

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	2017-12-31	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	2018-05-04	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	2018-04-25	1.b.(3)
(4) Language of public disclosure	1010	German	1.b.(4)
(5) Web address of public disclosure	1011	<a href="https://www.lbbw.de/media/investor_relations/pdf_investorrel">https://www.lbbw.de/media/investor_relations/pdf_investorrel</a>	1.b.(5)

**Size Indicator**

Section 2 - Total Exposures	GSIB	Amount	
<b>a. Derivatives</b>			
(1) Counterparty exposure of derivatives contracts	1012	10,385,602,336	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	3,339,192,941	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	10,173,167,001	2.a.(3)
<b>b. Securities financing transactions (SFTs)</b>			
(1) Adjusted gross value of SFTs	1013	21,957,257,577	2.b.(1)
(2) Counterparty exposure of SFTs	1014	3,191,009,807	2.b.(2)
<b>c. Other assets</b>			
(1) Gross notional amount of off-balance sheet items	1015	189,020,870,745	2.c.
<b>d. Gross notional amount of off-balance sheet items</b>			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	17,690,327,861	2.d.(1)
(2) Items subject to a 20% CCF	1022	2,144,574,834	2.d.(2)
(3) Items subject to a 50% CCF	1023	28,135,083,616	2.d.(3)
(4) Items subject to a 100% CCF	1024	3,612,839,468	2.d.(4)
<b>e. Regulatory adjustments</b>			
(1) Regulatory adjustments	1031	846,854,771	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	257,945,429,435.15	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	60,798,158,548	3.a.
(2) Certificates of deposit	1034	874,851,425	3.a.(1)
<b>b. Unused portion of committed lines extended to other financial institutions</b>			
(1) Unused portion of committed lines extended to other financial institutions	1035	6,642,151,657	3.b.
<b>c. Holdings of securities issued by other financial institutions:</b>			
(1) Secured debt securities	1036	5,632,069,551	3.c.(1)
(2) Senior unsecured debt securities	1037	9,939,906,260	3.c.(2)
(3) Subordinated debt securities	1038	45,143,258	3.c.(3)
(4) Commercial paper	1039	873,671,568	3.c.(4)
(5) Equity securities	1040	1,376,758,681	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	305,200,224	3.c.(6)
<b>d. Net positive current exposure of securities financing transactions with other financial institutions</b>			
(1) Net positive current exposure of securities financing transactions with other financial institutions	1213	3,155,952,077	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	1,766,607,531	3.e.(1)
(2) Potential future exposure	1044	5,548,524,927	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	95,473,743,834	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	68,871,540,237	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	16,039,766,792	4.a.(2)
(3) Loans obtained from other financial institutions	1105	595,718,479	4.a.(3)
<b>b. Unused portion of committed lines obtained from other financial institutions</b>			
(1) Unused portion of committed lines obtained from other financial institutions	1048	201,677,000	4.b.
<b>c. Net negative current exposure of securities financing transactions with other financial institutions</b>			
(1) Net negative current exposure of securities financing transactions with other financial institutions	1214	121,683,920	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	2,171,464,271	4.d.(1)
(2) Potential future exposure	1051	2,555,229,728	4.d.(2)
<b>e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))</b>			
	1052	90,557,080,427	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
<b>a. Secured debt securities</b>			
(1) Secured debt securities	1053	14,079,109,229	5.a.
<b>b. Senior unsecured debt securities</b>			
(1) Senior unsecured debt securities	1054	22,745,415,049	5.b.
<b>c. Subordinated debt securities</b>			
(1) Subordinated debt securities	1055	3,451,862,956	5.c.
<b>d. Commercial paper</b>			
(1) Commercial paper	1056	4,891,554,227	5.d.
<b>e. Certificates of deposit</b>			
(1) Certificates of deposit	1057	0	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	45,167,941,462	5.h.

Bank name:

LBBW

**Substitutability/Financial Institution Infrastructure Indicators**

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	16,903,468,571	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	26,302,897,571	6.c.
d. Swiss francs (CHF)	1064	251,971,584,065	6.d.
e. Chinese yuan (CNY)	1065	10,085,096,929	6.e.
f. Euros (EUR)	1066	2,056,200,000,000	6.f.
g. British pounds (GBP)	1067	382,958,512,962	6.g.
h. Hong Kong dollars (HKD)	1068	2,967,126,744	6.h.
i. Indian rupee (INR)	1069	11,615,069	6.i.
j. Japanese yen (JPY)	1070	9,384,653,391	6.j.
k. Mexican pesos (MXN)	1108	3,617,074,804	6.k.
l. Swedish krona (SEK)	1071	12,666,382,125	6.l.
m. United States dollars (USD)	1072	2,145,170,141,139	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	4,918,238,553,370	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	290,589,060,511	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	70,708	8.a.
b. Debt underwriting activity	1076	22,510,441,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	22,510,511,708	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	1,024,444,299,216	9.a.
b. OTC derivatives settled bilaterally	1079	778,969,130,424	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	1,803,413,429,639	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	8,671,175,087	10.a.
b. Available-for-sale securities (AFS)	1082	20,427,156,376	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	9,084,158,141	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	5,594,208,840	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	14,419,964,481	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	1,360,829,986	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	66,938,182,867	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	29,209,489,557	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	19,399,920,582	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	3,593,142,757	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	13,402,711,732	13.c.

**Ancillary Data**