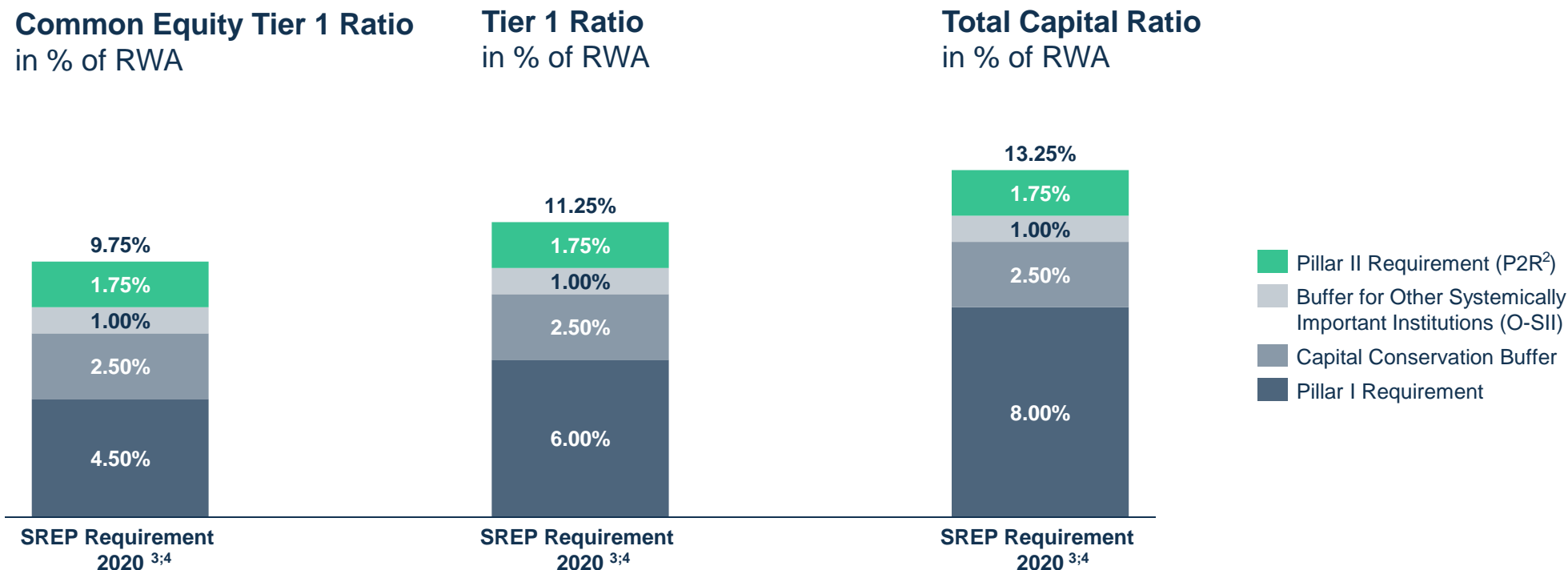


SREP¹ Capital Requirements 2020 of LBBW



Pillar 2 Requirement (P2R) 2020 of LBBW of 1.75% remains unchanged compared with the previous year

¹ SREP: Supervisory Review and Evaluation Process

² P2R: Pillar 2 Requirement / Institution-specific additional capital requirement to cover risks which are not already covered by the general regulatory requirements (CRR, Pillar 1), set by the competent authority.

³ Additionally a countercyclical capital buffer has to be maintained, which is to be covered by Common Equity Tier 1. The introduction of a buffer requirement in Germany amounting to 0.25% on 07/01/2020 will presumably cause an institution-specific buffer for LBBW of approximately 0.23 %

⁴ To ensure a sustainable capital management in the subsequent years the ECB Supervision expects the maintenance of further Common Equity Tier 1 in line with a Pillar II Guidance (P2G))