

Bank name: LBBW

**General Bank Data**

Section 1 - General Information	GSIB	Response	
<b>a. General information provided by the relevant supervisory authority:</b>			
(1) Country code	1001	DE	1.a.(1)
(2) Bank name	1002	LBBW	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2020-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2021-04-30	1.a.(6)
<b>b. General Information provided by the reporting institution:</b>			
(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	2021-04-22	1.b.(3)
(4) Language of public disclosure	1010	German	1.b.(4)
(5) Web address of public disclosure	1011	<a href="#">lbbw-bericht-zur-bestimmung-global-system-relevanter-bank</a>	1.b.(5)
(6) LEI code	2015	B81CK4ESI35472RHJ606	1.b.(6)

**Size Indicator**

Section 2 - Total Exposures	GSIB	Amount	
<b>a. Derivatives</b>			
(1) Counterparty exposure of derivatives contracts	1012	17,524,469,499	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2,017,213,422	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	9,561,164,982	2.a.(3)
<b>b. Securities financing transactions (SFTs)</b>			
(1) Adjusted gross value of SFTs	1013	20,482,381,012	2.b.(1)
(2) Counterparty exposure of SFTs	1014	2,490,802,634	2.b.(2)
<b>c. Other assets</b>			
d. Gross notional amount of off-balance sheet items	1015	220,706,950,581	2.c.
<b>(1) Items subject to a 0% credit conversion factor (CCF)</b>			
(1) Items subject to a 0% CCF	1019	23,304,130,833	2.d.(1)
(2) Items subject to a 20% CCF	1022	3,216,007,159	2.d.(2)
(3) Items subject to a 50% CCF	1023	33,141,244,400	2.d.(3)
(4) Items subject to a 100% CCF	1024	3,332,436,333	2.d.(4)
<b>e. Regulatory adjustments</b>			
(1) Regulatory adjustments	1031	271,706,705	2.e.
<b>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))</b>			
	1103	295,659,655,178.43	2.f.

**Interconnectedness Indicators**

Section 3 - Intra-Financial System Assets	GSIB	Amount	
<b>a. Funds deposited with or lent to other financial institutions</b>			
(1) Certificates of deposit	1033	57,136,413,873	3.a.
(2) Deposits due to depository institutions	1034	4,413	3.a.(1)
(3) Loans obtained from other financial institutions	1035	9,562,993,649	3.b.
<b>b. Unused portion of committed lines extended to other financial institutions</b>			
<b>c. Holdings of securities issued by other financial institutions:</b>			
(1) Secured debt securities	1036	16,018,050,992	3.c.(1)
(2) Senior unsecured debt securities	1037	12,954,577,929	3.c.(2)
(3) Subordinated debt securities	1038	334,357,289	3.c.(3)
(4) Commercial paper	1039	133,760,000	3.c.(4)
(5) Equity securities	1040	429,519,007	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	317,252,958	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	1,945,865,716	3.d.
<b>e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:</b>			
(1) Net positive fair value	1043	3,072,513,418	3.e.(1)
(2) Potential future exposure	1044	3,688,960,286	3.e.(2)
<b>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))</b>			
	1045	104,959,759,201	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
<b>a. Funds deposited by or borrowed from other financial institutions:</b>			
(1) Deposits due to depository institutions	1046	67,174,918,792	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	16,606,799,473	4.a.(2)
(3) Loans obtained from other financial institutions	1105	506,106,538	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	214,157,000	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	2,412,565,663	4.c.
<b>d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:</b>			
(1) Net negative fair value	1050	4,582,160,372	4.d.(1)
(2) Potential future exposure	1051	3,488,804,130	4.d.(2)
<b>e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))</b>			
	1052	94,985,511,968	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
<b>a. Secured debt securities</b>			
(1) Secured debt securities	1053	13,909,894,372	5.a.
<b>b. Senior unsecured debt securities</b>			
(1) Senior unsecured debt securities	1054	24,946,024,176	5.b.
<b>c. Subordinated debt securities</b>			
(1) Subordinated debt securities	1055	5,151,210,394	5.c.
<b>d. Commercial paper</b>			
(1) Commercial paper	1056	4,630,905,718	5.d.
<b>e. Certificates of deposit</b>			
(1) Certificates of deposit	1057	6,278,997,749	5.e.
<b>f. Common equity</b>			
(1) Common equity	1058	0	5.f.
<b>g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.</b>			
(1) Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0	5.g.
<b>h. Securities outstanding indicator (sum of items 5.a through 5.g)</b>			
	1060	54,917,032,409	5.h.

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**Substitutability/Financial Institution Infrastructure Indicators**

<b>Section 6 - Payments made in the reporting year (excluding intragroup payments)</b>	<b>GSIB</b>	<b>Amount</b>	
a. Australian dollars (AUD)	1061	12,500,833,421	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	32,177,902,167	6.c.
d. Swiss francs (CHF)	1064	307,544,117,553	6.d.
e. Chinese yuan (CNY)	1065	23,393,614,961	6.e.
f. Euros (EUR)	1066	2,678,245,000,000	6.f.
g. British pounds (GBP)	1067	411,010,105,690	6.g.
h. Hong Kong dollars (HKD)	1068	1,980,479,674	6.h.
i. Indian rupee (INR)	1069	4,020,335	6.i.
j. Japanese yen (JPY)	1070	49,558,416,511	6.j.
k. Mexican pesos (MXN)	1108	5,663,980,002	6.k.
l. Swedish krona (SEK)	1071	27,555,741,506	6.l.
m. United States dollars (USD)	1072	1,597,568,944,029	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	5,147,203,155,850	6.n.

<b>Section 7 - Assets Under Custody</b>	<b>GSIB</b>	<b>Amount</b>	
a. Assets under custody indicator	1074	331,742,476,406	7.a.

<b>Section 8 - Underwritten Transactions in Debt and Equity Markets</b>	<b>GSIB</b>	<b>Amount</b>	
a. Equity underwriting activity	1075	63,920,000	8.a.
b. Debt underwriting activity	1076	26,782,971,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	26,846,891,000	8.c.

**Complexity indicators**

<b>Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives</b>	<b>GSIB</b>	<b>Amount</b>	
a. OTC derivatives cleared through a central counterparty	1078	3,242,668,483,382	9.a.
b. OTC derivatives settled bilaterally	1079	842,125,945,509	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	4,084,794,428,891	9.c.

<b>Section 10 - Trading and Available-for-Sale Securities</b>	<b>GSIB</b>	<b>Amount</b>	
a. Held-for-trading securities (HFT)	1081	6,105,454,299	10.a.
b. Available-for-sale securities (AFS)	1082	31,039,251,174	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	2,065,032,903	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	12,614,881,825	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	22,464,790,746	10.e.

<b>Section 11 - Level 3 Assets</b>	<b>GSIB</b>	<b>Amount</b>	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	2,165,612,800	11.a.

**Cross-Jurisdictional Activity Indicators**

<b>Section 12 - Cross-Jurisdictional Claims</b>	<b>GSIB</b>	<b>Amount</b>	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	85,812,623,811	12.a.

<b>Section 13 - Cross-Jurisdictional Liabilities</b>	<b>GSIB</b>	<b>Amount</b>	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	28,075,184,405	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	17,465,943,348	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	6,016,075,365	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	16,625,316,423	13.c.

**Ancillary Data**