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	2018-12-31	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	2019-05-03	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	2019-04-30	1.b.(3)
(4) Language of public disclosure	1010	German	1.b.(4)
(5) Web address of public disclosure	1011	https://www.lbbw.de/konzern/news-and-services/finanzberichte	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	10 380 736 098	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2 816 786 518	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	9 062 965 015	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	21 039 172 908	2.b.(1)
(2) Counterparty exposure of SFTs	1014	4 740 520 970	2.b.(2)
c. Other assets	1015	194 264 966 200	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	19 323 868 172	2.d.(1)
(2) Items subject to a 20% CCF	1022	2 681 310 914	2.d.(2)
(3) Items subject to a 50% CCF	1023	30 469 555 074	2.d.(3)
(4) Items subject to a 100% CCF	1024	4 159 387 785	2.d.(4)
e. Regulatory adjustments	1031	378 246 324	2.e.
f. Total exposures indicator (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	264 167 962 031,50	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	59 304 095 134	3.a.
(1) Certificates of deposit	1034	327 479 654	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	6 168 631 979	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	8 185 153 047	3.c.(1)
(2) Senior unsecured debt securities	1037	9 650 118 174	3.c.(2)
(3) Subordinated debt securities	1038	50 024 805	3.c.(3)
(4) Commercial paper	1039	799 317 352	3.c.(4)
(5) Equity securities	1040	683 264 360	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	537 955 091	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	4 539 346 761	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	1 403 321 703	3.e.(1)
(2) Potential future exposure	1044	4 826 937 577	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	95 072 255 801	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	50 050 228 417	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	37 552 932 515	4.a.(2)
(3) Loans obtained from other financial institutions	1105	578 008 179	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	275 805 000	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	5 656 151 656	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	1 506 193 370	4.d.(1)
(2) Potential future exposure	1051	2 697 276 462	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	98 316 595 598	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	14 138 919 854	5.a.
b. Senior unsecured debt securities	1054	23 402 102 580	5.b.
c. Subordinated debt securities	1055	3 820 281 184	5.c.
d. Commercial paper	1056	4 162 507 774	5.d.
e. Certificates of deposit	1057	4 104 047 899	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	49 627 859 290	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	16 284 546 146	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	24 900 855 037	6.c.
d. Swiss francs (CHF)	1064	464 243 107 899	6.d.
e. Chinese yuan (CNY)	1065	12 980 939 302	6.e.
f. Euros (EUR)	1066	2 261 191 670 164	6.f.
g. British pounds (GBP)	1067	468 194 023 151	6.g.
h. Hong Kong dollars (HKD)	1068	2 061 251 410	6.h.
i. Indian rupee (INR)	1069	3 650 510	6.i.
j. Japanese yen (JPY)	1070	15 853 217 640	6.j.
k. Mexican pesos (MXN)	1108	3 635 669 290	6.k.
l. Swedish krona (SEK)	1071	24 092 990 252	6.l.
m. United States dollars (USD)	1072	2 075 565 942 384	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	5 369 007 863 185	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	240 932 206 686	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	22 793 968 000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	22 793 968 000	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	1 765 115 983 680	9.a.
b. OTC derivatives settled bilaterally	1079	823 778 990 815	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	2 588 894 974 495	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	7 419 552 347	10.a.
b. Available-for-sale securities (AFS)	1082	19 486 672 224	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	4 586 104 765	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	7 182 539 115	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	15 137 580 691	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	3 184 318 009	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	68 449 087 152	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	27 455 032 518	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	24 669 685 846	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	5 438 065 528	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	8 223 412 200	13.c.

Ancillary Data