



The oak. Its slow growth leads to the particular density and strength of its wood.

Grown stability.

Results of the quantitative analysis for determining global systemically important institutions 2016.

Results of the quantitative analysis for determining global systemically relevant institutions as at 31 December 2016.

The Basel Committee on Banking Supervision (BCBS) decides at least annually which institutions are to be classified as globally systemically important on the basis of a quantitative analysis at the consolidated level. In accordance with Section 10f (2) of the German Banking Act (Kreditwesengesetz - KWG), this analysis takes into account the following factors:

- size of the group
- cross-border activities of the group
- interconnectedness of the group with the financial system
- substitutability of the services of the financial infrastructure provided by the group
- complexity of the group.

The quantitative analysis for determining global systemically important institutions required by the Basel Committee on Banking Supervision (BCBS) is based on Commission Implementing Regulation (EU) No 1030/2014 of 29 September 2014 laying down implementing technical standards with regard to the uniform formats and dates for the disclosure of the values used to identify global systemically important institutions according to the CRR.

Landesbank Baden-Württemberg is currently not classified as a global systemically important institution.

The indicators shown in the following table as at 31 December 2016 were calculated on the basis of »Instructions for the end – 2016 G-SIB assessment exercise« published by the Basel Committee on Banking Supervision on 16 January 2017.

Section 1: General information	
a. General information provided by the national supervisory authority	
(1) Country code	DE
(2) Name of the bank	LBBW
(3) Reporting date (YYYY-MM-DD)	2016-12-31
(4) Reporting currency	EUR
(5) EUR conversion rate	1
(6) Date of transmission (YYYY-MM-DD)	2016-05-04
b. General information provided by the reporting institution	
(1) Reporting unit	1 000 000
(2) Accounting standard	IFRS
	Amount
Section 2: Total exposures indicator	
a. Derivatives	
(1) Counterparty risks from derivative contracts	11 936
(2) Adjusted nominal amount of written credit derivatives	3 779
(3) Potential future receivables from derivatives contracts	8 310
b. Securities financing transactions	
(1) Adjusted gross value of securities financing transactions (SFTs)	20 780
(2) Counterparty risks from SFTs	4 690
c. Other assets	
d. Gross nominal value of off-balance-sheet items	
(1) Nominal value of off-balance-sheet items with a credit conversion factor (CCF) of 0%	15 990
(2) Nominal value of off-balance-sheet items with a CCF of 20%	3 781
(3) Nominal value of off-balance-sheet items with a CCF of 50%	27 119
(4) Nominal value of off-balance-sheet items with a CCF of 100%	804
e. Regulatory adjustments	
f. Indicator for the aggregate risk exposure (total of items 2.a.(1) to 2.c, 0.1-times 2.d.(1), 0.2-times 2.d.(2), 0.5-times 2.d.(3), and 2.d.(4))	
	253 745
Section 3: indicator for assets within the financial system^{1) 2)}	
a. Cash deposited with or lent from other financial institutions¹⁾	
(1) Deposit certificates ¹⁾	52 243
	1 180
b. Promised but undrawn credit lines granted to other financial institutions	
	13 272
c. Securities issued by other financial institutions	
(1) Collateralized bonds	2 977
(2) Senior unsecured bonds	10 560
(3) Junior bonds	26
(4) Money market paper	330
(5) Equities	473
(6) Short positions offset in connection with the equity holdings determined under item 3.c.(5)	215
d. Current positive net risk exposure from securities financing transactions with other financial institutions²⁾	
	4 335
e. OTC derivatives with other financial institutions with a positive fair value	
(1) Positive fair value	2 545
(2) Potential future receivables	2 138
f. Indicator for assets within the financial system (total of items 3.a, 3.b to 3.c.(5), 3.d, 3.e.(1) and 3.e.(2) less 3.c.(6)^{1) 2)}	
	88 682
Section 4: indicator for liabilities within the financial system^{1) 2)}	
a. Cash deposited by or lent to other financial institutions	
1) Deposits by custodians	53 075
(2) Deposits by financial institutions which are not custodians ¹⁾	16 834
(3) Funds received from other financial institutions	1 545
b. Promised but undrawn credit lines granted by other financial institutions	
	222
c. Current negative net risk exposure from securities financing transactions with other financial institutions²⁾	
	883
d. OTC derivatives with other financial institutions with a negative fair value	
(1) Negative fair value	2 849
(2) Potential future receivables	4 323
e. Indicator for liabilities within the financial system (total of items 4.a.(1) to 4.d.(2))^{1) 2)}	
	79 732
Section 5: Indicator for outstanding securities	
a. Collateralized debt instruments	
	13 389
b. Senior unsecured debt instruments	
	20 558
c. Junior debt instruments	
	3 327
d. Money market paper	
	6 005
e. Deposit certificates	
	3 273

f. Equity	0
g. Preferred stock and any other form of subordinated financing not included under item 5.c	0
h. Indicator for outstanding securities (total of items 5.a to 5.g)	46 553
Section 6: Indicator of payment activity	
Payments made during the year under review in:	
a. Australian dollars	14 002
b. Brazilian real	0
c. Canadian dollars	23 453
d. Swiss francs	349 493
e. Chinese yuan	9 753
f. Euros	2 049 250
g. Pounds sterling	346 588
h. Hong Kong dollars	7 964
i. Indian rupees	9
j. Japanese yen	12 924
k. Swedish krona	10 989
l. US dollars	1 716 370
m. Indicator for payment activity (total of items 6.a to 6.l)	4 540 796
Section 7: Indicator of custody assets	
	283 330
Section 8: Indicator of issuing transactions	
a. Stock issuing transactions	7
b. Bond issuing transactions	26 143
c. Indicator of issuing transactions (total of items 8.a. and 8.b)	26 150
Section 9: Indicator of OTC derivatives	
a. OTC derivatives transacted via a central counterparty	785 499
b. Bilateral OTC derivatives	745 044
c. Indicator for OTC derivatives (total of items 9.a and 9.b)	1 530 543
Section 10: Indicator for securities in the trading portfolio and (AfS) securities	
a. Securities in the trading portfolio	10 314
b. Available-for sale (AFS) securities	19 384
c. Securities in the trading portfolio and AfS securities that correspond to the definition of level 1 assets	12 476
d. Securities in the trading portfolio and AfS securities that correspond to the definition of level 2 assets, plus risk premiums	2 376
e. Indicator for securities in the trading portfolio and (AfS) securities (total of items 10.a and 10.b less the total of 10.c and 10.d)	14 846
Section 11: Indicator for level 3 assets	
	2 185
Section 12: Cross-jurisdictional claims indicator	
	66 817
Section 13: Cross-jurisdictional liabilities indicator	
a. Foreign liabilities (excluding derivatives and domestic liabilities in the national currency)	32 534
(1) All foreign liabilities to affiliates under item 13.a	16 343
b. Domestic liabilities in the national currency (excluding derivatives)	18 810
c. Cross-jurisdictional liabilities indicator (total of items 13.a and 13.b, less 13.a(1))	35 001

Figure: Results of the quantitative analysis for global systemically relevant institutions.

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