



2021 EU-wide Transparency Exercise

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

The information on Collateral valuation - loans and advances applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above, therefore this bank is not required to report it to the EBA.

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Key Metrics

Landesbank Baden-Württemberg

(mln EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	12,111	12,415	12,472	12,454	C 01.00 (r020,c010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	12,032	12,195	12,302	12,217	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	13,337	13,641	13,457	13,439	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	13,258	13,421	13,287	13,202	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	18,419	18,741	18,816	18,204	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	18,410	18,780	18,872	18,192	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 exposure amounts						
Total risk exposure amount	81,477	82,112	84,888	82,357	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	81,544	82,331	85,059	82,599	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	14.86%	15.12%	14.69%	15.12%	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	14.76%	14.81%	14.46%	14.79%	(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	16.37%	16.61%	15.85%	16.32%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	16.26%	16.30%	15.62%	15.98%	(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	22.61%	22.82%	22.17%	22.10%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	22.58%	22.81%	22.19%	22.02%	(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 ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	305,035	289,880	320,544	287,847	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	4.37%	4.71%	4.20%	4.67%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR

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Leverage ratio

Landesbank Baden-Württemberg

(mln EUR, %)		As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	13,337	13,641	13,457	13,439	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	12,776	12,939	13,046	13,019	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	305,035	289,880	320,544	287,847	C 47.00 (r300,c010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	305,035	289,880	320,544	287,847	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.4%	4.7%	4.2%	4.7%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.2%	4.5%	4.1%	4.5%	[A.2]/[B.2]	

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Capital

Landesbank Baden-Württemberg

		(mln EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
OWN FUNDS Transitional period	A	OWN FUNDS	18,419	18,741	18,816	18,204	C 01.00 (910),000	Articles 4(1)(8) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	12,111	12,415	12,472	12,454	C 01.00 (910),000	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	11,724	11,724	C 01.00 (910),000	Articles 26(1) points (a) and (5), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	915	856	972	1,004	C 01.00 (910),000	Articles 26(1) point (c), 26(2) and 36(1) points (a) and (f) of CRR
	A.1.3	Accumulated other comprehensive income	212	293	313	328	C 01.00 (910),000	Articles 4(1)(8), 26(1) point (f) and 36(1) point (f) of CRR
	A.1.4	Other Reserves	0	0	0	0	C 01.00 (910),000	Articles 4(1)(7) and 26(1) point (a) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (910),000	Articles 4(1)(2), 26(1) point (f) and 36(1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (910),000	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-359	-278	-298	-296	C 01.00 (910),000	Articles 32 to 35 of and 36(1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-222	-178	-184	-191	C 01.00 (910),000 + C 01.00 (910),000	Articles 4(1)(3), 36(1) point (b) and 37 of CRR, Articles 4(1)(3), 36(1) point (b) and 37 point (a) of CRR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTAs	-95	-83	-86	-90	C 01.00 (910),000	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IIR shortfall of credit risk adjustments to expected losses	-10	-6	-6	-7	C 01.00 (910),000	Articles 36(1) point (d), 40 and 139 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-1	0	0	0	C 01.00 (910),000	Articles 4(1)(8), 36(1) point (a) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (910),000	Articles 4(1)(2), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (910),000	Article 36(1) point (i) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	-37	C 01.00 (910),000 + C 01.00 (910),000 + C 01.00 (910),000 + C 01.00 (910),000 + C 01.00 (910),000 + C 01.00 (910),000	Articles 4(1)(3), 36(1) point (b) and 37 of CRR, Articles 4(1)(3), 36(1) point (b) and 37 point (a) of CRR
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	-37	C 01.00 (910),000	Articles 36(1) point (b) (5), 24(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 01.00 (910),000	Articles 4(2)(7), 36(1) point (b), 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	0	0	C 01.00 (910),000	Articles 36(1) point (c) and 38, Articles 40(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	0	0	C 01.00 (910),000	Articles 4(2)(7), 36(1) point (b), 43, 45, 47, 48(2) point (b), 48(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceeding the 17.65% threshold	0	0	0	0	C 01.00 (910),000	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures				-9	C 01.00 (910),000	Article 36(1) point (g) and Article 43 of CRR
	A.1.18B	(-) Minimum value commitment shortfalls				0	C 01.00 (910),000	Article 36(1) point (g) and Article 130(2) of CRR
	A.1.18C	(-) Other foreseeable tax charges				0	C 01.00 (910),000	Article 36(1) point (i) of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C 01.00 (910),000	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-133	-133	-133	-151	C 01.00 (910),000	-
	A.1.21	Transitional adjustments	79	220	170	179	GAZ (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	0	0	C 01.00 (910),000	Articles 48(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (910),000	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	79	220	170	179	C 01.00 (910),000	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	1,226	1,226	985	985	C 01.00 (910),000	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	744	744	744	744	C 01.00 (910),000 + C 01.00 (910),000	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (910),000	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (910),000 + C 01.00 (910),000 + C 01.00 (910),000 + C 01.00 (910),000 + C 01.00 (910),000 + C 01.00 (910),000	
	A.2.4	Additional Tier 1 transitional adjustments	482	482	241	241	C 01.00 (910),000 + C 01.00 (910),000 + C 01.00 (910),000	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	13,337	13,641	13,457	13,439	C 01.00 (910),000	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	5,082	5,100	5,359	4,765	C 01.00 (910),000	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	5,082	5,007	5,218	4,643	C 01.00 (910),000 + C 01.00 (910),000	
	A.4.2	Other Tier 2 Capital components and deductions	70	351	367	347	C 01.00 (910),000 + C 01.00 (910),000 + C 01.00 (910),000 + C 01.00 (910),000 + C 01.00 (910),000 + C 01.00 (910),000 + C 01.00 (910),000 + C 01.00 (910),000	
	A.4.3	Tier 2 transitional adjustments	-70	-258	-226	-225	C 01.00 (910),000 + C 01.00 (910),000 + C 01.00 (910),000	
OWN FUNDS REQUIREMENTS	B	TOTAL RISK EXPOSURE AMOUNT	81,477	82,112	84,888	82,357	C 02.00 (910),000	Articles 92(1), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	-68	-219	-171	-180	C 05.01 (910),000	
CAPITAL RATIOS (%) Transitional period	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	14.86%	15.12%	14.69%	15.12%	GAZ (1)	-
	C.2	TIER 1 CAPITAL RATIO (transitional period)	16.37%	16.61%	15.85%	16.32%	GAZ (1)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	22.61%	22.82%	22.17%	22.10%	GAZ (1)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	12,032	12,195	12,302	12,275	1A.3.A.1.3 + A.3.2 + MIN(A.3.A.1.3 + A.3.2 - A.3.3, 0)	-
CET1 RATIO (%) Fully loaded ⁽¹⁾	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	14.78%	14.81%	14.46%	14.87%	(D.1)/(B.1)	-
Memo Items	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	79	220	170	237	C 05.01 (910),000	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (910),000	
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	-70	-258	-226	-225	C 05.01 (910),000	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	-68	-219	-171	-242	C 05.01 (910),000	

(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

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Overview of Risk exposure amounts

Landesbank Baden-Württemberg

(mln EUR, %)	RWAs				COREP CODE
	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	
Credit risk (excluding CCR and Securitisations) ¹	64,842	65,239	67,885	62,997	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 (R470, c010)] - C 02.00 (R460, c010)]
Of which the standardised approach	10,154	9,999	10,060	10,004	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	51,003	51,592	54,154	49,277	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	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	2,362	2,374	2,388	2,430	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA) ²	3,519	3,653	3,611	5,232	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	1,153	1,137	1,317	1,611	C 02.00 (R640, c010)
Settlement risk	0	2	4	1	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	1,256	1,048	1,029	1,163	C 02.00 (R470, c010)
Position, foreign exchange and commodities risks (Market risk)	5,700	5,951	5,941	6,286	C 02.00 (R520, c010)
Of which the standardised approach	2,587	3,075	3,368	4,015	C 02.00 (R530, c010)
Of which IMA	3,113	2,876	2,573	2,271	C 02.00 (R580, c010)
Of which securitisations and resecutrisations in the trading book	0	0	0	0	C 19.00_010_601*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
Large exposures in the trading book	0	0	0	0	C 02.00 (R680, c010)
Operational risk	4,745	4,815	4,815	4,815	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	0	0	C 02.00 (R600, c010)
Of which standardised approach	4,745	4,815	4,815	4,815	C 02.00 (R610, c010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (R620, c010)
Other risk exposure amounts	261	267	285	254	C 02.00 (R630, c010) + C 02.00 (R690, c010)
Total	81,477	82,112	84,888	82,357	

¹ The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

² On-balance sheet exposures related to Free Deliveries [according to Article 379(1)] have not been included in "Counterparty Credit Risk (CCR, excluding CVA)". They are instead reported in the "Credit Risk (excluding CCR and Securitisations)" section.

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P&L

Landesbank Baden-Württemberg

(m€ EUR)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021
Interest income	7,046	9,488	2,121	4,713
Of which debt securities income	143	190	42	86
Of which loans and advances income	2,117	2,791	651	1,290
Interest expenses	5,714	7,709	1,667	3,723
(Of which deposits expenses)	726	954	173	379
(Of which debt securities issued expenses)	412	522	136	266
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	16	71	15	61
Net Fee and commission income	389	512	137	282
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	11	8	-6	-9
Gains or (-) losses on financial assets and liabilities held for trading, net	166	102	-17	24
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	-56	-25	59	58
Gains or (-) losses from hedge accounting, net	13	21	6	-4
Exchange differences (gain or (-) loss), net	31	67	27	42
Net other operating income /(expenses)	35	61	9	20
TOTAL OPERATING INCOME, NET	1,936	2,594	683	1,463
(Administrative expenses)	1,137	1,548	374	774
(Cash contributions to resolution funds and deposit guarantee schemes)	118	118	137	137
(Depreciation)	96	131	31	61
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	5	165	-18	-62
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	16	135	-18	-66
(Other provisions)	-11	30	0	4
Of which pending legal issues and tax litigation ¹	0	-16	0	0
Of which restructuring ²	0	8	0	0
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	373	408	68	129
(Financial assets at fair value through other comprehensive income)	1	1	0	0
(Financial assets at amortised cost)	372	408	69	129
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	0	0	0	0
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates	0	0	0	0
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	2	2	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	209	226	92	423
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	148	154	70	282
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	148	154	70	282
Of which attributable to owners of the parent	148	155	70	283

¹ Information available only as of end of the year² For IFRS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."

2021 EU-wide Transparency Exercise

Total Assets: fair value and impairment distribution

Landesbank Baden-Württemberg

(mln EUR)		As of 30/09/2020				As of 31/12/2020				As of 31/03/2021				As of 30/06/2021				References
ASSETS:	Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy				
		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		
Cash, cash balances at central banks and other demand deposits	48,893				21,120				60,534				65,355				IAS 1.54 (i)	
Financial assets held for trading	38,766	2,533	35,623	609	39,547	1,092	37,575	879	38,226	1,424	35,925	877	38,817	2,323	35,780	714	IFRS 7.8(a)(i);IFRS 9 Appendix A	
Non-trading financial assets mandatorily at fair value through profit or loss	949	5	881	63	944	0	900	45	925	0	862	62	908	0	845	63	IFRS 7.8(a)(i); IFRS 9.4.1.4	
Financial assets designated at fair value through profit or loss	1,148	32	963	152	1,132	15	965	152	1,110	15	1,094	0	1,102	35	1,067	0	IFRS 7.8(a)(i); IFRS 9.4.1.5	
Financial assets at fair value through other comprehensive income	33,989	25,950	8,039	0	34,751	24,085	10,666	0	33,288	18,419	14,869	0	33,775	23,598	10,177	0	IFRS 7.8(h); IFRS 9.4.1.2A	
Financial assets at amortised cost	158,918				167,778				160,340				153,988				IFRS 7.8(f); IFRS 9.4.1.2	
Derivatives – Hedge accounting	1,577	0	1,577	0	1,673	0	1,673	0	1,737	0	1,737	0	378	0	378	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	1,091				1,039				851				812				IAS 39.89A(a); IFRS 9.6.5.8	
Other assets ¹	5,612				5,499				4,794				6,185					
TOTAL ASSETS	290,943				273,482				301,804				301,320				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".

(mBn EUR)		As of 30/09/2020						As of 31/12/2020						As of 31/03/2021						As of 30/06/2021						References
Breakdown of financial assets by instrument and by counterparty sectors ¹		Gross carrying amount			Accumulated impairment			Gross carrying amount			Accumulated impairment			Gross carrying amount			Accumulated impairment			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			
		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	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	30,544	0	0	-3	0	0	31,042	0	0	-3	0	0	29,942	0	0	-3	0	0	30,358	7	0	-3	0	0	Annex V.Part 1.31, 44(b)
	Loans and advances	3,449	0	0	0	0	0	3,712	0	0	0	0	0	3,349	0	0	0	0	0	3,413	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at amortised cost	Debt securities	841	98	6	0	-1	-6	827	95	6	0	-1	-6	868	94	6	0	-1	-6	873	93	6	0	-1	-6	Annex V.Part 1.31, 44(b)
	Loans and advances	143,392	14,546	1,121	-96	-324	-659	128,254	38,622	1,077	-44	-518	-534	118,423	41,062	1,036	-47	-527	-568	128,500	24,579	1,110	-73	-584	-542	Annex V.Part 1.32, 44(a)

⁽¹⁾ This table covers IFRS 9 specific information and as such only applies for IFRS reporting banks.⁽²⁾ From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.

2021 EU-wide Transparency Exercise

Breakdown of liabilities

Landesbank Baden-Württemberg

(mln EUR)

LIABILITIES:	Carrying amount				References
	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	
Financial liabilities held for trading	26,217	25,947	22,558	23,246	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹	0	0	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	6,266	6,509	6,435	5,193	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	234,520	218,981	251,156	253,201	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method ¹	0	0	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	2,706	2,867	2,631	782	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	739	693	440	337	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	4,368	2,433	2,350	2,139	IAS 37.10; IAS 1.54(l)
Tax liabilities	46	47	50	45	IAS 1.54(n-o)
Share capital repayable on demand	0	0	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities	1,966	1,931	1,994	1,991	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	0	0	0	0	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value ¹	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	276,830	259,408	287,613	286,935	IAS 1.9(b); IG 6
TOTAL EQUITY	14,113	14,074	14,191	14,386	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	290,943	273,482	301,804	301,320	IAS 1.IG6

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

2021 EU-wide Transparency Exercise

Breakdown of liabilities

Landesbank Baden-Württemberg

(mln EUR)

Breakdown of financial liabilities by instrument and by counterparty sector		Carrying amount				References
		As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	
Derivatives		22,403	21,897	17,659	16,282	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	0	0	0	1	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
	Debt securities	358	252	666	650	Annex V.Part 1.31
Deposits	Central banks	26,670	25,178	33,192	35,165	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	18	7	0	0	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	19,212	14,811	15,265	13,903	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	7,368	4,503	7,113	6,871	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	58,086	53,836	62,332	63,789	Annex V.Part 1.42(c),44(c)
	of which: Current accounts / overnight deposits	6,741	6,110	8,229	7,499	ECB/2013/33 Annex 2.Part 2.9.1
	Other financial corporations	26,215	23,477	25,863	25,917	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	9,450	9,309	8,618	8,497	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	35,006	34,578	40,835	35,234	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	24,893	27,103	29,488	26,960	ECB/2013/33 Annex 2.Part 2.9.1
	Households	24,985	25,868	25,763	26,105	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	19,910	20,818	20,490	20,844	Annex V.Part 1.42(f), 44(c)
Debt securities issued		56,774	54,407	61,203	65,374	Annex V.Part 1.37, Part 2.98
Of which: Subordinated Debt securities issued		4,483	4,480	4,456	3,895	Annex V.Part 1.37
Other financial liabilities		1	0	1	2	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		269,710	254,304	282,780	282,422	

2021 EU-wide Transparency Exercise

Market Risk

Landesbank Baden-Württemberg

(min 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				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	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			
As of 30/09/2020	As of 31/12/2020	As of 30/09/2020											As of 31/12/2020											
Traded Debt Instruments	1,773	2,143	65	16	177	41							62	12	164	48								
Of which: General risk			65	16	177	41							62	12	164	48								
Of which: Specific risk	1,773	2,143	0	0	0	0							0	0	0	0								
Equities	165	99	30	8	61	12							26	6	36	9								
Of which: General risk			30	8	61	12							26	6	36	9								
Of which: Specific risk	165	99	0	0	0	0							0	0	0	0								
Foreign exchange risk	571	738	0	0	0	0							0	0	0	0								
Commodities risk	70	88	0	0	0	0							0	0	0	0								
Total	2,578	3,068	71	16	179	42	0	0	0	0	0	3,113	63	14	167	47	0	0	0	0	0	0	2,876	
As of 31/03/2021	As of 30/06/2021	As of 31/03/2021											As of 30/06/2021											
Traded Debt Instruments	2,685	2,861	48	11	158	45							31	10	154	55								
Of which: General risk	0	0	48	11	158	45							31	10	154	55								
Of which: Specific risk	2,685	2,861	0	0	0	0							0	0	0	0								
Equities	154	120	19	4	32	8							12	3	23	8								
Of which: General risk	0	0	19	4	32	8							12	3	23	8								
Of which: Specific risk	154	120	0	0	0	0							0	0	0	0								
Foreign exchange risk	368	888	0	0	0	0							0	0	0	0								
Commodities risk	78	83	0	0	0	0							0	0	0	0								
Total	3,284	3,953	53	12	153	44	0	0	0	0	0	2,573	32	9	149	54	0	0	0	0	0	0	2,271	

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

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
Consolidated data	Central governments or central banks	2	161	0		2	170	0	
	Regional governments or local authorities	136	1,132	2		140	1,100	2	
	Public sector entities	1,394	370	71		1,394	374	71	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	40,188	38,185	84		39,110	35,984	105	
	Corporates	8,202	5,628	4,029		8,239	5,490	3,030	
	of which: SME	1,578	1,141	1,093		1,643	1,190	1,138	
	Retail	9,702	6,367	4,312		9,772	6,330	4,294	
	of which: SME	3,211	2,565	1,466		3,245	2,553	1,462	
	Secured by mortgages on immovable property	4,083	4,075	1,416		4,042	4,034	1,403	
	of which: SME	379	376	110		386	384	111	
	Exposures in default	233	119	153		222	109	139	
	Items associated with particularly high risk	20	20	20	100	21	21	21	101
	Covered bonds	15	15	0		68	68	5	
	Polices on institutions and corporates with a < 1T credit assessment	32	32	0		29	29	78	
	Collective Investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	77	77	72	83	78	83	78	83
	Standardised Total ⁴	64,364	54,183	10,238	136	63,115	53,797	10,659	149

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).⁽²⁾ Exposure value is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).⁽³⁾ Total value adjustments and provisions are reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).⁽⁴⁾ Standardised Total does not include the Guarantee credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
GERMANY	Central governments or central banks	2	161	0		2	160	0	
	Regional governments or local authorities	136	1,132	2		140	1,100	2	
	Public sector entities	1,394	370	71		1,393	374	71	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	38,089	36,404	84		38,090	35,034	102	
	Corporates	6,089	4,414	2,941		6,300	4,624	3,133	
	of which: SME	1,443	1,097	1,053		1,484	1,157	1,089	
	Retail	5,084	4,318	4,281		5,073	4,279	4,247	
	of which: SME	1,196	2,561	1,463		1,239	2,588	1,479	
	Secured by mortgages on immovable property	4,031	4,023	1,397		3,992	3,985	1,385	
	of which: SME	377	376	109		384	383	111	
	Exposures in default	222	114	146	15	212	105	131	56
	Items associated with particularly high risk	20	20	20	100	20	20	20	100
	Covered bonds	15	15	0		15	15	0	
	Claims on institutions and corporates with a < 1T 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	72	72	68	83	78	78	74	83
	Standardised Total ⁴	64,364	54,183	10,238	136	63,115	53,797	10,659	149

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).⁽²⁾ Exposure value is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).⁽³⁾ Total value adjustments and provisions are reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).⁽⁴⁾ Standardised Total does not include the Guarantee credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
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	2	1	0		54	52	11	
	Corporates	115	89	89		109	85	45	
	of which: SME	4	4	3		7	7	1	
	Retail	7	4	2		2	4	0	
	of which: SME	1	0	0		0	0	0	
	Secured by mortgages on immovable property	9	9	3		10	10	3	
	of which: SME	1	1	0		1	1	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 < 1T 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 ⁴	0	0	0	0	0	0	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 (i.e. substitution effects).⁽²⁾ Exposure value is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).⁽³⁾ Total value adjustments and provisions are reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).⁽⁴⁾ Standardised Total does not include the Guarantee credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
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	0	0	0		25	0	0	
	Corporates	377	120	120		63	24	24	
	of which: SME	11	7	7		7	3	3	
	Retail	3	2	1		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	1	1	0		1	1	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 < 1T 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 ⁴	0	0	0	0	0	0	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 (i.e. substitution effects).⁽²⁾ Exposure value is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).⁽³⁾ Total value adjustments and provisions are reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).⁽⁴⁾ Standardised Total does not include the Guarantee credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
FRANCE	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	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	4	2	0		0	0	0	
	Corporates	42	15	15		45	15	10	
	of which: SME	7	7	8		8	1	1	
	Retail	10	6	4		10	6	4	
	of which: SME	1	1	1		1	1	0	
	Secured by mortgages on immovable property	2	2	2		2	2	2	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	1	0	0	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 < 1T 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 ⁴	0	0	0	0	0	0	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 (i.e. substitution effects).⁽²⁾ Exposure value is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).⁽³⁾ Total value adjustments and provisions are reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).⁽⁴⁾ Standardised Total does not include the Guarantee credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
LUXEMBOURG	(in EUR, %)								
	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	60	11	11	65	12	12	12	0
	of which: SME	1	0	0	1	0	0	0	0
	Retail	1	0	0	1	0	0	0	0
	of which: SME	1	0	0	1	0	0	0	0
	Secured by mortgages on immovable property	1	1	1	1	1	1	1	0
	of which: SME	0	0	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	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴	1	1	1	0	1	1	1	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 (i.e., substitution effects).⁽²⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (RVA) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
SWITZERLAND	(in EUR, %)								
	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	52	58	29	65	51	31	31	0
	of which: SME	22	7	7	32	7	4	4	0
	Retail	43	19	14	44	20	15	15	0
	of which: SME	4	2	1	6	2	1	1	0
	Secured by mortgages on immovable property	1	18	18	36	16	1	1	0
	of which: SME	1	1	1	1	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	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴	0	0	0	0	0	0	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 (i.e., substitution effects).⁽²⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (RVA) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
AUSTRIA	(in EUR, %)								
	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	66	182	136	63	182	136	136	0
	of which: SME	7	2	2	8	2	2	2	0
	Retail	5	2	2	4	2	1	1	0
	of which: SME	0	0	0	1	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	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	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴	0	0	0	0	0	0	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 (i.e., substitution effects).⁽²⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (RVA) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
CANADA	(in EUR, %)								
	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	2	0	0	4	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	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	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴	0	0	0	0	0	0	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 (i.e., substitution effects).⁽²⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (RVA) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
NETHERLANDS	(in EUR, %)								
	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	80	2	0	77	0	0	0	0
	Corporates	159	43	43	157	46	46	46	0
	of which: SME	3	3	3	14	12	12	12	0
	Retail	1	0	0	1	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	1	1	1	1	1	1	1	0
	of which: SME	0	0	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	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴	0	0	0	0	0	0	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 (i.e., substitution effects).⁽²⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (RVA) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
NORWAY	(in EUR, %)								
	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	9	0	0	11	0	0	0	0
	of which: SME	1	0	0	2	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	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	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴	0	0	0	0	0	0	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 (i.e., substitution effects).⁽²⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (RVA) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
Consolidated data	Central governments or central banks	7	154	0		14	154	0	
	Regional governments or local authorities	144	1,276	3		134	1,042	0	
	Public sector entities	1,385	374	70		1,377	376	71	
	Multilateral Development Banks	0	0	0		0	79	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	37,023	33,930	98		37,503	36,135	84	
	Corporates	6,950	5,779	4,110		10,020	6,257	4,079	
	of which: SME	1,795	1,086	1,122		2,104	1,325	1,057	
	Retail	5,155	6,543	4,166		9,775	6,241	4,215	
	of which: SME	3,290	2,284	1,975		3,359	2,611	1,492	
	Secured by mortgages on immovable property	4157	4,349	1,494		4,084	4,077	1,414	
	of which: SME	407	452	122		401	299	114	
	Exposures in default	212	92	115	106	207	91	115	104
	Items associated with particularly high risk	21	21	32		1	1	1	
	Covered bonds	15	15	0		15	15	0	
	Claims on institutions and corporates with a ST credit assessment	51	51	31		51	51	51	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	85	85	80		91	91	86	
	Standardised Total ⁴	61,611	51,878	10,130	144	63,266	54,612	10,117	139

(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 31/03/2021				As of 30/06/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
GERMANY	Central governments or central banks	7	134	0		14	130	0	
	Regional governments or local authorities	144	1,076	3		134	1,042	0	
	Public sector entities	1,385	374	70		1,377	375	71	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	26,980	31,029	92		27,432	26,080	84	
	Corporates	6,561	4,869	3,279		7,583	5,490	3,355	
	of which: SME	1,528	1,133	1,071		1,940	1,269	1,012	
	Retail	5,033	6,003	4,109		5,643	6,197	4,182	
	of which: SME	3,262	2,577	1,473		3,347	2,607	1,460	
	Secured by mortgages on immovable property	4,186	4,897	1,458		4,024	4,026	1,295	
	of which: SME	404	403	121		398	397	114	
	Exposures in default	202	88	110	34	197	87	110	99
	Items associated with particularly high risk	20	20	30		0	0	0	
	Covered bonds	15	15	0		15	15	0	
	Claims on institutions and corporates with a ST credit assessment	1	1	0		1	1	1	
	Collective investments undertakings (CIU)	35	35	14		29	29	31	
	Equity	0	0	0		0	0	0	
	Other exposures	85	85	75		85	85	80	
	Standardised Total ⁴				65				131

(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 31/03/2021				As of 30/06/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
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	4	2	1		40	40	8	
	Corporates	163	87	1		117	51	1	
	of which: SME	7	3	2		4	0	0	
	Retail	2	0	0		3	1	0	
	of which: SME	2	0	0		3	1	0	
	Secured by mortgages on immovable property	9	9	3		10	10	3	
	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		4	4	4	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ⁴				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 31/03/2021				As of 30/06/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
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	0	0	0		0	0	0	
	Corporates	294	132	132		459	88	87	
	of which: SME	2	0	0		7	3	1	
	Retail	3	2	1		2	2	1	
	of which: SME	1	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)	1	1	1		1	1	1	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ⁴				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 31/03/2021				As of 30/06/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
FRANCE	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	49	17	11		128	17	11	
	of which: SME	8	1	1		8	1	1	
	Retail	9	6	4		9	6	4	
	of which: SME	1	0	0		1	0	0	
	Secured by mortgages on immovable property	2	2	1		2	1	1	
	of which: SME	1	0	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)	3	3	2		3	2	2	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ⁴				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.

2021 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

Landesbank Baden-Württemberg

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
LUXEMBOURG	(in EUR, %)								
	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	17	17	9	0
	Corporates	139	5	5	139	139	14	14	0
	of which: SME	1	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	2	4	0	2	2	4	0
	Items associated with particularly high risk	1	1	1	0	1	1	1	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	1	1	1	0	1	1	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	1	1	1	0	2	2	2	0
	Standardised Total ⁽⁴⁾				2				2

(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 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
SWITZERLAND	(in EUR, %)								
	Central governments or central banks	0	7	0	0	0	7	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	58	49	25	66	47	23	23	0
	of which: SME	25	25	7	7	25	7	7	0
	Retail	49	21	16	42	39	14	14	0
	Secured by mortgages on immovable property	17	17	1	17	17	1	1	0
	of which: SME	1	1	0	0	1	1	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	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁽⁴⁾				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 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
AUSTRIA	(in EUR, %)								
	Central governments or central banks	0	2	0	0	0	2	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	11	11	2	9	9	2	2	0
	Corporates	75	184	137	57	170	123	123	0
	of which: SME	8	2	2	9	2	1	1	0
	Retail	4	2	1	4	2	1	1	0
	Secured by mortgages on immovable property	1	0	0	1	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	2	2	0	2	2	2	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁽⁴⁾				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 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
CANADA	(in EUR, %)								
	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	5	0	0	0	4	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	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	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁽⁴⁾				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 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
NETHERLANDS	(in EUR, %)								
	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	54	4	1	0	0	0	0	0
	of which: SME	182	51	51	182	51	51	51	0
	Retail	14	12	12	14	12	12	12	0
	Secured by mortgages on immovable property	1	0	0	1	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	2	2	1	2	2	1	1	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	2	2	2	2	2	2	2	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁽⁴⁾				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 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
NORWAY	(in EUR, %)								
	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	39	4	4	18	18	4	4	0
	of which: SME	1	0	0	1	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	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	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	1	1	1	1	1	1	1	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁽⁴⁾				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.

2021 EU-wide Transparency Exercise

Credit Risk - IRB Approach

Landesbank Baden-Württemberg

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted		
Consolidated data	(in EUR, %)										
	Central banks and central governments	73,972	0	68,609	3,360	12	73,972	0	74,539	3,362	0
	Institutions	73,972	1	72,795	5,994	0	73,972	1	73,854	6,032	0
	Corporates	139,992	1,150	130,315	4,676	0	139,992	1,253	127,246	45,476	0
	Corporates - Of Which: Specialised Lending	21,259	1	20,185	5,998	0	21,259	0	20,358	30,353	0
	Corporates - Of Which: SME	13,796	194	10,438	4,028	0	13,796	208	10,447	3,987	0
	Retail	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
	Retail - Secured on real estate property - Of Which: SME	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
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	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
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
Equity		837	0	837	2,362	0	838	0	838	2,374	0
Other non credit-obligation assets											
IRB Total ²					57,964					58,223	

(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 unlike in the results prior to the 2019 exercise.

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted		
GERMANY	(in EUR, %)										
	Central banks and central governments	65,021	0	67,261	2,241	0	65,021	0	68,249	3,226	0
	Institutions	14,239	0	13,981	695	0	14,239	0	13,856	640	0
	Corporates	90,857	959	66,742	30,023	0	90,857	1,052	66,489	30,141	0
	Corporates - Of Which: Specialised Lending	6,475	1	5,949	2,191	0	6,475	0	5,923	2,107	0
	Corporates - Of Which: SME	13,175	170	10,201	3,910	0	13,175	185	10,159	3,839	0
	Retail	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
	Retail - Secured on real estate property - Of Which: SME	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
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	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
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
Equity		752	0	752	2,174	0	761	0	761	2,192	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).

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted		
UNITED STATES	(in EUR, %)										
	Central banks and central governments	6,021	0	6,031	0	0	6,020	0	6,036	0	0
	Institutions	2,587	0	2,584	594	0	2,585	0	2,654	570	0
	Corporates	17,170	18	16,600	4,365	0	16,672	16	16,621	4,326	0
	Corporates - Of Which: Specialised Lending	4,539	0	4,397	3,222	0	4,369	0	4,230	3,226	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail	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
	Retail - Secured on real estate property - Of Which: SME	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
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	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
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
Equity		46	0	46	96	0	35	0	35	80	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).

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted		
UNITED KINGDOM	(in EUR, %)										
	Central banks and central governments	408	0	411	33	0	286	0	288	23	0
	Institutions	16,323	0	16,268	1,059	0	17,678	0	17,632	1,004	0
	Corporates	2,232	0	1,765	694	0	2,272	0	1,831	994	0
	Corporates - Of Which: Specialised Lending	1,375	0	1,275	588	0	1,670	0	1,371	685	0
	Corporates - Of Which: SME	5	0	4	1	0	7	0	6	2	0
	Retail	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
	Retail - Secured on real estate property - Of Which: SME	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
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	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
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
Equity		1	0	1	2	0	1	0	1	3	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).

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted		
FRANCE	(in EUR, %)										
	Central banks and central governments	15,308	0	15,303	795	0	14,696	0	14,693	773	0
	Institutions	1,116	0	1,053	461	0	1,074	0	1,037	488	0
	Corporates	795	0	763	152	0	424	0	396	157	0
	Corporates - Of Which: Specialised Lending	76	0	76	30	0	76	0	76	33	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail	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
	Retail - Secured on real estate property - Of Which: SME	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
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	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
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
Equity		1	0	1	1	0	2	0	2	2	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).

		IRB Approach										
		As of 30/09/2020					As of 31/12/2020					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions			
										Of which: defaulted	Of which: defaulted	Of which: defaulted
(in EUR, %)												
LUXEMBOURG	Central banks and central governments	3,820	0	1	0	0	0	0	0	3,820	0	0
	Institutions	3,820	0	3,820	190	0	3,820	190	0	3,820	190	0
	Corporates	4,114	0	3,947	1,505	0	4,774	4,559	2,275	5,000	4,774	2,275
	Corporate - Of Which: Specialized Lending	3,468	0	3,285	1,680	0	4,122	4,020	2,060	4,020	3,820	2,060
	Corporate - Of Which: SME	26	0	27	17	0	54	12	26	12	26	0
	Retail	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
	Retail - Secured on real estate property - Of Which: SME	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
	Retail - Qualifying Revolving	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
	Retail - Other Retail - Of Which: SME	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
	Equity	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0
	SUB 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).

		ISB Approach									
		As of 30/09/2020					As of 31/12/2020				
		Original Exposure ^a	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions	Original Exposure ^c	Exposure Value ^d	Risk exposure amount	Value adjustments and provisions		
										Of which: defaulted	Of which: adjusted
SWITZERLAND	(in EUR, %)										
	Central banks and central governments	229	0	499	0	632	0	824	0	0	0
	Institutions	4,400	0	4,340	982	0	4,070	0	4,066	862	0
	Corporates	3,282	1	2,331	1,038	2	2,382	1	1,849	927	0
	Corporates - Of Which: Specialised Lending	24	0	24	3	0	24	0	24	3	0
	Corporates - Of Which: SME	140	0	89	31	0	140	0	84	31	0
	Retail	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
	Retail - Secured on real estate property - Of Which: SME	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
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	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
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Equity	7	0	7	13	0	7	0	7	13	0
Other assets credit-obligation assets											
ISB 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).

		EIRB Approach											
		As of 30/09/2020						As of 31/12/2020					
		Original Exposure ^a	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions	Original Exposure ^c	Exposure Value ^d	Risk exposure amount	Value adjustments and provisions				
										Of which: structured	Of which: unstructured	Of which: structured	Of which: unstructured
AUSTRIA	(see EIRB - %)												
	Central banks and central governments	398	0	382	4	0	1,322	0	1,400	4	0	0	0
	Institutions	2,411	0	2,221	227	0	2,245	0	2,358	286	0	0	0
	Corporates	2,537	47	1,878	753	0	2,611	46	2,021	889	0	37	7
	Corporate - Of Which: Specialized Lending	57	0	57	19	0	56	0	56	19	0	0	0
	Corporate - Of Which: SME	20	7	5	0	0	32	8	5	6	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	0	0	0
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	
EIRB Total		398	0	382	4	0	1,322	0	1,400	4	0	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).

[illegible]

(1) Net total earnings, unless Fennema value, is computed having taken into account any effort due to credit insurance policies or credit risk mitigation techniques (e.g., collateralization efforts).

		IRB Approach										
		As of 30/09/2020					As of 31/12/2020					
		Original Exposure ^a	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions			
										Of which: defaulted	Of which: defective	Of which: defaulted
(Not IRB - %)		0	0	33	0	0	0	31	0	0	0	
NETHERLANDS	Central banks and central governments	1,686	1,686	179	0	1,761	1,761	181	0	0	0	
	Institutions	2,388	2,288	1,137	0	4,163	3,182	0	15			
	Corporates	1,000	941	347	0	957	900	322	1			
	Corporates - Of Which: SME	11	7	5	0	11	7	5	0			
	Retail	0	0	0	0	0	0	0	0			
	Retail - Secured on real estate property	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			
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0			
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0			
	Retail - Other Retail	0	0	0	0	0	0	0	0			
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0			
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0			
	Equity	1	1	3	0	2	2	4	0			
	Other non credit-obligation assets											
	Sub Total											

⁽³⁾ 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).

		IRB Approach										
		As of 30/09/2020					As of 31/12/2020					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions			
										Of which: guaranteed	Of which: defaultable	Of which: guaranteed
NORWAY	(opp IRB - %)	87	0	87	0	0	88	0	88	0	0	0
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0
	Institutions	2,379	0	2,369	401	0	2,240	0	2,151	362	0	4
	Corporates	135	0	125	67	0	108	81	53	0	0	0
	Corporates - Of Which: Specialised Lending	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
	Retail	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
	Retail - Secured on real estate property - Of Which: SME	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
	Retail - Qualifying Revolving	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
	Retail - Other Retail - Of Which: SME	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
	Equity	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	
IRB Total												

⁽³⁾ 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).

		IRB Approach									
		As of 31/03/2021					As of 30/06/2021				
		Original Exposure ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions		Original Exposure ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions	
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
(in EUR, %)											
Consolidated data	Central banks and central governments										
		89,872	0	93,146	2,186	0	91,679	0	96,614	2,884	0
	Institutions	81,004	1	80,090	6,291	0	71,671	1	70,848	7,014	0
	Corporates	142,059	1,139	112,010	48,954	0	138,544	1,279	105,188	44,085	0
	Corporates - Of Which: Specialised Lending	22,448	1	21,407	19,051	0	22,164	36	21,112	19,136	0
	Corporates - Of Which: SME	14,096	222	14,096	4,097	0	14,542	231	11,056	3,528	0
	Retail	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
	Retail - Secured on real estate property - Of Which: SME	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
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	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
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Equity	848	0	848	2,388	0	868	0	868	2,430	0
	Other non credit-obligation assets										
	IRB Total ^a				61,212					57,898	

(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 unlike in the results prior to the 2019 exercise.

		IRB Approach											
		As of 31/03/2021					As of 30/06/2021						
		Original Exposure ^a	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions				
										Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted
(in EUR, %)													
GERMANY	Central banks and central governments	71,569	0	71,178	2,242	0	68,807	0	71,156	2,137	0	1	
	Institutions	15,877	0	15,171	693	0	12,708	0	12,184	742	0	2	
	Corporates	91,395	934	70,769	32,010	0	839	92,838	1,071	68,130	28,869	0	780
	Corporates - Of Which: Specialised Lending	6,462	1	5,838	2,438	0	18	6,652	36	5,673	2,342	0	17
	Corporates - Of Which: SME	13,121	176	10,382	3,915	0	87	13,687	168	10,619	3,365	0	79
	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	782	0	782	2,232	0	783	0	783	2,228	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).

												IRB Approach																	
												As of 31/03/2021						As of 30/06/2021											
												Original Exposure ¹		Exposure Value ²		Risk exposure amount		Value adjustments and provisions		Original Exposure ¹		Exposure Value ²		Risk exposure amount		Value adjustments and provisions			
												Of which: defaulted				Of which: defaulted				Of which: defaulted				Of which: defaulted					
(in EUR, %)																													
UNITED STATES	Central banks and central governments											10,470	0	10,471	0	0	0	15,894	0	15,893	0	0	0	0	0	0	0		
	Institutions											2,361	0	2,361	517	0	0	2,023	0	2,023	626	0	0	0	0	0			
	Corporates											14,672	22	14,653	4,324	87	67	11,878	13	11,250	4,184	0	60	0	0				
	Corporates - Of Which: Specialised Lending											4,866	0	4,729	3,274	0	13	4,654	0	4,544	3,262	0	11	0	0				
	Corporates - Of Which: SME											24	4	12	4	0	58	7	48	20	0	0	0	0					
	Retail											0	0	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	0	0				
	Retail - Secured on real estate property - Of Which: SME											0	0	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	0	0				
	Retail - Qualifying Revolving											0	0	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	0	0				
	Retail - Other Retail - Of Which: SME											0	0	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	0	0				
	Equity											34	0	34	75	0	0	44	0	44	103	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).

		IRB Approach											
		As of 31/03/2021						As of 30/06/2021					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Of which: defaulted	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Of which: defaulted		
												(in EUR, %)	
UNITED KINGDOM	Central banks and central governments	946	0	946	76	0	908	0	911	73	0	0	
	Institutions	19,084	0	19,051	982	0	17,187	0	17,180	906	0	1	
	Corporates	2,391	0	2,238	1,032	0	29	2,400	2,235	1,083	0	29	
	Corporates - Of Which: Specialised Lending	1,842	0	1,700	777	0	12	1,816	1,676	800	0	12	
	Corporates - Of Which: SME	7	0	6	3	0	4	0	4	2	0	0	
	Retail	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	
	Retail - Secured on real estate property - Of Which: SME	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	
	Retail - Qualifying Revolving	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	
	Retail - Other Retail - Of Which: SME	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	
	Equity	1	0	1	2	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).

												IRB Approach											
												As of 31/03/2021						As of 30/06/2021					
												Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
																				Of which: defaulted	Of which: defaulted		
(in EUR, %)																							
FRANCE	Central banks and central governments											77	0	79	8	0	96	0	182	8	0	0	
	Institutions											18,214	0	18,210	800	0	1	15,618	0	15,615	873	0	1
	Corporates											1,120	0	1,071	517	0	9	1,114	0	1,066	496	0	9
	Corporates - Of Which: Specialised Lending											431	0	394	164	0	1	427	0	393	165	0	1
	Corporates - Of Which: SME											76	0	76	35	0	0	76	0	112	37	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	3	0	3	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).

				IRB Approach									
				As of 31/03/2021				As of 30/06/2021					
				Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions		
(in EUR, %)				Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
LUXEMBOURG	Central banks and central governments			0	0	1	0	0	0	1	0	0	0
	Institutions			3,524	0	3,524	199	0	3,332	190	0	0	
	Corporates			4,382	0	4,368	2,091	0	4,275	1,908	0	32	
	Corporates - Of Which: Specialised Lending			1,985	0	3,650	1,865	0	3,854	3,442	1,605	0	
	Corporates - Of Which: SME			55	0	33	19	0	32	15	0	0	
	Retail			0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property			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	
	Retail - Secured on real estate property - Of Which: non-SME			0	0	0	0	0	0	0	0	0	
	Retail - Qualifying Revolving			0	0	0	0	0	0	0	0	0	
	Retail - Other Retail			0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: SME			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	
	Equity			0	0	0	0	0	0	0	0	0	
Other non credit-obligation assets			0	0	0	0	0	0	0	0	0		
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).

												IRB Approach															
												As of 31/03/2021						As of 30/06/2021									
												Original Exposure ¹		Exposure Value ²		Risk exposure amount		Value adjustments and provisions		Original Exposure ¹		Exposure Value ²		Risk exposure amount		Value adjustments and provisions	
												Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
(in EUR, %)																											
SWITZERLAND	Central banks and central governments											500	0	775	0	0	0	357	0	558	0	0	0				
	Institutions											4,492	0	4,528	634	0	7	2,896	1	4,293	661	0	8				
	Corporates											2,602	1	1,876	935	0	7	2,006	1	1,961	936	0	8				
	Corporates - Of Which: Specialised Lending											24	0	24	4	0	0	0	0	24	3	0	0				
	Corporates - Of Which: SME											153	1	120	37	0	151	1	90	21	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											6	0	6	12	0	6	0	6	17	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).

												IRB Approach											
												As of 31/03/2021						As of 30/06/2021					
												Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
												Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted					
(in EUR, %)																							
AUSTRIA	Central banks and central governments											438	0	438	4	1,135	0	1,110	6	0			
	Institutions											2,371	0	2,238	417	0	2,180	0	2,076	695	0		
	Corporates											2,603	36	2,265	1,021	0	2,633	39	2,127	1,038	7		
	Corporates - Of Which: Specialised Lending											54	0	54	18	0	0	123	0	109	33		
	Corporates - Of Which: SME											24	0	10	8	0	0	14	0	10	4		
	Retail											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		
	Retail - Secured on real estate property - Of Which: SME											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		
	Retail - Qualifying Revolving											0	0	0	0	0	0	0	0	0	0		
	Retail - Other Retail											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		
	Retail - Other Retail - Of Which: non-SME											0	0	0	0	0	0	0	0	0	0		
	Equity											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).

		IRB Approach											
		As of 31/03/2021						As of 30/06/2021					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
										Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted
(in EUR, %)													
CANADA	Central banks and central governments	0	0	2	0	0	0	0	0	2	0	0	0
	Institutions	3,981	0	3,981	347	0	7	4,254	0	4,254	441	0	0
	Corporates	665	0	672	372	0	7	668	0	668	427	0	7
	Corporates - Of Which: Specialised Lending	660	0	640	350	0	1	673	0	655	402	0	1
	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	0	0	0
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	
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).

		IRB Approach									
		As of 31/03/2021					As of 30/06/2021				
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	
(in EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
NETHERLANDS	Central banks and central governments	0	0	31	0	0	0	29	0	0	0
	Institutions	1,497	0	1,499	170	0	1,240	0	1,241	213	0
	Corporates	3,798	3	3,286	1,283	14	3,479	3	3,131	1,263	14
	Corporates - Of Which: Specialised Lending	1,026	0	1,028	246	0	1,143	0	1,058	371	0
	Corporates - Of Which: SME	23	0	17	6	0	18	0	13	3	0
	Retail	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
	Retail - Secured on real estate property - Of Which: SME	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
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	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
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Equity	1	0	1	1	0	2	2	2	2	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).

		IRB Approach										
		As of 31/03/2021					As of 30/06/2021					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions			
										Of which: defaulted	Of which: defaulted	Of which: defaulted
(in EUR, %)												
NORWAY	Central banks and central governments	86	0	86	0	0	0	86	0	86	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0
	Corporates	2,288	0	2,821	383	0	4	2,283	351	0	0	0
	Corporates - Of Which: Specialised Lending	109	0	82	54	0	0	106	80	52	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail	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
	Retail - Secured on real estate property - Of Which: SME	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
	Retail - Qualifying Revolving	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
	Retail - Other Retail - Of Which: SME	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
	Equity	0	0	0	0	0	0	0	0	1	0	0
	Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0
GRAND TOTAL												

[illegible]

2021 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Landesbank Baden-Württemberg

As of 31/12/2020

		As of 31/12/2020													Risk weighted exposure amount
		Direct exposures													
		On balance sheet						Derivatives				Off balance sheet			
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	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures			
								Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions		
(mln EUR)															
I 0 - 3M f	Finland	0	0	0	0	0	0	0	0	0	0	0	0	0	
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 5Y - 10Y f		16	16	0	0	0	16	0	0	0	0	0	0	0	
I 10Y - more	0	0	0	0	0	0	0	0	0	0	0	0	0		
Total		16	16	0	0	0	16	0	0	0	0	0	0	0	
I 0 - 3M f	France	1	1	0	0	0	1	0	0	0	0	0	0	0	
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more	11	11	11	0	0	0	0	0	0	0	0	0	0		
Total		12	12	11	0	0	1	0	0	0	0	0	0	0	
I 0 - 3M f	Germany	811	810	4	227	580	260	11,974	-13	1,665	305	0	0	0	
I 3M - 1Y f		494	494	40	0	127	327	100	2,645	-10	901	29	0	0	
I 1Y - 2Y f		1,102	1,102	0	0	336	744	213	937	-3	20	27	0	0	
I 2Y - 3Y f		715	715	7	167	234	306	88	956	-10	386	59	0	0	
I 3Y - 5Y f		1,040	1,040	89	0	418	442	67	1,342	-62	569	92	0	0	
I 5Y - 10Y f		5,952	5,952	300	594	1,904	2,552	298	4,222	-270	2,611	31	0	0	
I 10Y - more	7,286	7,269	1,705	191	1,180	4,209	5,145	9,094	-500	2,192	1,563	0	0		
Total		17,401	17,382	2,143	1,045	4,427	9,161	6,170	31,170	-869	8,343	2,106	0	1	
I 0 - 3M f	Croatia	0	0	0	0	0	0	0	0	0	0	0	0	0	
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 5Y - 10Y f		38	38	38	0	0	0	0	0	0	0	0	0	0	
I 10Y - more	0	0	0	0	0	0	0	0	0	0	0	0	0		
Total		38	38	38	0	0	0	0	0	0	0	0	0	0	
I 0 - 3M f	Greece														
I 3M - 1Y f															
I 1Y - 2Y f															
I 2Y - 3Y f															
I 3Y - 5Y f															
I 5Y - 10Y f															
I 10Y - more															
Total															
I 0 - 3M f	Hungary	1	1	1	0	0	0	0	0	0	0	0	0	0	
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		41	41	0	0	40	0	0	0	0	0	0	0	0	
I 3Y - 5Y f		28	28	1	0	26	0	0	0	0	0	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more	0	0	0	0	0	0	0	0	0	0	0	0	0		
Total		70	69	3	0	67	0	0	0	0	0	0	0	0	
I 0 - 3M f	Ireland	0	0	0	0	0	0	0	0	0	0	0	0	0	
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 5Y - 10Y f		57	57	0	0	57	0	0	0	0	0	0	0	0	
I 10Y - more	0	0	0	0	0	0	0	0	0	0	0	0	0		
Total		57	57	0	0	57	0	0	0	0	0	0	0	0	
I 0 - 3M f	Italy	0	0	0	0	0	0	0	0	0	0	0	0	0	
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 5Y - 10Y f		1,030	1,030	0	0	995	35	0	0	0	0	0	0	0	
I 10Y - more															
Total		1,030	1,030	0	0	995	35	0	0	0	0	0	0	0	
I 0 - 3M f	Latvia	0	0	0	0	0	0	0	0	0	0	0	0	0	
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 3Y - 5Y f		6	6	0	0	6	0	0	0	0	0	0	0	0	
I 5Y - 10Y f		34	34	0	0	34	0	298	0	0	0	0	0	0	
I 10Y - more	22	22	22	0	0	0	0	0	0	0	0	0	0	0	
Total		62	62	22	0	0	40	0	0	0	0	0	0	0	

2021 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Landesbank Baden-Württemberg

As of 31/12/2020

(mln EUR)		As of 31/12/2020													Risk weighted exposure amount
		Direct exposures													
		On balance sheet						Derivatives				Off 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 with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures			
Carrying amount	Notional amount							Carrying amount	Notional amount	Nominal	Provisions				
Residual Maturity	Country / Region														
10 - 3M f	Lithuania														
3M - 1Y f															
1Y - 2Y f															
2Y - 3Y f															
3Y - 5Y f															
5Y - 10Y f															
10Y - more															
Total															
10 - 3M f	Luxembourg	0	0	0	0	0	0	0	0	0	0	0	0	0	
3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
5Y - 10Y f		0	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	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
10 - 3M f	Malta	0	0	0	0	0	0	0	0	0	0	0	0	0	
3M - 1Y f		2	2	0	0	2	0	0	0	0	0	0	0	0	
1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
2Y - 3Y f		10	10	0	0	10	0	0	0	0	0	0	0	0	
3Y - 5Y f		26	26	0	0	26	0	0	0	0	0	0	0	0	
5Y - 10Y f		37	37	0	0	37	0	0	0	0	0	0	0	0	
10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		74	74	0	0	74	0	0	0	0	0	0	0	0	
10 - 3M f	Netherlands	0	0	0	0	0	0	0	0	0	0	0	0	0	
3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
5Y - 10Y f		0	0	0	0	0	0	4	-1	4	0	0	0	0	
10Y - more		0	0	0	0	0	0	3	-1	3	0	0	0	0	
Total		0	0	0	0	0	0	0	7	-1	7	0	0	0	
10 - 3M f	Poland	0	0	0	0	0	0	0	0	0	0	0	0	0	
3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
1Y - 2Y f		1	1	0	0	0	0	0	0	0	0	0	0	0	
2Y - 3Y f		51	51	0	0	50	0	0	0	0	0	0	0	0	
3Y - 5Y f		84	84	1	0	83	0	0	0	0	0	0	0	0	0
5Y - 10Y f		321	321	0	0	321	0	0	0	0	0	0	0	0	
10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		456	456	2	0	454	0	0	0	0	0	0	0	0	
10 - 3M f	Portugal	0	0	0	0	0	0	0	0	0	0	0	0	0	
3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
5Y - 10Y f		0	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	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
10 - 3M f	Romania	0	0	0	0	0	0	0	0	0	0	0	0	0	
3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
5Y - 10Y f		14	14	0	0	14	0	0	0	0	0	0	0	0	
10Y - more		24	24	0	0	24	0	0	0	0	0	0	0	0	
Total		37	37	37	0	0	0	0	0	0	0	0	0	0	
10 - 3M f	Slovakia	0	0	0	0	0	0	0	0	0	0	0	0	0	
3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
1Y - 2Y f		34	34	0	0	34	0	0	0	0	0	0	0	0	
2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
3Y - 5Y f		31	31	0	0	31	0	0	0	0	0	0	0	0	0
5Y - 10Y f		0	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	0	
Total		65	65	0	0	65	0	0	0	0	0	0	0	0	
10 - 3M f	Slovenia	0	0	0	0	0	0	0	0	0	0	0	0	0	
3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
2Y - 3Y f		22	22	0	0	22	0	0	0	0	0	0	0	0	0
3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0
5Y - 10Y f		33	33	0	0	33	0	0	0	0	0	0	0	0	
10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		56	56	0	0	56	0	0	0	0	0	0	0	0	

		As of 31/12/2020												
		Direct exposures												Risk weighted exposure amount
(mln EUR)		On balance sheet						Derivatives				Off balance sheet		
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	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
								Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]								
Total														
[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]						</		

2021 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Landesbank Baden-Württemberg

As of 31/12/2020

		As of 31/12/2020												
		Direct exposures												Risk weighted exposure amount
		On balance sheet						Derivatives				Off balance sheet		
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	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
								Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Japan	118 0 0 0 0 0 0 118	118 0 0 0 0 0 0 118	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	118 0 0 0 0 0 0 118	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	U.S.	41 0 0 76 0 0 0 117	41 0 0 76 0 0 0 117	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	41 0 0 76 0 0 0 41	0 0 0 0 0 0 0 76	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	China													0
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Switzerland	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Other advanced economies non EEA	26 67 0 0 79 0 0 173	26 67 0 0 79 0 0 172	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	26 67 0 0 79 0 0 172	0 0 0 0 79 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Other Central and eastern Europe countries non EEA	0 0 0 0 1 4 0 5	0 0 0 0 1 4 0 5	0 0 0 0 1 4 0 5	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Middle East	1 1 283 0 22 0 307	1 1 283 0 22 0 307	0 1 0 0 22 0 0	0 0 121 0 0 0 0	1 0 0 0 0 0 0	0 0 162 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Latin America and the Caribbean	0 0 0 28 125 47 63	0 0 0 28 125 47 63	0 0 0 2 2 0 63	0 0 0 26 123 0 0	0 0 0 26 123 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0
		264	264	114	0	150	0	0	0	0	0	0	0	0

2021 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Landesbank Baden-Württemberg

(mln EUR)		As of 31/12/2020													Risk weighted exposure amount
		Direct exposures													
		On balance sheet						Derivatives				Off balance sheet			
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	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures			
								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	0	
[3M - 1Y]		0	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	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y]		2	2	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		4	4	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more]	8	8	0	0	0	8	0	0	0	0	0	47	0	0	
Total		14	14	6	0	0	8	0	0	0	0	47	0	0	
[0 - 3M]	Others	0	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	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		8	8	0	0	0	8	0	0	0	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		64	64	1	0	64	1	0	0	0	0	0	0	0	0
[10Y - more]	332	273	179	0	152	1	0	0	0	0	0	0	0	0	
Total		404	345	180	0	216	9	0	0	0	0	0	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 counterparties 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 counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

(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, 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.

(7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.

[illegible]

2021 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Landesbank Baden-Württemberg

[illegible]

[illegible]

		As of 30/06/2021													
		Direct exposures												Risk weighted exposure amount	
		On balance sheet						Derivatives				Off balance sheet			
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	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures			
								Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions		
(min EUR)															
[0 - 3M]	Spain	0	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	0	
[1Y - 2Y]		0	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	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		94	93	17	0	0	76	0	0	0	0	0	0	0	0
[10Y - more]		102	101	22	0	0	80	0	0	0	0	0	0	0	0
Total		196	195	38	0	0	156	0	0	0	0	0	0	0	
[0 - 3M]	Sweden	0	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	0	
[1Y - 2Y]		0	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	0	
[3Y - 5Y]		0	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	0	
[10Y - more]		0	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	0	
[3M - 1Y]		0	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	0	
[2Y - 3Y]		0	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	0	
[5Y - 10Y]		0	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	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Iceland	0	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	0	
[1Y - 2Y]		0	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	0	
[3Y - 5Y]		0	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	0	
[10Y - more]		0	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]	Liechtenstein	0	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	0	
[1Y - 2Y]		0	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	0	
[3Y - 5Y]		0	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	0	
[10Y - more]		0	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]	Norway	0	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	0	
[1Y - 2Y]		0	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	0	
[3Y - 5Y]		0	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	0	
[10Y - more]		0	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	0	
[3M - 1Y]		0	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	0	
[2Y - 3Y]		0	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	0	
[5Y - 10Y]		0	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	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	0	
[3M - 1Y]		0	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	0	
[2Y - 3Y]		0	23	13	0	0	20	0	0	0	0	0	0	0	
[3Y - 5Y]		62	62	62	0	62	62	0	0	0	0	0	0	0	
[5Y - 10Y]		591	591	16	0	541	34	0	0	0	0	0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		686	686	29	0	603	54	0	0	0	0	0	0	0	
[0 - 3M]	Hong Kong	0	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	0	
[1Y - 2Y]		0	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	0	
[3Y - 5Y]		0	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	0	
[10Y - more]		0	0	0	0	0	0	0	0	0	0	0	0	0	

2021 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Landesbank Baden-Württemberg

As of 30/06/2021

		As of 30/06/2021														
		Direct exposures														
(mln EUR)		On balance sheet						Derivatives				Off balance sheet				
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	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		Risk weighted exposure amount		
								Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions			
I 0 - 3M f	Japan	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 10Y - more		0	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		
I 0 - 3M f	U.S.	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 1Y - 2Y f		57	57	0	0	0	57	0	0	0	0	0	0	0		
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	0		
Total		59	59	2	0	0	57	0	0	0	0	0	0	0		
I 0 - 3M f	China															
I 3M - 1Y f																
I 1Y - 2Y f																
I 2Y - 3Y f																
I 3Y - 5Y f																
I 5Y - 10Y f																
I 10Y - more																
Total																
I 0 - 3M f	Switzerland	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 10Y - more		0	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		
I 0 - 3M f	Other advanced economies non EEA	37	37	0	0	37	0	0	0	0	0	0	0	0		
I 3M - 1Y f		58	58	0	0	58	0	0	0	0	0	0	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		68	68	0	0	68	0	0	0	0	0	0	0	0		
I 3Y - 5Y f		10	10	0	0	10	0	0	0	0	0	0	0	0		
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	0		
Total		173	173	0	0	173	0	0	0	0	0	0	0	0		
I 0 - 3M f	Other Central and eastern Europe countries non EEA	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3Y - 5Y f		2	2	2	0	0	0	0	0	0	0	0	0	0		
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 10Y - more		0	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		
I 0 - 3M f	Middle East	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3M - 1Y f		3	3	3	0	3	0	0	0	0	0	0	0	0		
I 1Y - 2Y f		296	296	127	0	0	168	0	0	0	0	0	0	0		
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3Y - 5Y f		2	2	2	0	0	0	0	0	0	0	0	0	0		
I 5Y - 10Y f		26	26	26	0	0	0	0	0	0	0	0	0	0		
I 10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	0		
Total		327	327	158	0	0	168	0	0	0	0	0	0	0		
I 0 - 3M f	Latin America and the Caribbean	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 1Y - 2Y f		2	2	2	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		3	3	3	0	0	0	0	0	0	0	0	0	0		
I 3Y - 5Y f		125	125	6	0	119	0	0	0	0	0	0	0	0		
I 5Y - 10Y f		8	8	8	0	0	0	0	0	0	0	0	0	0		
I 10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	0		
Total		191	191	72	0	119	0	0	0	0	0	0	0	0		

2021 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Landesbank Baden-Württemberg

As of 30/06/2021

Direct exposures

(mln EUR)		As of 30/06/2021													Risk weighted exposure amount
		Direct exposures													
		On balance sheet						Derivatives				Off 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 with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures			
Carrying amount	Notional amount							Carrying amount	Notional amount	Nominal	Provisions				
Residual Maturity	Country / Region														
[0 - 3M]	Africa	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		1	1	1	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		4	4	4	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		2	2	2	0	0	0	0	0	0	0	0	0	0	
[10Y - more]		27	27	0	0	0	27	0	0	0	0	0	29	0	
Total		34	34	8	0	0	27	0	0	0	0	0	29	0	
[0 - 3M]	Others	0	0	0	0	0	-1	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		6	6	6	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		44	44	38	0	0	6	0	0	0	0	0	0	0	
[3Y - 5Y]		1	0	1	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		389	356	3	0	386	0	0	0	0	0	0	0	0	
[10Y - more]		444	426	166	0	278	0	0	0	0	0	0	0	0	
Total		884	832	213	0	664	6	0	0	0	0	0	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 counterpart 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 counterpart (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 counterpart (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, 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.

(7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.

2021 EU-wide Transparency Exercise

Performing and non-performing exposures

Landesbank Baden-Württemberg

	As of 30/09/2020										As of 31/12/2020									
	Gross carrying amount					Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ¹					Gross carrying amount					Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ¹				
	Of which performing but past due >30 days and <=90 days	Of which non-performing ¹			On performing exposures ²	On non-performing exposures ²			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 ²			Collaterals and financial guarantees received on non-performing exposures	
		Of which: defaulted	Of which Stage 3			Of which Stage 3						Of which: defaulted	Of which Stage 3			Of which Stage 3				
(mln EUR)																				
Cash balances at central banks and other demand deposits	48,695	0	0	0	0	0	0	0	0	0	20,910	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	31,556	0	6	6	5	6	6	0	0	32,035	0	6	6	4	6	6	6	6	0	0
Central banks	701	0	0	0	0	0	0	0	0	649	0	0	0	0	0	0	0	0	0	0
General governments	4,387	0	0	0	0	2	0	0	0	4,734	0	0	0	0	2	0	0	0	0	0
Credit institutions	23,514	0	0	0	0	2	0	0	0	23,709	0	0	0	0	2	0	0	0	0	0
Other financial corporations	2,669	0	0	0	0	1	0	0	0	2,655	0	0	0	0	1	0	0	0	0	0
Non-financial corporations	283	0	6	6	0	6	6	0	0	287	0	6	6	0	0	6	6	6	0	0
Loans and advances (including at amortised cost and fair value)	164,274	107	1,173	1,126	1,121	420	664	659	284	173,403	248	1,124	1,082	1,077	562	539	534	288		
Central banks	43	0	0	0	0	0	0	0	0	17,803	0	0	0	0	0	0	0	0	0	0
General governments	14,630	1	0	0	0	1	0	0	0	15,737	2	0	0	0	2	0	0	0	0	0
Credit institutions	45,245	4	18	18	18	3	15	15	0	43,142	4	18	18	18	5	15	15	0		
Other financial corporations	22,761	13	11	11	11	21	7	7	0	16,703	12	6	6	6	18	2	2	0		
Non-financial corporations	68,639	75	1,030	988	983	348	568	563	247	67,083	220	997	960	955	511	486	481	244		
of which: small and medium-sized enterprises at amortised cost	14,032	23	187	187	187	43	82	82	72	14,151	10	179	179	179	50	69	69	63		
of which: Loans collateralised by commercial immovable property at amortised cost	22,546	16	287	287	287	60	119	119	91	22,010	4	279	268	268	100	112	112	90		
Households	12,957	14	113	109	109	48	73	73	38	12,935	10	103	97	97	26	36	36	44		
of which: Loans collateralised by residential immovable property at amortised cost	7,976	6	69	68	68	17	14	14	33	7,917	6	64	62	62	13	15	15	41		
of which: Credit for consumption at amortised cost	384	0	1	1	1	2	0	0	1	217	0	1	1	1	0	0	0	1		
DEBT INSTRUMENTS other than HFT	244,525	107	1,179	1,133	1,128	425	670	665	284	226,348	248	1,131	1,088	1,083	567	546	541	288		
OFF-BALANCE SHEET EXPOSURES	65,527		208	208	116	55	103	56	18	68,766		255	255	152	166	111	75	5		

⁽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, subtable 29⁽²⁾ Institutions report here collective allowances for incurred 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⁾ Institutions 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.⁽⁵⁾ From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.

2021 EU-wide Transparency Exercise
Performing and non-performing exposures
Landesbank Baden-Württemberg

	As of 31/03/2021										As of 30/06/2021									
	Gross carrying amount					Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ¹					Gross carrying amount ⁵					Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ^{1,5}				
	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			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			Collaterals and financial guarantees received on non-performing exposures	
		Of which: defaulted	Of which Stage 3			Of which Stage 3						Of which: defaulted	Of which Stage 3			Of which Stage 3				
(mln EUR)																				
Cash balances at central banks and other demand deposits	60,339	0	0	0	0	0	0	0	0	0	65,164	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	30,972	0	6	6	6	4	6	6	0	0	31,398	0	6	6	4	6	4	6	0	0
Central banks	677	0	0	0	0	0	0	0	0	0	656	0	0	0	0	0	0	0	0	0
General governments	4,621	0	0	0	0	2	0	0	0	0	4,842	0	0	0	0	2	0	0	0	0
Credit institutions	22,781	0	0	0	0	2	0	0	0	0	22,928	0	0	0	0	2	0	0	0	0
Other financial corporations	2,606	0	0	0	0	0	0	0	0	0	2,630	0	0	0	0	0	0	0	0	0
Non-financial corporations	286	0	6	6	6	6	6	6	0	0	342	0	6	6	6	0	6	6	0	0
Loans and advances (including at amortised cost and fair value)	165,550	60	1,083	1,041	1,036	574	573	568	287	159,307	58	1,162	1,149	1,110	658	548	542	300		
Central banks	125	0	0	0	0	0	0	0	0	354	0	0	0	0	0	0	0	0	0	0
General governments	14,442	0	0	0	0	2	0	0	0	14,872	1	0	0	0	2	0	0	0	0	0
Credit institutions	44,329	1	18	18	18	5	15	15	0	43,861	4	18	18	18	9	15	15	0	0	0
Other financial corporations	20,257	2	1	1	1	18	0	0	0	17,905	5	0	0	0	20	0	0	0	0	0
Non-financial corporations	73,883	45	966	931	926	524	525	520	246	69,962	41	1,059	1,049	1,022	604	502	497	264		
of which: small and medium-sized enterprises at amortised cost	14,235	18	171	170	170	50	68	68	55	14,667	10	178	178	173	43	68	67	67		
of which: Loans collateralised by commercial immovable property at amortised cost	22,996	5	300	300	300	104	130	130	97	23,721	0	268	268	266	110	124	125	80		
Households	12,513	11	98	92	92	26	33	33	41	12,353	8	85	82	70	23	31	29	36		
of which: Loans collateralised by residential immovable property at amortised cost	7,513	7	62	60	60	13	15	14	38	7,243	5	54	52	39	10	14	13	33		
of which: Credit for consumption at amortised cost	217	0	1	1	1	0	0	0	1	221	0	1	1	1	0	0	0	1		
DEBT INSTRUMENTS other than HFT	256,860	60	1,090	1,047	1,042	579	580	574	287	255,869	58	1,168	1,156	1,116	662	554	548	300		
OFF-BALANCE SHEET EXPOSURES	68,185		251	245	160	168	89	62	8	71,341		262	262	178	102	107	82	4		

(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, subtable 29

(2) Institutions report here collective allowances for incurred 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) Institutions 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.

(5) From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.

2021 EU-wide Transparency Exercise

Forborne exposures

Landesbank Baden-Württemberg

	As of 30/09/2020						As of 31/12/2020					
	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 collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which on non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
(mln EUR)												
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	0	0	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)	869	473	226	214	431	151	1,085	477	206	187	546	159
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	14	0	0	0	11	0	17	0	0	0	11	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	6	6	3	3	0	0	4	4	0	0	0	0
Non-financial corporations	827	452	218	206	407	142	1,043	458	201	183	522	149
of which: small and medium-sized enterprises at amortised cost	127	47	19	16	89		141	44	17	15	104	
Households	22	15	5	4	13	9	20	15	4	4	13	10
DEBT INSTRUMENTS other than HFT	869	473	226	214	431		1,085	477	206	187	546	
Loan commitments given	94	18	5	5	1	0	118	25	11	10	1	0
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria	0						0					

⁽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.

2021 EU-wide Transparency Exercise

Forborne exposures

Landesbank Baden-Württemberg

	As of 31/03/2021						As of 30/06/2021					
	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 non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
(mln EUR)												
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	0	0	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)	1,530	498	225	204	871	159	1,407	530	214	205	837	175
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	17	0	0	0	10	0	17	0	0	0	10	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	0	25	0	0	0	25	0
Non-financial corporations	1,493	484	221	200	849	150	1,347	517	210	201	791	167
of which: small and medium-sized enterprises at amortised cost	454	55	20	18	357		389	76	20	18	295	
Households	20	14	4	4	12	9	18	13	4	4	11	8
DEBT INSTRUMENTS other than HFT	1,530	498	225	204	871		1,407	530	214	205	837	
Loan commitments given	152	41	20	18	0	0	203	35	22	20	0	0
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria	0						0					

(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.

2021 EU-wide Transparency Exercise
Breakdown of loans and advances to non-financial corporations other than held for trading
Landesbank Baden-Württemberg

(mîn EUR)	As of 30/09/2020						As of 31/12/2020						As of 31/03/2021						As of 30/09/2021																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																							
	Gross carrying amount		Of which: non-perform	Of which: defaulted	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-perform	Of which: defaulted	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-perform	Of which: defaulted	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-perform	Of which: defaulted	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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														

⁽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.

							As at 30/09/2020								As at 31/12/2020							
	Gross carrying amount							Accumulated impairment, accumulated negative change in fair value due to credit risk								Gross carrying amount						
	Performing			Non-performing				Performing				Non-performing				Performing			Non-performing			
(in EUR)	Of which: impairments with reference measures	Of which: impairments with significant increase in credit risk since initial recognition, but not credit- impaired (Stage 2)		Of which: impairments with reference measures	Of which: impairments with significant increase in credit risk since initial recognition, but not credit- impaired (Stage 2)	Of which: debts for loans that are not past-due <= 90 days		Of which: impairments with reference measures	Of which: impairments with significant increase in credit risk since initial recognition, but not credit- impaired (Stage 2)	Of which: debts for loans that are not past-due <= 90 days	Public guarantee or state aid pursuant to the COVID-19 rules	Inflows to non-performing exposures		Of which: impairments with reference measures	Of which: impairments with significant increase in credit risk since initial recognition, but not credit- impaired (Stage 2)		Of which: impairments with reference measures	Of which: impairments with significant increase in credit risk since initial recognition, but not credit- impaired (Stage 2)	Of which: debts for loans that are not past-due <= 90 days	Public guarantee or state aid pursuant to the COVID-19 rules	Inflows to non-performing exposures	
Loans and advances subject to active BA-compliant monitors	104	101	3	44	4	1	4	3	1	0	1	2	0	0	2	27	27	0	7	0	0	0
of which: Households	63	62	0	11	0	0	0	0	0	0	0	0	0	0	0	14	14	0	7	0	0	0
of which: Collateralized by residential immovable property	33	33	0	0	0	0	0	0	0	0	0	0	0	0	0	24	24	0	0	0	0	0
of which: Non-financial corporations	101	108	3	30	0	1	3	2	1	0	1	2	0	2	3	3	5	0	6	0	0	0
of which: Small and Medium-sized Enterprises	44	41	0	11	3	1	3	2	0	0	0	2	0	2	3	3	3	0	0	0	0	0
of which: Collateralized by commercial immovable property	63	62	3	22	1	1	1	1	0	0	0	0	0	0	2	2	2	0	0	0	0	0

(in EUR)	As at 30/09/2020																																											
	Gross carrying amount						Accumulated impairment, accumulated negative changes in fair value due to credit risk												Maximum amount of the deterioration that can be considered		Gross carrying amount		Gross carrying amount						Accumulated impairment, accumulated negative changes in fair value due to credit risk												Maximum amount of the deterioration that can be considered		Gross carrying amount	
	Performing			Non-performing			Performing			Non-performing			Performing			Non-performing			Performing			Non-performing			Performing			Non-performing																
	Of which: exposures with Reference	Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)		Of which: exposures with Reference	Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)		Of which: exposures with Reference	Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)		Of which: exposures with Reference	Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)		Of which: exposures with Reference	Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)		Of which: exposures with Reference	Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)		Of which: exposures with Reference	Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)		Of which: exposures with Reference	Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)		Of which: exposures with Reference	Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)		Of which: exposures with Reference	Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)		Of which: exposures with Reference	Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)												
Public guarantee refers to the content of the COVID-19 crisis																								Inflows to non-performing exposures																				
Loans and advances with explicit ISM-compliant moratoria	479	479	15	89	4	0	4	2	1	0	1	1	0	0	1	0	3	621	634	18	116	8	1	8	4	2	0	2	2	0	0	1												
of which: Households	251	251	0	35	2	0	2	1	1	0	1	0	0	0	0	0	0	276	277	0	43	1	0	1	1	1	0	1	0	0	0	1												
of which: Collateralised by residential immovable property	187	186	0	28	1	0	1	1	0	0	0	0	0	0	0	0	0	204	201	0	33	1	0	1	1	1	0	0	0	0	0	0												
of which: Non-financial corporations	211	209	0	20	0	0	3	1	0	0	0	0	0	0	0	0	3	339	332	0	56	6	1	6	5	1	0	1	2	0	0	1												
of which: Small and Medium-sized Enterprises	180	157	0	6	2	0	3	1	0	0	0	0	0	0	0	0	0	336	303	0	19	5	1	5	2	0	0	0	2	0	0	0												
of which: Collateralised by commercial immovable property	168	158	0	11	0	0	0	0	0	0	0	0	0	0	0	0	0	244	242	3	10	2	1	2	1	1	0	0	0	0	0	1												

(in EUR)	As at 30/09/2020																	As at 31/12/2020																
	Gross carrying amount		Accumulated impairment, accumulated negative changes in fair value due to credit risk								Maximum amount of the derivative that can be converted	Gross carrying amount	Gross carrying amount		Accumulated impairment, accumulated negative changes in fair value due to credit risk								Maximum amount of the derivative that can be converted	Gross carrying amount										
			Performing		Of which: exposures with reference measures		Of which: counterparties with significant increase in credit risk since initial assessment but not credit-impaired (Stage 2)		Non-performing						Of which: exposures with reference measures		Of which: counterparties with significant increase in credit risk since initial assessment but not credit-impaired (Stage 2)		Non-performing		Performing				Of which: exposures with reference measures		Of which: counterparties with significant increase in credit risk since initial assessment but not credit-impaired (Stage 2)		Non-performing					
Totally originated loans and advances subject to public guarantee schemes	487	487	0	24	0	0	0	1	1	0	0	0	0	0	0	486	0	639	639	3	133	0	0	0	2	2	0	1	0	0	0	133	0	
of which: Households	19	19	0	0	0	0	0	0	0	0	0	0	0	0	0	19	0	24	24	0	0	0	0	0	0	0	0	0	0	0	0	0		
of which: Collateralised by residential immovable property	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0		
of which: Non-financial corporations	468	468	0	23	0	0	0	1	1	0	0	0	0	0	0	391	0	632	632	3	137	0	0	0	0	2	2	0	1	0	0	139	0	
of which: Small and Medium-sized Enterprises	183	183	0	0	0	0	0	0	0	0	0	0	0	0	0	247	0	247	247	0	0	0	0	0	1	1	0	0	0	0	0	0		
of which: Collateralised by commercial immovable property	43	43	0	0	0	0	0	0	0	0	0	0	0	0	0	75	0	75	75	0	0	0	0	0	0	0	0	0	0	0	0	0		

[illegible]