

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	2016-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005		1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2017-05-04	1.a.(6)
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	2017-04-26	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_investorrel	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	11,936,373,779	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	3,779,497,648	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	8,310,317,200	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	20,780,488,330	2.b.(1)
(2) Counterparty exposure of SFTs	1014	4,690,436,586	2.b.(2)
c. Other assets	1015	187,528,596,078	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	15,990,032,994	2.d.(1)
(2) Items subject to a 20% CCF	1022	3,781,010,725	2.d.(2)
(3) Items subject to a 50% CCF	1023	27,119,492,838	2.d.(3)
(4) Items subject to a 100% CCF	1024	804,049,238	2.d.(4)
e. Regulatory adjustments	1031	1,123,574,767	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) through 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	253,744,710,723	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	52,242,822,511	3.a.
(1) Certificates of deposit	1034	1,179,641,562	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	13,271,563,806	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	2,976,976,806	3.c.(1)
(2) Senior unsecured debt securities	1037	10,560,298,743	3.c.(2)
(3) Subordinated debt securities	1038	25,701,037	3.c.(3)
(4) Commercial paper	1039	329,906,170	3.c.(4)
(5) Equity securities	1040	472,961,861	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	214,794,294	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions (revised)	1213	4,334,817,837	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	2,544,624,901	3.e.(1)
(2) Potential future exposure	1044	2,137,500,496	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	88,682,379,874	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	53,074,635,043	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	16,834,253,163	4.a.(2)
(3) Loans obtained from other financial institutions	1105	1,545,372,804	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	222,263,000	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions (revised)	1214	882,599,627	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	2,849,380,710	4.d.(1)
(2) Potential future exposure	1051	4,323,187,951	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	79,731,692,298	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	13,389,216,530	5.a.
b. Senior unsecured debt securities	1054	20,558,167,222	5.b.
c. Subordinated debt securities	1055	3,326,983,697	5.c.
d. Commercial paper	1056	6,005,348,946	5.d.
e. Certificates of deposit	1057	3,273,253,191	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	46,552,969,586	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	14,002,488,411	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	23,452,737,926	6.c.
d. Swiss francs (CHF)	1064	349,493,489,226	6.d.
e. Chinese yuan (CNY)	1065	9,753,018,677	6.e.
f. Euros (EUR)	1066	2,049,249,704,424	6.f.
g. British pounds (GBP)	1067	346,588,430,549	6.g.
h. Hong Kong dollars (HKD)	1068	7,964,486,070	6.h.
i. Indian rupee (INR)	1069	9,394,514	6.i.
j. Japanese yen (JPY)	1070	12,923,695,279	6.j.
k. Swedish krona (SEK)	1071	10,988,522,863	6.k.
l. United States dollars (USD)	1072	1,716,369,643,449	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	4,540,795,611,388	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	283,330,437,881	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	7,390,000	8.a.
b. Debt underwriting activity	1076	26,142,511,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	26,149,901,000	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	785,499,136,586	9.a.
b. OTC derivatives settled bilaterally	1079	745,043,632,246	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	1,530,542,768,832	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	10,313,701,829	10.a.
b. Available-for-sale securities (AFS)	1082	19,384,330,129	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	12,475,628,924	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	2,375,939,532	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	14,846,463,502	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	2,184,942,078	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	66,817,359,557	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	32,534,265,851	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	16,343,481,427	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	18,809,803,768	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	35,000,588,192	13.c.

Ancillary Data