

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	2019-12-31	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	2020-04-30	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	2020-04-30	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/finanzbericht	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	13,047,020,493	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2,363,379,303	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	9,440,082,753	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	21,952,161,040	2.b.(1)
(2) Counterparty exposure of SFTs	1014	4,059,582,152	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	204,961,567,488	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	20,525,060,633	2.d.(1)
(2) Items subject to a 20% CCF	1022	3,479,030,862	2.d.(2)
(3) Items subject to a 50% CCF	1023	30,263,842,331	2.d.(3)
(4) Items subject to a 100% CCF	1024	4,117,148,770	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	553,939,675	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	277,821,175,399.81	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1033	71,854,482,106	3.a.
(2) Deposits due to depository institutions	1034	613,875,051	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
(1) Unused portion of committed lines extended to other financial institutions	1035	6,062,149,079	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	13,665,639,112	3.c.(1)
(2) Senior unsecured debt securities	1037	12,597,539,619	3.c.(2)
(3) Subordinated debt securities	1038	52,521,061	3.c.(3)
(4) Commercial paper	1039	1,626,537,861	3.c.(4)
(5) Equity securities	1040	570,415,910	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	449,279,858	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
(1) Net positive current exposure of securities financing transactions with other financial institutions	1213	3,420,746,918	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	1,476,432,155	3.e.(1)
(2) Potential future exposure	1044	3,173,728,771	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	114,050,912,734	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	80,719,731,243	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	12,121,670,812	4.a.(2)
(3) Loans obtained from other financial institutions	1105	508,340,074	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions			
(1) Unused portion of committed lines obtained from other financial institutions	1048	260,011,000	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
(1) Net negative current exposure of securities financing transactions with other financial institutions	1214	3,736,444,377	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	2,033,959,276	4.d.(1)
(2) Potential future exposure	1051	4,611,085,181	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	103,991,241,963	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
(1) Secured debt securities	1053	15,214,984,370	5.a.
b. Senior unsecured debt securities			
(1) Senior unsecured debt securities	1054	23,511,780,218	5.b.
c. Subordinated debt securities			
(1) Subordinated debt securities	1055	5,266,245,942	5.c.
d. Commercial paper			
(1) Commercial paper	1056	3,846,052,974	5.d.
e. Certificates of deposit			
(1) Certificates of deposit	1057	4,953,496,530	5.e.
f. Common equity			
(1) Common equity	1058	0	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.			
(1) 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	52,792,560,034	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	24,938,678,642	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	40,603,193,731	6.c.
d. Swiss francs (CHF)	1064	455,941,008,593	6.d.
e. Chinese yuan (CNY)	1065	14,019,117,203	6.e.
f. Euros (EUR)	1066	2,488,196,003,009	6.f.
g. British pounds (GBP)	1067	566,916,751,278	6.g.
h. Hong Kong dollars (HKD)	1068	3,560,281,701	6.h.
i. Indian rupee (INR)	1069	6,544,949	6.i.
j. Japanese yen (JPY)	1070	60,356,683,006	6.j.
k. Mexican pesos (MXN)	1108	4,690,620,853	6.k.
l. Swedish krona (SEK)	1071	29,589,522,632	6.l.
m. United States dollars (USD)	1072	2,281,085,251,548	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	5,969,903,657,145	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	231,242,738,863	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	12,420,000	8.a.
b. Debt underwriting activity	1076	25,544,951,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	25,557,371,000	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	1,969,321,225,727	9.a.
b. OTC derivatives settled bilaterally	1079	961,690,242,549	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	2,931,011,468,276	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	9,113,614,633	10.a.
b. Available-for-sale securities (AFS)	1082	25,044,708,222	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	4,286,980,768	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	11,903,331,553	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	17,968,010,534	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	2,437,278,556	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	81,209,413,001	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	31,083,613,987	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	28,737,218,579	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	5,200,273,725	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	7,546,669,133	13.c.

Ancillary Data