

Bank name:

LBBW

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	DE	1.a.(1)
(2) Bank name	1002	LBBW	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2014-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2015-04-30	1.b.(3)
(4) Language of public disclosure	1010	german	1.b.(4)
(5) Web address of public disclosure	1011	http://www.lbbw.de/media/investor_relations/pdf_investorrelations/201	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Counterparty exposure of derivatives contracts	1012	12,178,137,529	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	20,149,079,307	2.b.
c. Counterparty exposure of SFTs	1014	4,829,229,876	2.c.
d. Other assets	1015	214,401,344,444	2.d.
(1) Securities received in SFTs that are recognised as assets	1016	0	2.d.(1)
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	1017	251,557,791,157	2.e.
f. Potential future exposure of derivative contracts	1018	6,718,397,423	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	17,657,421,120	2.g.
(1) Unconditionally cancellable credit card commitments	1020	1,092,741,173	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	16,473,814,981	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	4,581,026,172	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	24,096,194,237	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	1,221,084,847	2.j.
k. Total off-balance-sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	1025	38,464,223,260	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	1,218,056,708	2.l.(1)
(2) Potential future exposure of derivatives contracts	1027	241,250	2.l.(2)
(3) Unconditionally cancellable commitments	1028	0	2.l.(3)
(4) Other off-balance-sheet commitments	1029	254,124,023	2.l.(4)
(5) Investment value in the consolidated entities	1030	469,690,284	2.l.(5)
m. Regulatory adjustments	1031	1,093,471,054	2.m.
n. Total exposures indicator (sum of items 2.a, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	1032	289,931,275,060	2.n.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	62,329,120,024	3.a.
(1) Certificates of deposit	1034	1,508,467,244	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	14,181,868,642	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	4,916,975,573	3.c.(1)
(2) Senior unsecured debt securities	1037	21,320,307,466	3.c.(2)
(3) Subordinated debt securities	1038	167,387,752	3.c.(3)
(4) Commercial paper	1039	1,467,469,510	3.c.(4)
(5) Equity securities	1040	512,074,395	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	48,146	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	8,174,037,842	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	3,023,346,215	3.e.(1)
(2) Potential future exposure	1044	1,337,732,033	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1045	117,430,271,305	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Deposits due to depository institutions	1046	68,821,992,399	4.a.
b. Deposits due to non-depository financial institutions	1047	27,990,303,126	4.b.
c. Unused portion of committed lines obtained from other financial institutions	1048	0	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	17,170,510,728	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	2,808,305,934	4.e.(1)
(2) Potential future exposure	1051	3,688,599,010	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	120,479,711,197	4.f.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	12,041,823,047	5.a.
b. Senior unsecured debt securities	1054	34,896,825,380	5.b.
c. Subordinated debt securities	1055	3,718,952,610	5.c.
d. Commercial paper	1056	2,580,240,449	5.d.
e. Certificates of deposit	1057	5,413,928,084	5.e.
f. Common equity	1058	0	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	58,651,769,570	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	GSIB	Amount	
a. Australian dollars	AUD	AUD 20,825,998,039	1061	14,159,571,596	6.a.
b. Brazilian real	BRL	BRL 0	1062	0	6.b.
c. Canadian dollars	CAD	CAD 32,553,087,671	1063	22,221,776,608	6.c.
d. Swiss francs	CHF	CHF 46,065,967,563	1064	37,928,007,953	6.d.
e. Chinese yuan	CNY	CNY 28,793,817,089	1065	3,524,045,616	6.e.
f. Euros	EUR	EUR 2,359,871,000,000	1066	2,359,871,000,000	6.f.
g. British pounds	GBP	GBP 317,381,380,240	1067	393,889,442,718	6.g.
h. Hong Kong dollars	HKD	HKD 19,078,240,110	1068	1,854,801,461	6.h.
i. Indian rupee	INR	INR 975,723,104	1069	12,054,668	6.i.
j. Japanese yen	JPY	JPY 2,454,565,864,590	1070	17,503,295,633	6.j.
k. Swedish krona	SEK	SEK 82,846,115,557	1071	9,108,886,249	6.k.
l. United States dollars	USD	USD 2,124,127,499,054	1072	1,601,465,854,907	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)			1073	4,461,538,737,408	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	225,641,502,974	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	19,893,078	8.a.
b. Debt underwriting activity	1076	21,887,337,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	21,907,230,078	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	422,564,911,543	9.a.
b. OTC derivatives settled bilaterally	1079	717,907,625,457	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	1,140,472,537,000	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	22,421,596,268	10.a.
b. Available-for-sale securities (AFS)	1082	21,852,904,602	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	16,031,976,695	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	1,671,209,485	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	26,571,314,691	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	2,001,722,712	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	63,439,694,000	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	35,963,596,000	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	17,530,489,000	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	17,790,424,000	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	36,223,531,000	13.c.

Ancillary Data