

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	2015-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
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	2016-04-30	1.b.(3)
(4) Language of public disclosure	1010	German	1.b.(4)
(5) Web address of public disclosure	1011	http://www.lbbw.de/media/investor_relations/pdf_investorrelations/201	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	8,176,379,209	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	7,742,396,854	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	7,256,405,723	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	15,302,781,587	2.b.(1)
(2) Counterparty exposure of SFTs	1014	3,031,433,671	2.b.(2)
c. Other assets	1015	183,309,500,092	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	15,163,873,948	2.d.(1)
(2) Items subject to a 20% CCF	1022	3,271,488,060	2.d.(2)
(3) Items subject to a 50% CCF	1023	25,993,553,305	2.d.(3)
(4) Items subject to a 100% CCF	1024	926,453,376	2.d.(4)
e. Regulatory adjustments	1031		2.e.
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))	1103	240,912,812,171	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	67,151,811,936	3.a.
(1) Certificates of deposit	1034	850,401,219	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	6,382,108,872	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	972,599,565	3.c.(1)
(2) Senior unsecured debt securities	1037	11,597,556,535	3.c.(2)
(3) Subordinated debt securities	1038	133,964,748	3.c.(3)
(4) Commercial paper	1039	30,014,128	3.c.(4)
(5) Equity securities	1040	547,826,444	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	295,003,738	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	3,010,280,318	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	2,150,211,443	3.e.(1)
(2) Potential future exposure	1044	2,059,389,020	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))	1045	93,740,759,271	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	1046	56,326,043,835	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	16,139,426,662	4.a.(2)
(3) Loans obtained from other financial institutions	1105	967,708,401	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	185,617,000	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1049	12,885,246,064	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	2,136,341,914	4.d.(1)
(2) Potential future exposure	1051	4,185,569,220	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	92,825,953,096	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	12,696,399,519	5.a.
b. Senior unsecured debt securities	1054	16,829,317,877	5.b.
c. Subordinated debt securities	1055	2,886,994,528	5.c.
d. Commercial paper	1056	3,361,269,396	5.d.
e. Certificates of deposit	1057	3,252,352,547	5.e.
f. Common equity	1058	0	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	39,026,333,867	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	16,216,214,911	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	26,513,005,460	6.c.
d. Swiss francs (CHF)	1064	303,574,524,216	6.d.
e. Chinese yuan (CNY)	1065	103,544,159	6.e.
f. Euros (EUR)	1066	2,332,984,385,584	6.f.
g. British pounds (GBP)	1067	360,691,155,425	6.g.
h. Hong Kong dollars (HKD)	1068	2,095,657,551	6.h.
i. Indian rupee (INR)	1069	7,777,483	6.i.
j. Japanese yen (JPY)	1070	10,207,478,065	6.j.
k. Swedish krona (SEK)	1071	5,297,604,365	6.k.
l. United States dollars (USD)	1072	1,806,071,538,934	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	4,863,762,886,154	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	240,755,559,957	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	58,700,000	8.a.
b. Debt underwriting activity	1076	23,450,794,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	23,509,494,000	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	552,513,029,212	9.a.
b. OTC derivatives settled bilaterally	1079	676,053,735,365	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	1,228,566,764,577	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	15,920,299,259	10.a.
b. Available-for-sale securities (AFS)	1082	18,130,881,743	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	20,184,704,990	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	1,469,552,208	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	12,396,923,804	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	2,059,595,423	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	65,552,841,690	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	26,846,578,000	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	12,989,014,000	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	14,478,622,000	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	28,336,186,000	13.c.

Ancillary Data