## General Bank Data

**Section 1 - General Information**

<table>
<thead>
<tr>
<th>G.S.I.B.</th>
<th>Response</th>
</tr>
</thead>
<tbody>
<tr>
<td>a. General information provided by the relevant supervisory authority:</td>
<td></td>
</tr>
<tr>
<td>(1) Country code</td>
<td>DE</td>
</tr>
<tr>
<td>(2) Bank name</td>
<td>LBWB</td>
</tr>
<tr>
<td>(3) Reporting date (yyyy-mm-dd)</td>
<td>2014-10-31</td>
</tr>
<tr>
<td>(4) Reporting currency</td>
<td>EUR</td>
</tr>
<tr>
<td>(5) Euro conversion rate</td>
<td>1.005</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>G.S.I.B.</th>
<th>Response</th>
</tr>
</thead>
<tbody>
<tr>
<td>b. General information provided by the reporting institution:</td>
<td></td>
</tr>
<tr>
<td>(1) Reporting unit</td>
<td>1007</td>
</tr>
<tr>
<td>(2) Accounting standard</td>
<td>IFRS</td>
</tr>
<tr>
<td>(3) Date of public disclosure (yyyy-mm-dd)</td>
<td>2015-04-30</td>
</tr>
<tr>
<td>(4) Language of public disclosure</td>
<td>German</td>
</tr>
<tr>
<td>(5) Web address of public disclosure</td>
<td><a href="http://www.lbbw.de/media/investor_relations/pdf_investorrelations/2012">http://www.lbbw.de/media/investor_relations/pdf_investorrelations/2012</a></td>
</tr>
</tbody>
</table>

## Size Indicator

**Section 2 - Total Exposures**

<table>
<thead>
<tr>
<th>G.S.I.B.</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>a. Counterparty exposure of derivatives contracts</td>
<td>12,178,137,529</td>
</tr>
<tr>
<td>b. Gross value of securities financing transactions (SFTs)</td>
<td>20,149,079,307</td>
</tr>
<tr>
<td>c. Counterparty exposure of SFTs</td>
<td>4,803,229,796</td>
</tr>
<tr>
<td>d. Other assets</td>
<td>214,401,344,444</td>
</tr>
<tr>
<td>(1) Securities received in SFTs that are recognised as assets</td>
<td>214,399,916,692</td>
</tr>
<tr>
<td>e. Total off-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 3.d, minus 2.d.(1))</td>
<td>251,557,791,157</td>
</tr>
<tr>
<td>g. Notional amount of off-balance-sheet items with a 0% credit conversion factor</td>
<td>17,657,421,120</td>
</tr>
<tr>
<td>(1) Unconditionally cancellable credit card commitments</td>
<td>1,092,741,173</td>
</tr>
<tr>
<td>(2) Other unconditionally cancellable commitments</td>
<td>16,473,814,981</td>
</tr>
<tr>
<td>h. Notional amount of off-balance-sheet items with a 20% credit conversion factor</td>
<td>4,581,526,172</td>
</tr>
<tr>
<td>i. Notional amount of off-balance-sheet items with a 50% credit conversion factor</td>
<td>24,096,194,237</td>
</tr>
<tr>
<td>j. Notional amount of off-balance-sheet items with a 100% credit conversion factor</td>
<td>1,221,884,847</td>
</tr>
<tr>
<td>k. Total off-balance-sheet items (sum of items 2.f, 2.g, 2.h, 2.i, and 2.j)</td>
<td>38,464,223,260</td>
</tr>
<tr>
<td>l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:</td>
<td></td>
</tr>
<tr>
<td>(1) On-balance-sheet assets</td>
<td>1,219,058,768</td>
</tr>
<tr>
<td>(2) Potential future exposure of derivatives contracts</td>
<td>241,250</td>
</tr>
<tr>
<td>(3) Unconditionally cancellable commitments</td>
<td>0</td>
</tr>
<tr>
<td>(4) Other off-balance-sheet commitments</td>
<td>254,124,023</td>
</tr>
<tr>
<td>(5) Investment value in the consolidated entities</td>
<td>466,690,294</td>
</tr>
<tr>
<td>m. Regulatory adjustments</td>
<td>1,093,471,054</td>
</tr>
<tr>
<td>n. Total exposures indicator (sum of items 2.a, 2.b, 2.c, and 2.h through 2.j), minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))</td>
<td>289,931,275,060</td>
</tr>
</tbody>
</table>

## Interconnectedness Indicators

**Section 3 - Intra-Financial System Assets**

<table>
<thead>
<tr>
<th>G.S.I.B.</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>a. Funds deposited with or lent to other financial institutions</td>
<td>62,305,108,004</td>
</tr>
<tr>
<td>b. Unused portion of committed lines extended to other financial institutions</td>
<td>1,508,476,244</td>
</tr>
<tr>
<td>c. Holdings of securities issued by other financial institutions:</td>
<td></td>
</tr>
<tr>
<td>(1) Secured debt securities</td>
<td>4,916,975,573</td>
</tr>
<tr>
<td>(2) Senior unsecured debt securities</td>
<td>21,320,307,466</td>
</tr>
<tr>
<td>(3) Subordinated debt securities</td>
<td>187,387,752</td>
</tr>
<tr>
<td>(4) Commercial paper</td>
<td>1,467,469,510</td>
</tr>
<tr>
<td>(5) Equity securities</td>
<td>512,074,395</td>
</tr>
<tr>
<td>(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</td>
<td>48,146</td>
</tr>
<tr>
<td>d. Net positive current exposure of securities financing transactions with other financial institutions</td>
<td>8,174,079,307</td>
</tr>
<tr>
<td>e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:</td>
<td></td>
</tr>
<tr>
<td>(1) Net positive fair value</td>
<td>3,023,346,215</td>
</tr>
<tr>
<td>(2) Potential future exposure</td>
<td>1,337,732,033</td>
</tr>
<tr>
<td>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))</td>
<td>117,430,271,305</td>
</tr>
</tbody>
</table>

**Section 4 - Intra-Financial System Liabilities**

<table>
<thead>
<tr>
<th>G.S.I.B.</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>a. Deposits due to depository institutions</td>
<td>68,821,992,399</td>
</tr>
<tr>
<td>b. Deposits due to non-depository financial institutions</td>
<td>27,990,303,126</td>
</tr>
<tr>
<td>c. Unused portion of committed lines obtained from other financial institutions</td>
<td>0</td>
</tr>
<tr>
<td>d. Net negative exposure of securities financing transactions with other financial institutions</td>
<td>17,176,510,728</td>
</tr>
<tr>
<td>e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:</td>
<td></td>
</tr>
<tr>
<td>(1) Net negative fair value</td>
<td>2,808,350,394</td>
</tr>
<tr>
<td>(2) Potential future loss</td>
<td>3,686,599,012</td>
</tr>
<tr>
<td>f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))</td>
<td>120,479,711,197</td>
</tr>
</tbody>
</table>

## Securities Outstanding

**Section 5 - Securities Outstanding**

<table>
<thead>
<tr>
<th>G.S.I.B.</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>a. Secured debt securities</td>
<td>12,041,833,047</td>
</tr>
<tr>
<td>b. Senior unsecured debt securities</td>
<td>34,108,055,980</td>
</tr>
<tr>
<td>c. Subordinated debt securities</td>
<td>3,718,957,610</td>
</tr>
<tr>
<td>e. Certificates of deposit</td>
<td>5,413,952,264</td>
</tr>
<tr>
<td>f. Common equity</td>
<td>0</td>
</tr>
<tr>
<td>g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.</td>
<td>0</td>
</tr>
<tr>
<td>h. Securities outstanding indicator (sum of items 5.a through 5.g)</td>
<td>58,651,769,570</td>
</tr>
</tbody>
</table>
### General Bank Data

**Section 1 - General Information**

- **Country code**: DE
- **Bank name**: LBBW
- **Reporting date**: 2014-12-31
- **Reporting currency**: EUR

**Section 2 - General Information provided by the relevant supervisory authority**

- **Country code**: DE
- **Bank name**: LBBW
- **Reporting date**: 2014-12-31
- **Reporting currency**: EUR

**Section 2 - General Information provided by the reporting institution**

- **Reporting unit**: 1
- **Accounting standard**: IFRS
- **Date of public disclosure**: 2015-04-30
- **Language of public disclosure**: german
- **Web address of public disclosure**: [http://www.lbbw.de/media/investor_relations/pdf_investorrelations/2015/LBBW_Datenerhebung_zur_Ermittlung_der_global_systemrelevant](http://www.lbbw.de/media/investor_relations/pdf_investorrelations/2015/LBBW_Datenerhebung_zur_Ermittlung_der_global_systemrelevant)

### Substitutability/Financial Institution Infrastructure Indicators

<table>
<thead>
<tr>
<th>Currency</th>
<th>Reported in</th>
<th>Amount in specified currency</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Australian dollars</td>
<td>AUD</td>
<td>AUD 26,825,980,039</td>
<td>14,159,571,590</td>
</tr>
<tr>
<td>Brazilian real</td>
<td>BRL</td>
<td>BRL 0</td>
<td>0</td>
</tr>
<tr>
<td>Canadian dollars</td>
<td>CAD</td>
<td>CAD 32,553,087,671</td>
<td>22,221,776,608</td>
</tr>
<tr>
<td>Swiss francs</td>
<td>CHF</td>
<td>CHF 46,065,967,563</td>
<td>37,928,007,953</td>
</tr>
<tr>
<td>Chinese yuan</td>
<td>CNY</td>
<td>CNY 28,793,817,096</td>
<td>3,524,045,616</td>
</tr>
<tr>
<td>Euros</td>
<td>EUR</td>
<td>EUR 2,359,871,000,000</td>
<td>2,359,871,000,000</td>
</tr>
<tr>
<td>British pounds</td>
<td>GBP</td>
<td>GBP 317,381,380,240</td>
<td>355,869,42,718</td>
</tr>
<tr>
<td>Hong Kong dollars</td>
<td>HKD</td>
<td>HKD 19,078,240,110</td>
<td>1,894,801,461</td>
</tr>
<tr>
<td>Indian rupee</td>
<td>INR</td>
<td>INR 975,723,104</td>
<td>12,054,688</td>
</tr>
<tr>
<td>Japanese yen</td>
<td>JPY</td>
<td>JPY 2,454,565,864,959</td>
<td>17,503,993,833</td>
</tr>
<tr>
<td>Swedish krona</td>
<td>SEK</td>
<td>SEK 62,886,115,557</td>
<td>1,018,886,249</td>
</tr>
<tr>
<td>United States dollars</td>
<td>USD</td>
<td>USD 2,124,127,499,054</td>
<td>1,601,466,854,907</td>
</tr>
</tbody>
</table>

### Section 7 - Assets Under Custody

- **Assets under custody indicator**: 225,641,502,974

### Section 8 - Underwritten Transactions in Debt and Equity Markets

- **Equity underwriting activity**: 19,907,230,078
- **Debt underwriting activity**: 21,907,230,078
- **Underwriting activity indicator**: 41,814,460,156

### Complexity indicators

- **OTC derivatives cleared through a central counterparty (OTC) Derivatives**: 422,564,911,543
- **OTC derivatives settled bilaterally**: 717,907,625,457
- **OTC derivatives indicator**: 1,140,472,537,000

### Section 10 - Trading and Available-for-Sale Securities

- **Held-for-trading securities (HFT)**: 22,421,966,268
- **Trading and AFS securities that meet the definition of Level 1 assets**: 16,691,976,695
- **Trading and AFS securities indicator**: 26,571,314,691

### Section 11 - Level 3 Assets

- **Level 3 assets indicator**: 2,907,722,712

### Cross-Jurisdictional Activity Indicators

- **Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)**: 63,438,694,000

### Ancillary Data

End-2014 G-SII disclosure exercise