

General Bank Data					
Section 1: General Information		Response			
a. General information provided by the national supervisor:					
(1) Country code	DE		1.a.(1)		
(2) Bank name	LBBW		1.a.(2)		
b. General Information provided by the reporting institution:					
(1) Reporting date (yyyy-mm-dd)	31/12/2013		1.b.(1)		
(2) Reporting currency	EUR		1.b.(2)		
(3) Euro conversion rate	1.0000		1.b.(3)		
(4) Reporting unit	1		1.b.(4)		
(5) Accounting standard	IFRS		1.b.(5)		
(6) Location of public disclosure	http://www.lbbw.de/en/investor_relations/finanzberichte/finanzberichte.jsp		1.b.(6)		
Size Indicator					
Section 2: Total Exposures		Amount			
a. Counterparty exposure of derivatives contracts (method 1)					
	8 980 750 000		2.a.		
b. Gross value of securities financing transactions (SFTs)					
	13 609 766 000		2.b.		
c. Counterparty exposure of SFTs					
	19 446 640 000		2.c.		
d. Other assets					
	234 221 373 000		2.d.		
(1) Securities received in SFTs that are recognised as assets					
	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))					
	276 258 529 000		2.e.		
f. Potential future exposure of derivative contracts (method 1)					
	6 798 688 000		2.f.		
g. Notional amount of off-balance sheet items with a 0% CCF					
	18 293 251 000		2.g.		
(1) Unconditionally cancellable credit card commitments					
	1 070 525 000		2.g.(1)		
(2) Other unconditionally cancellable commitments					
	17 222 726 000		2.g.(2)		
h. Notional amount of off-balance sheet items with a 20% CCF					
	3 823 689 000		2.h.		
i. Notional amount of off-balance sheet items with a 50% CCF					
	22 975 919 000		2.i.		
j. Notional amount of off-balance sheet items with a 100% CCF					
	1 577 644 000		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))					
	37 005 265 100		2.k.		
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:					
(1) On-balance sheet assets					
	1 167 987 377		2.l.(1)		
(2) Potential future exposure of derivatives contracts					
	0		2.l.(2)		
(3) Unconditionally cancellable commitments					
	0		2.l.(3)		
(4) Other off-balance sheet commitments					
	0		2.l.(4)		
(5) Investment value in the consolidated entities					
	437 435 954		2.l.(5)		
m. Regulatory adjustments					
	1 403 551 000		2.m.		
o. Total exposures indicator (sum of items 2.e, 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)					
	312 590 794 523		2.o.		
Interconnectedness Indicators					
Section 3: Intra-Financial System Assets		Amount			
a. Funds deposited with or lent to other financial institutions					
	61 517 304 183		3.a.		
(1) Certificates of deposit					
	755 980 894		3.a.(1)		
b. Undrawn committed lines extended to other financial institutions					
	13 252 048 078		3.b.		
c. Holdings of securities issued by other financial institutions:					
(1) Secured debt securities					
	2 598 187 652		3.c.(1)		
(2) Senior unsecured debt securities					
	30 115 676 770		3.c.(2)		
(3) Subordinated debt securities					
	426 123 528		3.c.(3)		
(4) Commercial paper					
	2 126 105 304		3.c.(4)		
(5) Stock (including par and surplus of common and preferred shares)					
	1 152 271 429		3.c.(5)		
(6) Offsetting short positions in relation to the specific stock holdings included in item 3.c.(5)					
	84 773		3.c.(6)		
d. Net positive current exposure of securities financing transactions with other financial institutions					
	17 110 827 373		3.d.		
e. Over-the-counter (OTC) derivatives with other financial institutions that have a net positive fair value:					
(1) Net positive fair value (include collateral held if it is within the master netting agreement)					
	2 266 610 338		3.e.(1)		
(2) Potential future exposure					
	2 052 942 482		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))					
	132 618 012 364		3.f.		
Section 4: Intra-Financial System Liabilities		Amount			
a. Deposits due to depository institutions					
	63 947 001 036		4.a.		
b. Deposits due to non-depository financial institutions					
	33 370 166 886		4.b.		
c. Undrawn committed lines obtained from other financial institutions					
	0		4.c.		
d. Net negative current exposure of securities financing transactions with other financial institutions					
	24 480 630 390		4.d.		
e. OTC derivatives with other financial institutions that have a net negative fair value:					
(1) Net negative fair value (include collateral provided if it is within the master netting agreement)					
	1 035 297 323		4.e.(1)		
(2) Potential future exposure					
	3 058 055 857		4.e.(2)		
g. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))					
	125 891 151 492		4.g.		
Section 5: Securities Outstanding		Amount			
a. Secured debt securities					
	14 946 206 094		5.a.		
b. Senior unsecured debt securities					
	40 891 928 263		5.b.		
c. Subordinated debt securities					
	947 795 034		5.c.		
d. Commercial paper					
	187 378 452		5.d.		
e. Certificates of deposit					
	241 401 337		5.e.		
f. Common equity					
	0		5.f.		
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.					
	0		5.g.		
i. Securities outstanding indicator (sum of items 5.a through 5.g)					
	57 214 709 179		5.i.		
Substitutability/Financial Institution Infrastructure Indicators					
Section 6: Payments made in the reporting year (excluding intragroup payments)		Reported in	Amount in specified currency	Amount	
a. Australian dollars	AUD	AUD 26,627,622,295		19 415 425 804	6.a.
b. Brazilian real	BRL	BRL 0		0	6.b.
c. Canadian dollars	CAD	CAD 37,320,711,419		27 300 571 278	6.c.
d. Swiss francs	CHF	CHF 54,671,619,317		44 412 365 793	6.d.
e. Chinese yuan	CNY	CNY 8,967,719,140		1 098 683 079	6.e.
f. Euros	EUR	EUR 2,495,868,000,000		2 495 868 000 000	6.f.
g. British pounds	GBP	GBP 308,555,440,518		363 398 538 709	6.g.
h. Hong Kong dollars	HKD	HKD 29,721,033,218		2 886 172 890	6.h.
i. Indian rupee	INR	INR 1,037,981,649		13 402 243	6.i.
j. Japanese yen	JPY	JPY 3,495,609,584,277		27 018 447 370	6.j.
k. Swedish krona	SEK	SEK 49,040,047,685		5 670 621 450	6.k.
l. United States dollars	USD	USD 2,161,397,421,249		1 628 038 615 259	6.l.
n. Payments activity indicator (sum of items 6.a through 6.l)				4 615 120 843 875	6.n.
Section 7: Assets Under Custody		Amount			
a. Assets under custody indicator		220 710 542 186			7.a.
Section 8: Underwritten Transactions in Debt and Equity Markets		Amount			
a. Equity underwriting activity		0			8.a.
b. Debt underwriting activity		21 621 310 000			8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)		21 621 310 000			8.c.

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Complexity Indicators		
Section 9: Notional Amount of Over-the-Counter (OTC) Derivatives		Amount
a. OTC derivatives cleared through a central counterparty	488 772 164 234	9.a.
b. OTC derivatives settled bilaterally	739 800 734 245	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1 228 572 898 480	9.c.
Section 10: Trading and Available-for-Sale Securities		Amount
a. Held-for-trading securities (HFT)	22 840 091 175	10.a.
b. Available-for-sale securities (AFS)	21 451 299 598	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	15 585 193 611	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	2 065 275 125	10.d.
f. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	26 640 922 037	10.f.
Section 11: Level 3 Assets		Amount
a. Level 3 assets indicator	2 204 187 901	11.a.
Cross-Jurisdictional Activity Indicators		
Section 12: Cross-Jurisdictional Claims		Amount
a. Foreign claims on an ultimate risk basis (excluding derivatives activity)	76 883 712 000	12.a.
c. Cross-jurisdictional claims indicator (item 12.a)	76 883 712 000	12.c.
Section 13: Cross-Jurisdictional Liabilities		Amount
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	36 386 792 000	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	8 582 875 000	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	3 675 078 000	13.b.
d. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	31 478 995 000	13.d.
Additional Indicators		