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	2021-12-31	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	2022-04-29	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	2022-04-14	1.b.(3)
(4) Language of public disclosure	1010	German	1.b.(4)
(5) Web address of public disclosure	1011	Ergebnisdaten der quantitativen Analyse zur Bestimmung glo	1.b.(5)
(6) LEI code	2015	B81CK4ESI35472RHJ606	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	8,548,375,226	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2,019,339,710	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	8,696,788,373	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	21,655,970,661	2.b.(1)
(2) Counterparty exposure of SFTs	1014	2,570,431,390	2.b.(2)
c. Other assets	1015	234,286,238,215	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	23,253,977,706	2.d.(1)
(2) Items subject to a 20% CCF	1022	3,219,174,993	2.d.(2)
(3) Items subject to a 50% CCF	1023	37,191,752,558	2.d.(3)
(4) Items subject to a 100% CCF	1024	3,467,873,678	2.d.(4)
e. Regulatory adjustments	1031	324,136,608	2.e.
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 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	302,810,126,301.03	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet insurance assets	1701	0	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	0	2.g.(2)
(3) Investment value in consolidated entities	1208	0	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	0	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h)	1117	302,810,126,301	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	63,489,632,183	3.a.
(1) Certificates of deposit	2102	14,756,684	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	12,580,776,028	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	15,279,879,855	3.c.(1)
(2) Senior unsecured debt securities	2104	14,706,153,204	3.c.(2)
(3) Subordinated debt securities	2105	158,254,555	3.c.(3)
(4) Commercial paper	2106	240,566,278	3.c.(4)
(5) Equity securities	2107	369,503,328	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	206,813,365	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	2,105,793,801	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	1,070,815,513	3.e.(1)
(2) Potential future exposure	2110	2,436,577,245	3.e.(2)
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1215	112,231,138,625	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	2111	73,095,380,573	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	16,687,464,449	4.a.(2)
(3) Loans obtained from other financial institutions	2113	429,314,807	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	78,243,000	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	2,190,346,360	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	2,695,167,061	4.d.(1)
(2) Potential future exposure	2115	2,813,492,685	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	97,989,408,934	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	2116	11,240,540,721	5.a.
b. Senior unsecured debt securities	2117	25,937,981,373	5.b.
c. Subordinated debt securities	2118	4,603,660,517	5.c.
d. Commercial paper	2119	5,573,760,918	5.d.
e. Certificates of deposit	2120	8,225,957,603	5.e.
f. Common equity	2121	0	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	0	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a	1226	55,581,901,133	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	8,986,585,327	6.a.
b. Canadian dollars (CAD)	1063	30,931,054,230	6.c.
c. Swiss francs (CHF)	1064	331,919,041,113	6.d.
d. Chinese yuan (CNY)	1065	21,285,342,577	6.e.
e. Euros (EUR)	1066	2,767,137,000,000	6.f.
f. British pounds (GBP)	1067	337,402,288,729	6.g.
g. Hong Kong dollars (HKD)	1068	1,271,585,564	6.h.
h. Indian rupee (INR)	1069	8,710,001	6.i.
i. Japanese yen (JPY)	1070	39,598,225,608	6.j.
j. New Zealand dollars (NZD)	1109	2,504,136,600	6.k.
k. Swedish krona (SEK)	1071	28,034,392,782	6.l.
l. United States dollars (USD)	1072	2,291,686,742,879	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	5,860,765,105,410	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	370,899,106,736	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	400,210,000	8.a.
b. Debt underwriting activity	1076	41,412,539,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	41,812,749,000	8.c.

Section 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	71,345,860,337	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	156,270,544,365	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	227,616,404,702	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	24,091,990,161	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	37,229,337,469	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	61,321,327,630	9.f.

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	3,566,595,085,112	10.a.
b. OTC derivatives settled bilaterally	1905	710,191,564,713	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	4,276,786,649,825	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	7,400,653,206	11.a.
b. Available-for-sale securities (AFS)	1082	29,800,910,739	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	13,577,649,383	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	7,941,703,985	11.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	15,682,210,577	11.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	1,625,659,390	12.a

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	98,776,910,636	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	1,070,833,314	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	99,847,743,950	13.c.

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu	2131	18,171,049,188	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	2,473,602,606	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	20,644,651,794	14.c.

Ancillary Data

Section 15 - Ancillary Indicators

Section 16 - Ancillary Items

Memorandum Items

Section 17 - Size Items

Section 18 - Interconnectedness Items

Section 19 - Substitutability/Financial Infra. Items

Section 20 - Complexity Items

Section 21 - Cross-Jurisdictional Activity Items			
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	67,661,914,957	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	750,763,198	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdictio	1282	13,705,742,606	21.g.

Section 22 - Ancillary Indicators