

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 | 2024-12-31                                                                                                                            | 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 | 2025-05-02                                                                                                                            | 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 | 2025-04-28                                                                                                                            | 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/konzern/news-and-service/investor-relat">https://www.lbbw.de/konzern/news-and-service/investor-relat</a> | 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 | 5,134,086,135      | 2.a.(1) |
| (2) Capped notional amount of credit derivatives                                                                                                             | 1201 | 1,611,538,155      | 2.a.(2) |
| (3) Potential future exposure of derivative contracts                                                                                                        | 1018 | 12,018,489,298     | 2.a.(3) |
| b. Securities financing transactions (SFTs)                                                                                                                  |      |                    |         |
| (1) Adjusted gross value of SFTs                                                                                                                             | 1013 | 30,651,638,993     | 2.b.(1) |
| (2) Counterparty exposure of SFTs                                                                                                                            | 1014 | 2,823,268,798      | 2.b.(2) |
| c. Other assets                                                                                                                                              | 1015 | 295,050,744,127    | 2.c.    |
| d. Gross notional amount of off-balance sheet items                                                                                                          |      |                    |         |
| (1) Items subject to a 0% credit conversion factor (CCF)                                                                                                     | 1019 | 24,802,256,633     | 2.d.(1) |
| (2) Items subject to a 20% CCF                                                                                                                               | 1022 | 3,802,359,446      | 2.d.(2) |
| (3) Items subject to a 40% CCF                                                                                                                               | 2300 | 11,469,542         | 2.d.(3) |
| (4) Items subject to a 50% CCF                                                                                                                               | 1023 | 45,443,876,981     | 2.d.(4) |
| (5) Items subject to a 100% CCF                                                                                                                              | 1024 | 16,071,951,760     | 2.d.(5) |
| e. Regulatory adjustments                                                                                                                                    | 1031 | 555,958,688        | 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 | 389,328,941,126.17 | 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 | 389,328,941,126    | 2.i.    |

Interconnectedness Indicators

| Section 3 - Intra-Financial System Assets                                                                                                                      | GSIB | Amount          |         |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------|------|-----------------|---------|
| a. Funds deposited with or lent to other financial institutions                                                                                                | 1216 | 61,710,439,741  | 3.a.    |
| (1) Certificates of deposit                                                                                                                                    | 2102 | 38,843,745      | 3.a.(1) |
| b. Unused portion of committed lines extended to other financial institutions                                                                                  | 1217 | 12,343,697,008  | 3.b.    |
| c. Holdings of securities issued by other financial institutions                                                                                               |      |                 |         |
| (1) Secured debt securities                                                                                                                                    | 2103 | 16,230,842,906  | 3.c.(1) |
| (2) Senior unsecured debt securities                                                                                                                           | 2104 | 17,486,144,407  | 3.c.(2) |
| (3) Subordinated debt securities                                                                                                                               | 2105 | 131,590,125     | 3.c.(3) |
| (4) Commercial paper                                                                                                                                           | 2106 | 1,153,305,461   | 3.c.(4) |
| (5) Equity securities                                                                                                                                          | 2107 | 2,173,483,536   | 3.c.(5) |
| (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)                                                          | 2108 | 21,531,363      | 3.c.(6) |
| d. Net positive current exposure of SFTs with other financial institutions                                                                                     | 1219 | 2,213,475,433   | 3.d.    |
| e. OTC derivatives with other financial institutions that have a net positive fair value                                                                       |      |                 |         |
| (1) Net positive fair value                                                                                                                                    | 2109 | 1,911,689,952   | 3.e.(1) |
| (2) Potential future exposure                                                                                                                                  | 2110 | 3,364,731,942   | 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 | 118,697,869,149 | 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 | 53,959,120,720 | 4.a.(1) |
| (2) Deposits due to non-depository financial institutions                                                                | 2112 | 21,464,179,444 | 4.a.(2) |
| (3) Loans obtained from other financial institutions                                                                     | 2113 | 3,480,858,132  | 4.a.(3) |
| b. Unused portion of committed lines obtained from other financial institutions                                          | 1223 | 65,482,000     | 4.b.    |
| c. Net negative current exposure of SFTs with other financial institutions                                               | 1224 | 1,974,423,500  | 4.c.    |
| d. OTC derivatives with other financial institutions that have a net negative fair value                                 |      |                |         |
| (1) Net negative fair value                                                                                              | 2114 | 5,485,952,475  | 4.d.(1) |
| (2) Potential future exposure                                                                                            | 2115 | 2,138,392,183  | 4.d.(2) |
| e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2)) | 1221 | 88,568,408,454 | 4.e.    |

| Section 5 - Securities Outstanding                                                                                            | GSIB |                |      |
|-------------------------------------------------------------------------------------------------------------------------------|------|----------------|------|
| a. Secured debt securities                                                                                                    | 2116 | 35,890,454,079 | 5.a. |
| b. Senior unsecured debt securities                                                                                           | 2117 | 42,654,497,336 | 5.b. |
| c. Subordinated debt securities                                                                                               | 2118 | 3,957,766,593  | 5.c. |
| d. Commercial paper                                                                                                           | 2119 | 10,507,355,940 | 5.d. |
| e. Certificates of deposit                                                                                                    | 2120 | 1,828,944,580  | 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 through 5.g) | 1226 | 94,839,018,529 | 5.h. |

Bank name:

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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 | 10,138,231,429    | 6.a. |
| b. Canadian dollars (CAD)                                                       | 1063 | 45,560,964,463    | 6.c. |
| c. Swiss francs (CHF)                                                           | 1064 | 119,645,797,126   | 6.d. |
| d. Chinese yuan (CNY)                                                           | 1065 | 72,839,672,634    | 6.e. |
| e. Euros (EUR)                                                                  | 1066 | 2,917,053,958,278 | 6.f. |
| f. British pounds (GBP)                                                         | 1067 | 290,146,533,196   | 6.g. |
| g. Hong Kong dollars (HKD)                                                      | 1068 | 2,036,492,189     | 6.h. |
| h. Indian rupee (INR)                                                           | 1069 | 7,964,537         | 6.i. |
| i. Japanese yen (JPY)                                                           | 1070 | 54,914,729,791    | 6.j. |
| j. New Zealand dollars (NZD)                                                    | 1109 | 2,097,289,715     | 6.k. |
| k. Swedish krona (SEK)                                                          | 1071 | 19,563,313,994    | 6.l. |
| l. United States dollars (USD)                                                  | 1072 | 2,205,957,926,760 | 6.m. |
| m. Payments activity indicator (sum of items 6.a through 6.l)                   | 1073 | 5,739,317,739,791 | 6.n. |

| Section 7 - Assets Under Custody  | GSIB | Amount          |      |
|-----------------------------------|------|-----------------|------|
| a. Assets under custody indicator | 1074 | 443,257,424,110 | 7.a. |

| Section 8 - Underwritten Transactions in Debt and Equity Markets | GSIB | Amount         |      |
|------------------------------------------------------------------|------|----------------|------|
| a. Equity underwriting activity                                  | 1075 | 44,300,000     | 8.a. |
| b. Debt underwriting activity                                    | 1076 | 31,657,595,000 | 8.b. |
| c. Underwriting activity indicator (sum of items 8.a and 8.b)    | 1077 | 31,701,895,000 | 8.c. |

| Section 9 - Trading Volume                                                                                | GSIB |                 |      |
|-----------------------------------------------------------------------------------------------------------|------|-----------------|------|
| a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions | 2123 | 145,952,580,272 | 9.a. |
| b. Trading volume of other fixed income securities, excluding intragroup transactions                     | 2124 | 129,351,370,965 | 9.b. |
| c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)                                   | 2125 | 275,303,951,236 | 9.c. |
| d. Trading volume of listed equities, excluding intragroup transactions                                   | 2126 | 9,155,704,032   | 9.d. |
| e. Trading volume of all other securities, excluding intragroup transactions                              | 2127 | 5,108,961,910   | 9.e. |
| f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)                  | 2128 | 14,264,665,942  | 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 | 4,560,947,911,396 | 10.a. |
| b. OTC derivatives settled bilaterally                                                                                            | 1905 | 900,128,436,645   | 10.b. |
| c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b) | 1227 | 5,461,076,348,041 | 10.c. |

| Section 11 - Trading and Available-for-Sale Securities                                               | GSIB | Amount         |       |
|------------------------------------------------------------------------------------------------------|------|----------------|-------|
| a. Held-for-trading securities (HFT)                                                                 | 1081 | 9,930,035,378  | 10.a. |
| b. Available-for-sale securities (AFS)                                                               | 1082 | 35,241,982,607 | 10.b. |
| c. Trading and AFS securities that meet the definition of Level 1 assets                             | 1083 | 22,963,511,008 | 10.c. |
| d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts              | 1084 | 7,514,501,982  | 10.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 | 14,694,004,995 | 10.e. |

| Section 12 - Level 3 Assets                                   | GSIB | Amount        |       |
|---------------------------------------------------------------|------|---------------|-------|
| a. Level 3 assets indicator, including insurance subsidiaries | 1229 | 3,541,934,719 | 11.a. |

Cross-Jurisdictional Activity Indicators

| Section 13 - Cross-Jurisdictional Claims                              | GSIB | Amount          |       |
|-----------------------------------------------------------------------|------|-----------------|-------|
| a. Total foreign claims on an ultimate risk basis                     | 1087 | 122,981,037,577 | 13.a. |
| b. Foreign derivative claims on an ultimate risk basis                | 1146 | 1,058,834,359   | 13.b. |
| c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) | 2130 | 124,039,871,936 | 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 c | 2131 | 24,559,137,965 | 14.a. |
| b. Foreign derivative liabilities on an immediate risk basis                                                        | 1149 | 1,093,065,976  | 14.b. |
| c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)                                          | 1148 | 25,652,203,941 | 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                                                                 | GSIB | Amount         |       |
| e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)                     | 1280 | 67,213,854,598 | 21.e. |
| f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)               | 1281 | 629,985,938    | 21.f. |
| g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdicti | 1282 | 25,323,962,516 | 21.g. |
| Section 22 - Ancillary Indicators                                                                                |      |                |       |