

Reliable performance.
Main features of capital instruments.
Appendix to the disclosure report of
Landesbank Baden-Württemberg.

In accordance with CRR/CRD IV as at 31 December 2015.

Main features of capital instruments – Common Equity Tier 1.

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Common Equity Tier 1.

Amounts in EUR thousand				
Necessary main features for disclosure purposes		Characteristic		
1	Issuer	Free text	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Free text	Bilateral contract with no external designation	Bilateral contract with no external designation
3	Law applicable to the instrument	Free text	German law	German law
Regulatory treatment				
4	CRR transitional rules	Common Equity Tier 1 Additional Tier 1 Tier 2 Not eligible n/a	Common Equity Tier 1	Common Equity Tier 1
5	CRR rules fully loaded	Common Equity Tier 1 Additional Tier 1 Tier 2 Not eligible	Common Equity Tier 1	Common Equity Tier 1
6	Eligible at solo / group / solo and group level	Solo (partially) consolidated Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Business balance Share capital Equities Silent partners' contributions	Share capital	Share capital
8	Amount eligible for inclusion in prudential own funds	Free text	2 942 313	541 600
9	Nominal value of instrument	Free text	2 942 313	541 600
9a	Issue price	Free text	Various; when new share capital was issued, the amount exceeding the nominal amount was allocated to the capital reserve	Various; when new share capital was issued, the amount exceeding the nominal amount was allocated to the capital reserve
9b	Repayment price	Free text	n/a	n/a
10	Accounting classification	Equity capital Liability (amortized cost) Liability (fair value) Non-controlling interest in consolidated subsidiary	Share capital	Share capital
11	Original issue date	Free text	Share capital issued on various dates, most recently on 1 January 2013	Share capital issued in January 2005 and June 2009
12	Indefinite or with expiry date	Indefinite With expiry date	Indefinite	Indefinite
13	Original expiry date	Free text	n/a	n/a
14	Callable by issuer subject to the prior approval of the competent authority	Yes No	No	No
15	Selectable call date, contingent call dates and settlement amount	Free text	n/a	n/a
16	Later call dates, if applicable	Free text	n/a	n/a
Coupons/dividends				
17	Fixed or variable dividend/coupon payments	Fixed Variable Currently fixed, later variable Currently variable, later fixed	Variable	Variable
18	Nominal coupon and possible reference index	Free text	n/a	n/a
19	Is there a "dividend stop"?	Yes No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Fully discretionary Partially discretionary Compulsory Free text	Fully discretionary	Fully discretionary
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Fully discretionary Partially discretionary Compulsory	Fully discretionary	Fully discretionary
21	Is there a cost increase clause or any other repayment incentive?	Yes No	No	No
22	Non-cumulative or cumulative	Non-cumulative Cumulative ACSM (alternative coupon settlement mechanism)	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	Free text	n/a	n/a
25	If convertible, partially or fully	Always fully Fully or partially Always partially	n/a	n/a
26	If convertible, conversion rate	Free text	n/a	n/a
27	If convertible, conversion obligatory or optional	Obligatory Optional n/a Bearer option Issuer option Bearer/issuer option	n/a	n/a
28	If convertible, type of instrument after conversion	Common Equity Tier 1 Additional Tier 1 Tier 2 Other	n/a	n/a
29	If convertible, issuer of instrument after conversion	Free text	n/a	n/a
30	Writedown characteristics	Yes No	No	No
31	If written down, trigger for write-down	Free text	n/a	n/a
32	If written down, partially or fully	Always fully Fully or partially Always partially	n/a	n/a
33	If written down, permanently or temporarily	Permanently Temporarily n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	Free text	n/a	n/a
35	Ranking in the event of liquidation	Free text	Subordinate to all other instruments upon liquidation	Subordinate to all other instruments upon liquidation
36	Characteristics of the converted instruments in contravention of the rules	Yes No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	Free text	n/a	n/a

n/a = not available

Main features of capital instruments – Additional Tier 1 capital.

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Additional Tier 1 capital.

Amounts in EUR thousand			
Necessary main features for disclosure purposes		Characteristic	
1	Issuer	Free text	Sachsen LB
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Free text	No external reference
3	Law applicable to the instrument	Free text	German law
Regulatory treatment			
4	CRR transitional rules	Common Equity Tier 1 Additional Tier 1 Tier 2 Not eligible n/a	Additional Tier 1 capital
5	CRR rules after transition period	Common Equity Tier 1 Additional Tier 1 Tier 2 Not eligible	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo (partially) consolidated Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Business balance Share capital Equities Silent partners' contributions	Silent partners' contribution
8	Amount eligible for inclusion in prudential capital	Free text	37 500
9	Nominal value of instrument	Free text	37 500
9a	Issue price	Free text	100,00%
9b	Repayment price	Free text	100,00%
10	Accounting classification	Equity capital Liability (amortized cost) Liability (fair value) Non-controlling interest in consolidated subsidiary	Liability - amortized cost
11	Original issue date	Free text	July 9, 2001
12	Indefinite or with expiry date	Indefinite With expiry date	With expiry date
13	Original expiry date	Free text	December 31, 2016
14	Callable by issuer subject to the prior approval of the competent authority	Yes No	Yes
15	Selectable call date, contingent call dates and settlement amount	Free text	- at any time for tax reasons - at any time subject to limited eligibility as capital
16	Later call dates, if applicable	Free text	n/a
Coupons/dividends			
17	Fixed or variable dividend/coupon payments	Fixed Variable Currently fixed, later variable Currently variable, later fixed	Fixed
18	Nominal coupon and possible reference index	Free text	8,00%
19	Is there a "dividend stop"?	Yes No	Yes
20a	Fully discretionary, partially discretionary or compulsory (time)	Fully discretionary Partially discretionary Compulsory Free text	Partially discretionary
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Fully discretionary Partially discretionary Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	Yes No	No
22	Non-cumulative or cumulative	Non-cumulative Cumulative ACSM (alternative coupon settlement mechanism)	Cumulative
23	Convertible or non-convertible	Convertible Non-convertible	Non-convertible
24	If convertible, conversion trigger	Free text	n/a
25	If convertible, partially or fully	Always fully Fully or partially Always partially	n/a
26	If convertible, conversion rate	Free text	n/a
27	If convertible, conversion obligatory or optional	Obligatory Optional n/a Bearer option Issuer option Bearer/issuer option	n/a
28	If convertible, type of instrument after conversion	Common Equity Tier 1 Additional Tier 1 Tier 2 Other	n/a
29	If convertible, issuer of instrument after conversion	Free text	n/a
30	Writedown characteristics	Yes No	Yes
31	If written down, trigger for write-down	Free text	NL
32	If written down, partially or fully	Always fully Fully or partially Always partially	Always partially
33	If written down, permanently or temporarily	Permanently Temporarily n/a	Temporarily
34	If written down temporarily, mechanism for writing up	Free text	Net profit
35	Ranking in the event of liquidation	Free text	Subordinate to the claims of all creditors
36	Characteristics of the converted instruments in contravention of the rules	Yes No	Yes
37	Where applicable, state characteristics which are in contravention of the rules	Free text	Term

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Additional Tier 1 capital.

Amounts in EUR thousand			
Necessary main features for disclosure purposes			
1	Issuer	Sachsen LB	Sachsen LB
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	No external reference	No external reference
3	Law applicable to the instrument	German law	German law
Regulatory treatment			
4	CRR transitional rules	Additional Tier 1 capital	Additional Tier 1 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Silent partners' contribution	Silent partners' contribution
8	Amount eligible for inclusion in prudential capital	25 000	30 000
9	Nominal value of instrument	25 000	30 000
9a	Issue price	100,00%	100,00%
9b	Repayment price	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost
11	Original issue date	December 8, 1999	January 5, 2000
12	Indefinite or with expiry date	With expiry date	With expiry date
13	Original expiry date	December 31, 2016	December 31, 2020
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	- at any time for tax reasons - at any time subject to limited eligibility as capital	- at any time for tax reasons - at any time subject to limited eligibility as capital
16	Later call dates, if applicable	n/a	n/a
Coupons/dividends			
17	Fixed or variable dividend/coupon payments	Fixed	Fixed
18	Nominal coupon and possible reference index	7,81%	8,25%
19	Is there a "dividend stop"?	Yes	Yes
20a	Fully discretionary, partially discretionary or compulsory (time)	Partially discretionary	Partially discretionary
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a
25	If convertible, partially or fully	n/a	n/a
26	If convertible, conversion rate	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a
30	Writedown characteristics	Yes	Yes
31	If written down, trigger for write-down	NL	NL
32	If written down, partially or fully	Always partially	Always partially
33	If written down, permanently or temporarily	Temporarily	Temporarily
34	If written down temporarily, mechanism for writing up	Net profit	Net profit
35	Ranking in the event of liquidation	Subordinate to the claims of all creditors	Subordinate to the claims of all creditors
36	Characteristics of the converted instruments in contravention of the rules	Yes	Yes
37	Where applicable, state characteristics which are in contravention of the rules	Term	Term

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Additional Tier 1 capital.

Amounts in EUR thousand			
Necessary main features for disclosure purposes			
1	Issuer	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	No external reference	No external reference
3	Law applicable to the instrument	German law	German law
Regulatory treatment			
4	CRR transitional rules	Additional Tier 1 capital	Additional Tier 1 capital
5	CRR rules after transition period	Not eligible	Not eligible
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Silent partners' contribution	Silent partners' contribution
8	Amount eligible for inclusion in prudential capital	4 739	0
9	Nominal value of instrument	4 739	64 702
9a	Issue price	100,00%	100,00%
9b	Repayment price	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost
11	Original issue date	December 31, 1993	December 31, 1993
12	Indefinite or with expiry date	With expiry date	With expiry date
13	Original expiry date	December 31, 2024	December 31, 2016
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	At any time for tax reasons	At any time for tax reasons
16	Later call dates, if applicable	n/a	n/a
Coupons/dividends			
17	Fixed or variable dividend/coupon payments	Fixed	Fixed
18	Nominal coupon and possible reference index	3,74%	4,96%
19	Is there a "dividend stop"?	Yes	Yes
20a	Fully discretionary, partially discretionary or compulsory (time)	Partially discretionary	Partially discretionary
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a
25	If convertible, partially or fully	n/a	n/a
26	If convertible, conversion rate	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a
30	Writedown characteristics	Yes	Yes
31	If written down, trigger for write-down	UL	UL
32	If written down, partially or fully	Always partially	Always partially
33	If written down, permanently or temporarily	Temporarily	Temporarily
34	If written down temporarily, mechanism for writing up	Net profit	Net profit
35	Ranking in the event of liquidation	Subordinate to the claims of all creditors	Subordinate to the claims of all creditors
36	Characteristics of the converted instruments in contravention of the rules	Yes	Yes
37	Where applicable, state characteristics which are in contravention of the rules	Term	Term

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Additional Tier 1 capital.

Amounts in EUR thousand			
Necessary main features for disclosure purposes			
1	Issuer	LBBW	BW Bank Capital Funding Trust I
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	No external reference	USU122163020
3	Law applicable to the instrument	German law	Delaware law
Regulatory treatment			
4	CRR transitional rules	Additional Tier 1 capital	Additional Tier 1 capital
5	CRR rules after transition period	Not eligible	Not eligible
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	(Partially) consolidated
7	Type of instrument	Silent partners' contribution	Trust preferred securities
8	Amount eligible for inclusion in prudential capital	0	50 004
9	Nominal value of instrument	5 997	50 004
9a	Issue price	100,00%	100,00%
9b	Repayment price	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost
11	Original issue date	February 15, 1994	October 8, 1999
12	Indefinite or with expiry date	With expiry date	Indefinite
13	Original expiry date	December 31, 2015	December 31, 2099
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	At any time for tax reasons	n/a
16	Later call dates, if applicable	n/a	Quarterly
Coupons/dividends			
17	Fixed or variable dividend/coupon payments	Fixed	Variable
18	Nominal coupon and possible reference index	1,73%	3-month Euribor + 3.36%
19	Is there a "dividend stop"?	Yes	Yes
20a	Fully discretionary, partially discretionary or compulsory (time)	Partially discretionary	Partially discretionary
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No
22	Non-cumulative or cumulative	Cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a
25	If convertible, partially or fully	n/a	n/a
26	If convertible, conversion rate	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a
30	Writedown characteristics	Yes	No
31	If written down, trigger for write-down	UL	n/a
32	If written down, partially or fully	Always partially	n/a
33	If written down, permanently or temporarily	Temporarily	n/a
34	If written down temporarily, mechanism for writing up	Net profit	n/a
35	Ranking in the event of liquidation	Subordinate to the claims of all creditors	Subordinate to the claims of all creditors
36	Characteristics of the converted instruments in contravention of the rules	Yes	Yes
37	Where applicable, state characteristics which are in contravention of the rules	Term	Limited participation in loss

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Additional Tier 1 capital.

Amounts in EUR thousand			
Necessary main features for disclosure purposes			
1	Issuer	Sachsen LB	Sachsen LB
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	No external reference	No external reference
3	Law applicable to the instrument	German law	German law
Regulatory treatment			
4	CRR transitional rules	Additional Tier 1 capital	Additional Tier 1 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Silent partners' contribution	Silent partners' contribution
8	Amount eligible for inclusion in prudential capital	30 000	5 000
9	Nominal value of instrument	30 000	5 000
9a	Issue price	100,00%	100,00%
9b	Repayment price	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost
11	Original issue date	November 22, 1999	April 12, 2000
12	Indefinite or with expiry date	With expiry date	With expiry date
13	Original expiry date	December 31, 2029	December 31, 2030
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	- at any time for tax reasons - at any time subject to limited eligibility as capital	- at any time for tax reasons - at any time subject to limited eligibility as capital
16	Later call dates, if applicable	n/a	n/a
Coupons/dividends			
17	Fixed or variable dividend/coupon payments	Fixed	Variable
18	Nominal coupon and possible reference index	8,03%	8,05%
19	Is there a "dividend stop"?	Yes	Yes
20a	Fully discretionary, partially discretionary or compulsory (time)	Partially discretionary	Partially discretionary
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a
25	If convertible, partially or fully	n/a	n/a
26	If convertible, conversion rate	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a
30	Writedown characteristics	Yes	Yes
31	If written down, trigger for write-down	NL	NL
32	If written down, partially or fully	Always partially	Always partially
33	If written down, permanently or temporarily	Temporarily	Temporarily
34	If written down temporarily, mechanism for writing up	Net profit	Net profit
35	Ranking in the event of liquidation	Subordinate to the claims of all creditors	Subordinate to the claims of all creditors
36	Characteristics of the converted instruments in contravention of the rules	Yes	Yes
37	Where applicable, state characteristics which are in contravention of the rules	Term	Term

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Additional Tier 1 capital.

Amounts in EUR thousand			
Necessary main features for disclosure purposes			
1	Issuer	Sachsen LB	Sachsen LB
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	No external reference	No external reference
3	Law applicable to the instrument	German law	German law
Regulatory treatment			
4	CRR transitional rules	Additional Tier 1 capital	Additional Tier 1 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Silent partners' contribution	Silent partners' contribution
8	Amount eligible for inclusion in prudential capital	2 000	40 000
9	Nominal value of instrument	2 000	40 000
9a	Issue price	100,00%	100,00%
9b	Repayment price	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost
11	Original issue date	October 4, 2001	November 23, 1999
12	Indefinite or with expiry date	With expiry date	With expiry date
13	Original expiry date	December 31, 2016	December 31, 2015
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	- at any time for tax reasons - at any time subject to limited eligibility as capital	- at any time for tax reasons - at any time subject to limited eligibility as capital
16	Later call dates, if applicable	n/a	n/a
Coupons/dividends			
17	Fixed or variable dividend/coupon payments	Fixed	Fixed
18	Nominal coupon and possible reference index	7,80%	7,76%
19	Is there a "dividend stop"?	Yes	Yes
20a	Fully discretionary, partially discretionary or compulsory (time)	Partially discretionary	Partially discretionary
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a
25	If convertible, partially or fully	n/a	n/a
26	If convertible, conversion rate	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a
30	Writedown characteristics	Yes	Yes
31	If written down, trigger for write-down	NL	NL
32	If written down, partially or fully	Always partially	Always partially
33	If written down, permanently or temporarily	Temporarily	Temporarily
34	If written down temporarily, mechanism for writing up	Net profit	Net profit
35	Ranking in the event of liquidation	Subordinate to the claims of all creditors	Subordinate to the claims of all creditors
36	Characteristics of the converted instruments in contravention of the rules	Yes	Yes
37	Where applicable, state characteristics which are in contravention of the rules	Term	Term

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Additional Tier 1 capital.

Amounts in EUR thousand			
Necessary main features for disclosure purposes			
1	Issuer	Sachsen LB	Sachsen LB
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	No external reference	No external reference
3	Law applicable to the instrument	German law	German law
Regulatory treatment			
4	CRR transitional rules	Additional Tier 1 capital	Additional Tier 1 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Silent partners' contribution	Silent partners' contribution
8	Amount eligible for inclusion in prudential capital	20 000	5 000
9	Nominal value of instrument	20 000	5 000
9a	Issue price	100,00%	100,00%
9b	Repayment price	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost
11	Original issue date	July 2, 2001	March 10, 2000
12	Indefinite or with expiry date	With expiry date	With expiry date
13	Original expiry date	December 31, 2031	December 31, 2030
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	- at any time for tax reasons - at any time subject to limited eligibility as capital	- at any time for tax reasons - at any time subject to limited eligibility as capital
16	Later call dates, if applicable	n/a	n/a
Coupons/dividends			
17	Fixed or variable dividend/coupon payments	Fixed	Fixed
18	Nominal coupon and possible reference index	8,46%	8,25%
19	Is there a "dividend stop"?	Yes	Yes
20a	Fully discretionary, partially discretionary or compulsory (time)	Partially discretionary	Partially discretionary
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a
25	If convertible, partially or fully	n/a	n/a
26	If convertible, conversion rate	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a
30	Writedown characteristics	Yes	Yes
31	If written down, trigger for write-down	NL	NL
32	If written down, partially or fully	Always partially	Always partially
33	If written down, permanently or temporarily	Temporarily	Temporarily
34	If written down temporarily, mechanism for writing up	Net profit	Net profit
35	Ranking in the event of liquidation	Subordinate to the claims of all creditors	Subordinate to the claims of all creditors
36	Characteristics of the converted instruments in contravention of the rules	Yes	Yes
37	Where applicable, state characteristics which are in contravention of the rules	Term	Term

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Additional Tier 1 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	Landesbank Rheinland-Pfalz	Landesbank Rheinland-Pfalz	Landesbank Rheinland-Pfalz
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	No external reference	No external reference	No external reference
3	Law applicable to the instrument	German law	German law	German law
Regulatory treatment				
4	CRR transitional rules	Additional Tier 1 capital	Additional Tier 1 capital	Additional Tier 1 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Silent partners' contributions	Silent partners' contributions	Silent partners' contributions
8	Amount eligible for inclusion in prudential capital	33 000	30 000	15 000
9	Nominal value of instrument	33 000	30 000	15 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	December 17, 2001	November 19, 2001	November 15, 2001
12	Indefinite or with expiry date	Indefinite	Indefinite	Indefinite
13	Original expiry date	December 31, 2099	December 31, 2099	December 31, 2099
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	For tax reasons subject to 2 years' notice	For tax reasons subject to 2 years' notice	For tax reasons subject to 2 years' notice
16	Later call dates, if applicable	n/a	n/a	n/a
Coupons/dividends				
17	Fixed or variable dividend/coupon payments	Variable	Variable	Variable
18	Nominal coupon and possible reference index	10-year EURO swap interest rate + 1.65%	10-year EURO swap interest rate + 1.65%	10-year EURO swap interest rate + 1.65%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	NL	NL	NL
32	If written down, partially or fully	Always partially	Always partially	Always partially
33	If written down, permanently or temporarily	Temporarily	Temporarily	Temporarily
34	If written down temporarily, mechanism for writing up	Net profit	Net profit	Net profit
35	Ranking in the event of liquidation	Subordinate to the claims of all creditors	Subordinate to the claims of all creditors	Subordinate to the claims of all creditors
36	Characteristics of the converted instruments in contravention of the rules	Yes	Yes	Yes
37	Where applicable, state characteristics which are in contravention of the rules	Omission of dividend not within issuer's discretion	Omission of dividend not within issuer's discretion	Omission of dividend not within issuer's discretion

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Additional Tier 1 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	Landesbank Rheinland-Pfalz	Landesbank Rheinland-Pfalz	Landesbank Rheinland-Pfalz
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	No external reference	No external reference	No external reference
3	Law applicable to the instrument	German law	German law	German law
Regulatory treatment				
4	CRR transitional rules	Additional Tier 1 capital	Additional Tier 1 capital	Additional Tier 1 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Silent partners' contributions	Silent partners' contributions	Silent partners' contributions
8	Amount eligible for inclusion in prudential capital	36 000	32 500	19 680
9	Nominal value of instrument	36 000	32 500	19 680
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	November 22, 2001	November 9, 2001	September 27, 2001
12	Indefinite or with expiry date	Indefinite	Indefinite	Indefinite
13	Original expiry date	December 31, 2099	December 31, 2099	December 31, 2099
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	For tax reasons subject to 2 years' notice	For tax reasons subject to 2 years' notice	For tax reasons subject to 2 years' notice
16	Later call dates, if applicable	n/a	n/a	n/a
Coupons/dividends				
17	Fixed or variable dividend/coupon payments	Variable	Variable	Variable
18	Nominal coupon and possible reference index	10-year EURO swap interest rate + 1.65%	10-year EURO swap interest rate + 1.65%	10-year EURO swap interest rate + 1.65%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	NL	NL	NL
32	If written down, partially or fully	Always partially	Always partially	Always partially
33	If written down, permanently or temporarily	Temporarily	Temporarily	Temporarily
34	If written down temporarily, mechanism for writing up	Net profit	Net profit	Net profit
35	Ranking in the event of liquidation	Subordinate to the claims of all creditors	Subordinate to the claims of all creditors	Subordinate to the claims of all creditors
36	Characteristics of the converted instruments in contravention of the rules	Yes	Yes	Yes
37	Where applicable, state characteristics which are in contravention of the rules	Omission of dividend not within issuer's discretion	Omission of dividend not within issuer's discretion	Omission of dividend not within issuer's discretion

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Additional Tier 1 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	Landesbank Rheinland-Pfalz	Landesbank Rheinland-Pfalz
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	No external reference	No external reference	No external reference
3	Law applicable to the instrument	German law	German law	German law
Regulatory treatment				
4	CRR transitional rules	Additional Tier 1 capital	Additional Tier 1 capital	Additional Tier 1 capital
5	CRR rules after transition period	Not eligible	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Silent partners' contributions	Silent partners' contributions	Silent partners' contributions
8	Amount eligible for inclusion in prudential capital	89 437	25 000	4 000
9	Nominal value of instrument	89 437	25 000	4 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	October 31, 2001	November 23, 2001	November 27, 2001
12	Indefinite or with expiry date	Indefinite	Indefinite	Indefinite
13	Original expiry date	December 31, 2099	December 31, 2099	December 31, 2099
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	n/a	For tax reasons subject to 2 years' notice	For tax reasons subject to 2 years' notice
16	Later call dates, if applicable	2 years' notice at year-end	n/a	n/a
Coupons/dividends				
17	Fixed or variable dividend/coupon payments	Fixed	Variable	Variable
18	Nominal coupon and possible reference index	Return on 10-year covered bond issue + 1.20%	10-year EURO swap interest rate + 1.65%	10-year EURO swap interest rate + 1.65%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	NL	NL	NL
32	If written down, partially or fully	Always partially	Always partially	Always partially
33	If written down, permanently or temporarily	Temporarily	Temporarily	Temporarily
34	If written down temporarily, mechanism for writing up	Net profit	Net profit	Net profit
35	Ranking in the event of liquidation	Subordinate to the claims of all creditors	Subordinate to the claims of all creditors	Subordinate to the claims of all creditors
36	Characteristics of the converted instruments in contravention of the rules	Yes	Yes	Yes
37	Where applicable, state characteristics which are in contravention of the rules	Omission of dividend not within issuer's discretion	Omission of dividend not within issuer's discretion	Omission of dividend not within issuer's discretion

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Additional Tier 1 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	Landesbank Rheinland-Pfalz	Landesbank Rheinland-Pfalz	Landesbank Rheinland-Pfalz
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	No external reference	No external reference	No external reference
3	Law applicable to the instrument	German law	German law	German law
Regulatory treatment				
4	CRR transitional rules	Additional Tier 1 capital	Additional Tier 1 capital	Additional Tier 1 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Silent partners' contributions	Silent partners' contributions	Silent partners' contributions
8	Amount eligible for inclusion in prudential capital	5 000	5 000	2 500
9	Nominal value of instrument	5 000	5 000	2 500
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	November 26, 2001	November 2, 2001	October 31, 2001
12	Indefinite or with expiry date	Indefinite	Indefinite	Indefinite
13	Original expiry date	December 31, 2099	December 31, 2099	December 31, 2099
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	For tax reasons subject to 2 years' notice	For tax reasons subject to 2 years' notice	For tax reasons subject to 2 years' notice
16	Later call dates, if applicable	n/a	n/a	n/a
Coupons/dividends				
17	Fixed or variable dividend/coupon payments	Variable	Variable	Variable
18	Nominal coupon and possible reference index	10-year EURO swap interest rate + 1.65%	10-year EURO swap interest rate + 1.65%	10-year EURO swap interest rate + 1.65%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	NL	NL	NL
32	If written down, partially or fully	Always partially	Always partially	Always partially
33	If written down, permanently or temporarily	Temporarily	Temporarily	Temporarily
34	If written down temporarily, mechanism for writing up	Net profit	Net profit	Net profit
35	Ranking in the event of liquidation	Subordinate to the claims of all creditors	Subordinate to the claims of all creditors	Subordinate to the claims of all creditors
36	Characteristics of the converted instruments in contravention of the rules	Yes	Yes	Yes
37	Where applicable, state characteristics which are in contravention of the rules	Omission of dividend not within issuer's discretion	Omission of dividend not within issuer's discretion	Omission of dividend not within issuer's discretion

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Additional Tier 1 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	Landesbank Rheinland-Pfalz	Landesbank Rheinland-Pfalz	Landesbank Rheinland-Pfalz
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	No external reference	No external reference	No external reference
3	Law applicable to the instrument	German law	German law	German law
Regulatory treatment				
4	CRR transitional rules	Additional Tier 1 capital	Additional Tier 1 capital	Additional Tier 1 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Silent partners' contributions	Silent partners' contributions	Silent partners' contributions
8	Amount eligible for inclusion in prudential capital	10 000	5 000	300 005
9	Nominal value of instrument	10 000	5 000	300 005
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	October 11, 2001	October 5, 2001	April 26, 2004
12	Indefinite or with expiry date	Indefinite	Indefinite	Indefinite
13	Original expiry date	December 31, 2099	December 31, 2099	December 31, 2099
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	For tax reasons subject to 2 years' notice	For tax reasons subject to 2 years' notice	Extraordinary call right if no longer treated as Tier 1 capital for prudential purposes
16	Later call dates, if applicable	n/a	n/a	31.12.2014
Coupons/dividends				
17	Fixed or variable dividend/coupon payments	Variable	Variable	Fixed
18	Nominal coupon and possible reference index	10-year EURO swap interest rate + 1.65%	10-year EURO swap interest rate + 1.65%	4,56%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	NL	NL	UL
32	If written down, partially or fully	Always partially	Always partially	Always partially
33	If written down, permanently or temporarily	Temporarily	Temporarily	Temporarily
34	If written down temporarily, mechanism for writing up	Net profit	Net profit	Net profit
35	Ranking in the event of liquidation	Subordinate to the claims of all creditors	Subordinate to the claims of all creditors	Subordinate to the claims of all creditors
36	Characteristics of the converted instruments in contravention of the rules	Yes	Yes	Yes
37	Where applicable, state characteristics which are in contravention of the rules	Omission of dividend not within issuer's discretion	Omission of dividend not within issuer's discretion	Omission of dividend not within issuer's discretion

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Additional Tier 1 capital.

Amounts in EUR thousand		
Necessary main features for disclosure purposes		
1	Issuer	BW Bank
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	No external reference
3	Law applicable to the instrument	German law
Regulatory treatment		
4	CRR transitional rules	Additional Tier 1 capital
5	CRR rules after transition period	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated
7	Type of instrument	Silent partners' contributions
8	Amount eligible for inclusion in prudential capital	200 000
9	Nominal value of instrument	200 000
9a	Issue price	100,00%
9b	Repayment price	100,00%
10	Accounting classification	Liability - amortized cost
11	Original issue date	June 27, 2002
12	Indefinite or with expiry date	Indefinite
13	Original expiry date	December 31, 2099
14	Callable by issuer subject to the prior approval of the competent authority	Yes
15	Selectable call date, contingent call dates and settlement amount	n/a
16	Later call dates, if applicable	n/a
Coupons/dividends		
17	Fixed or variable dividend/coupon payments	Fixed
18	Nominal coupon and possible reference index	Return on 5-year covered bond issue + 1.50%
19	Is there a "dividend stop"?	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No
22	Non-cumulative or cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a
25	If convertible, partially or fully	n/a
26	If convertible, conversion rate	n/a
27	If convertible, conversion obligatory or optional	n/a
28	If convertible, type of instrument after conversion	n/a
29	If convertible, issuer of instrument after conversion	n/a
30	Writedown characteristics	Yes
31	If written down, trigger for write-down	NL
32	If written down, partially or fully	Always partially
33	If written down, permanently or temporarily	Temporarily
34	If written down temporarily, mechanism for writing up	Net profit
35	Ranking in the event of liquidation	Subordinate to the claims of all creditors
36	Characteristics of the converted instruments in contravention of the rules	Yes
37	Where applicable, state characteristics which are in contravention of the rules	Omission of dividend not within issuer's discretion

n/a = not available, NL = net loss, UL = unappropriated loss

Main features of capital instruments – Tier 2 capital.

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes		Characteristic		
1	Issuer	Free text	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Free text	Registered bond	Borrower's note loan
3	Law applicable to the instrument	Free text	German law	German law
4	CRR transitional rules	Common Equity Tier 1 Additional Tier 1 Tier 2 Not eligible n/a	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Common Equity Tier 1 Additional Tier 1 Tier 2 Not eligible	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo (partially) consolidated Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Business balance Share capital Equities Silent partners' contributions	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	Free text	0	5 859
9	Nominal value of instrument	Free text	6 000	50 000
9a	Issue price	Free text	100,00%	99,98%
9b	Repayment price	Free text	100,00%	100,00%
10	Accounting classification	Equity capital Liability - amortized cost Liability- fair value option Non-controlling interest in consolidated subsidiary	Liability - amortized cost	Liability - amortized cost
11	Original issue date	Free text	June 28, 2006	August 1, 2006
12	Indefinite or with expiry date	Indefinite With expiry date	With expiry date	With expiry date
###	Original expiry date	Free text	June 30, 2031	August 1, 2016
14	Callable by issuer subject to the prior approval of the competent authority	Yes No	Yes	No
15	Selectable call date, contingent call dates and settlement amount	Free text	At any time for tax reasons	n/a
16	Later call dates, if applicable	Free text	30.06.2016	n/a
17	Fixed or variable dividend/coupon payments	Fixed Variable Currently fixed, later variable Currently variable, later fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	Free text	5,03%	4,51%
19	Is there a "dividend stop"?	Yes No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Fully discretionary Partially discretionary Compulsory Free text	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Fully discretionary Partially discretionary Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	Yes No	No	No
22	Non-cumulative or cumulative	Non-cumulative Cumulative ACSM (alternative coupon settlement mechanism)	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	Free text	n/a	n/a
25	If convertible, partially or fully	Always fully Fully or partially Always partially	n/a	n/a
26	If convertible, conversion rate	Free text	n/a	n/a
27	If convertible, conversion obligatory or optional	Obligatory Optional n/a Bearer option Issuer option Bearer/issuer option	n/a	n/a
28	If convertible, type of instrument after conversion	Common Equity Tier 1 Additional Tier 1 Tier 2 Other	n/a	n/a
29	If convertible, issuer of instrument after conversion	Free text	n/a	n/a
30	Writedown characteristics	Yes No	No	No
31	If written down, trigger for write-down	Free text	n/a	n/a
32	If written down, partially or fully	Always fully Fully or partially Always partially	n/a	n/a
33	If written down, permanently or temporarily	Permanently Temporarily n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	Free text	n/a	n/a
35	Ranking in the event of liquidation	Free text	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	Yes No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	Free text	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Registered bond	Registered bond	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	15 000	20 000	2 108
9	Nominal value of instrument	15 000	20 000	5 500
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	August 3, 2006	September 15, 2006	November 30, 2007
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	August 3, 2021	September 15, 2026	November 30, 2017
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes	No
15	Selectable call date, contingent call dates and settlement amount	At any time for tax reasons	At any time for tax reasons	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	4,62%	4,51%	5,51%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Borrower's note loan	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	11 041	7 034	8 096
9	Nominal value of instrument	30 000	19 000	22 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	November 2, 2007	November 6, 2007	November 2, 2007
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	November 2, 2017	November 6, 2017	November 2, 2017
14	Callable by issuer subject to the prior approval of the competent authority	No	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	5,52%	5,51%	5,51%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Borrower's note loan	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	11 106	20 000	5 685
9	Nominal value of instrument	30 000	20 000	15 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	November 6, 2007	November 16, 2007	November 22, 2007
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	November 6, 2017	November 16, 2027	November 22, 2017
14	Callable by issuer subject to the prior approval of the competent authority	No	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	5,64%	5,81%	5,46%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Borrower's note loan	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	57 256	1 831	2 024
9	Nominal value of instrument	150 000	4 368	5 500
9a	Issue price	100,00%	99,55%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	November 27, 2007	February 7, 2008	November 2, 2007
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	November 27, 2017	February 7, 2018	November 2, 2017
14	Callable by issuer subject to the prior approval of the competent authority	No	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	5,50%	5,25%	5,53%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Registered bond	Registered bond
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	20 000	5 000	1 000
9	Nominal value of instrument	20 000	5 000	1 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	August 9, 2013	August 16, 2013	August 22, 2013
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	August 9, 2023	August 16, 2033	August 22, 2028
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Currently fixed, later variable	Fixed
18	Nominal coupon and possible reference index	4,17%	Currently: 5.45% From 2020: 100% of 20-year EUR-CMS Minimum interest rate 3.00%	4,75%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible	Convertible
24	If convertible, conversion trigger	Prior to insolvency or liquidation	Prior to insolvency or liquidation	Prior to insolvency or liquidation
25	If convertible, partially or fully	Partially or fully	Partially or fully	Partially or fully
26	If convertible, conversion rate	1	1	1
27	If convertible, conversion obligatory or optional	Compulsory	Compulsory	Compulsory
28	If convertible, type of instrument after conversion	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1
29	If convertible, issuer of instrument after conversion	LBBW	LBBW	LBBW
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	Prior to insolvency or liquidation	Prior to insolvency or liquidation	Prior to insolvency or liquidation
32	If written down, partially or fully	Partially or fully	Partially or fully	Partially or fully
33	If written down, permanently or temporarily	Permanently	Permanently	Permanently
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Registered bond	Registered bond	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	75 000	8 000	7 000
9	Nominal value of instrument	75 000	8 000	7 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	August 28, 2013	August 26, 2013	September 25, 2013
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	August 28, 2023	August 26, 2033	September 25, 2023
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	4,35%	5,00%	4,35%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible	Convertible
24	If convertible, conversion trigger	Prior to insolvency or liquidation	Prior to insolvency or liquidation	Prior to insolvency or liquidation
25	If convertible, partially or fully	Partially or fully	Partially or fully	Partially or fully
26	If convertible, conversion rate	1	1	1
27	If convertible, conversion obligatory or optional	Compulsory	Compulsory	Compulsory
28	If convertible, type of instrument after conversion	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1
29	If convertible, issuer of instrument after conversion	LBBW	LBBW	LBBW
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	Prior to insolvency or liquidation	Prior to insolvency or liquidation	Prior to insolvency or liquidation
32	If written down, partially or fully	Partially or fully	Partially or fully	Partially or fully
33	If written down, permanently or temporarily	Permanently	Permanently	Permanently
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Registered bond	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	20 000	5 000	1 000
9	Nominal value of instrument	20 000	5 000	1 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	October 2, 2013	August 28, 2013	August 28, 2013
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	October 2, 2023	August 28, 2023	August 28, 2023
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	4,27%	4,36%	4,36%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible	Convertible
24	If convertible, conversion trigger	Prior to insolvency or liquidation	Prior to insolvency or liquidation	Prior to insolvency or liquidation
25	If convertible, partially or fully	Partially or fully	Partially or fully	Partially or fully
26	If convertible, conversion rate	1	1	1
27	If convertible, conversion obligatory or optional	Compulsory	Compulsory	Compulsory
28	If convertible, type of instrument after conversion	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1
29	If convertible, issuer of instrument after conversion	LBBW	LBBW	LBBW
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	Prior to insolvency or liquidation	Prior to insolvency or liquidation	Prior to insolvency or liquidation
32	If written down, partially or fully	Partially or fully	Partially or fully	Partially or fully
33	If written down, permanently or temporarily	Permanently	Permanently	Permanently
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand			
Necessary main features for disclosure purposes			
1	Issuer	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Registered bond
3	Law applicable to the instrument	German law	German law
			Bond: English law Subordinate arrangements: German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	5 000	2 500
9	Nominal value of instrument	5 000	2 500
9a	Issue price	100,00%	100,00%
9b	Repayment price	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost
11	Original issue date	September 25, 2013	September 25, 2013
12	Indefinite or with expiry date	With expiry date	With expiry date
####	Original expiry date	September 25, 2023	September 25, 2023
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification
16	Later call dates, if applicable	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed
18	Nominal coupon and possible reference index	4,32%	4,32%
19	Is there a "dividend stop"?	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible
24	If convertible, conversion trigger	Prior to insolvency or liquidation	Prior to insolvency or liquidation
25	If convertible, partially or fully	Partially or fully	Partially or fully
26	If convertible, conversion rate	1	1
27	If convertible, conversion obligatory or optional	Compulsory	Compulsory
28	If convertible, type of instrument after conversion	Common Equity Tier 1	Common Equity Tier 1
29	If convertible, issuer of instrument after conversion	LBBW	LBBW
30	Writedown characteristics	Yes	Yes
31	If written down, trigger for write-down	Prior to insolvency or liquidation	Prior to insolvency or liquidation
32	If written down, partially or fully	Partially or fully	Partially or fully
33	If written down, permanently or temporarily	Permanently	Permanently
34	If written down temporarily, mechanism for writing up	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	XS0110606174	XS0110834552
3	Law applicable to the instrument	German law	Bond: English law Subordinate arrangements: German law	Bond: English law Subordinate arrangements: German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	21 139	16 000	34 825
9	Nominal value of instrument	25 000	16 000	35 000
9a	Issue price	100,00%	100,00%	99,50%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - fair value option	Liability - amortized cost	Liability - amortized cost
11	Original issue date	March 23, 2000	April 26, 2000	April 28, 2000
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	March 23, 2020	April 26, 2030	April 28, 2030
14	Callable by issuer subject to the prior approval of the competent authority	No	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	n/a	At any time for tax reasons	At any time for tax reasons
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Variable	Variable	Variable
18	Nominal coupon and possible reference index	100%*10-year sterling gilt	6-month Euribor + 0.38%	6-month Euribor + 0.35%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand			
Necessary main features for disclosure purposes			
1	Issuer	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	XS0111460159	XS0112473425
3	Law applicable to the instrument	Bond: English law Subordinate arrangements: German law	Bond: English law Subordinate arrangements: German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	9 987	32 096
9	Nominal value of instrument	10 000	36 000
9a	Issue price	99,87%	100,00%
9b	Repayment price	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - fair value option
11	Original issue date	May 16, 2000	June 15, 2000
12	Indefinite or with expiry date	With expiry date	With expiry date
####	Original expiry date	May 16, 2030	June 15, 2020
14	Callable by issuer subject to the prior approval of the competent authority	No	No
15	Selectable call date, contingent call dates and settlement amount	At any time for tax reasons	At any time for tax reasons
16	Later call dates, if applicable	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed
18	Nominal coupon and possible reference index	6,52%	6,00%
19	Is there a "dividend stop"?	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a
25	If convertible, partially or fully	n/a	n/a
26	If convertible, conversion rate	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a
30	Writedown characteristics	No	No
31	If written down, trigger for write-down	n/a	n/a
32	If written down, partially or fully	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand			
Necessary main features for disclosure purposes			
1	Issuer	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	XS0113503485
3	Law applicable to the instrument	German law	Bond: English law Subordinate arrangements: German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	4 515	12 960
9	Nominal value of instrument	5 000	13 000
9a	Issue price	100,00%	99,69%
9b	Repayment price	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost
11	Original issue date	July 6, 2000	July 3, 2000
12	Indefinite or with expiry date	With expiry date	With expiry date
####	Original expiry date	July 6, 2020	July 3, 2023
14	Callable by issuer subject to the prior approval of the competent authority	No	Yes
15	Selectable call date, contingent call dates and settlement amount	n/a	At any time for tax reasons
16	Later call dates, if applicable	n/a	n/a
17	Fixed or variable dividend/coupon payments	Variable	Fixed
18	Nominal coupon and possible reference index	6-month Euribor + 0.20%	6,29%
19	Is there a "dividend stop"?	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a
25	If convertible, partially or fully	n/a	n/a
26	If convertible, conversion rate	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a
30	Writedown characteristics	No	No
31	If written down, trigger for write-down	n/a	n/a
32	If written down, partially or fully	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand			
Necessary main features for disclosure purposes			
1	Issuer	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	XS0118308542	XS0118476844
3	Law applicable to the instrument	Bond: English law Subordinate arrangements: German law	Bond: English law Subordinate arrangements: German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	2 104	71 238
9	Nominal value of instrument	6 000	71 500
9a	Issue price	99,90%	99,63%
9b	Repayment price	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - fair value option
11	Original issue date	October 2, 2000	October 4, 2000
12	Indefinite or with expiry date	With expiry date	With expiry date
####	Original expiry date	October 2, 2017	October 4, 2030
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	At any time for tax reasons	At any time for tax reasons
16	Later call dates, if applicable	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Variable
18	Nominal coupon and possible reference index	6,35%	6-month Euribor + 0.28%
19	Is there a "dividend stop"?	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a
25	If convertible, partially or fully	n/a	n/a
26	If convertible, conversion rate	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a
30	Writedown characteristics	No	No
31	If written down, trigger for write-down	n/a	n/a
32	If written down, partially or fully	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand			
Necessary main features for disclosure purposes			
1	Issuer	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	XS0122492332	DE0005940621
3	Law applicable to the instrument	Bond: English law Subordinate arrangements: German law	German law Bond: English law Subordinate arrangements: German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	15 000	30 000
9	Nominal value of instrument	15 000	30 000
9a	Issue price	100,00%	100,00%
9b	Repayment price	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost
11	Original issue date	January 8, 2001	January 18, 2001
12	Indefinite or with expiry date	With expiry date	With expiry date
####	Original expiry date	January 5, 2041	January 18, 2021
14	Callable by issuer subject to the prior approval of the competent authority	Yes	No
15	Selectable call date, contingent call dates and settlement amount	At any time for tax reasons	n/a
16	Later call dates, if applicable	n/a	n/a
17	Fixed or variable dividend/coupon payments	Variable	Fixed
18	Nominal coupon and possible reference index	6-month Euribor + 0.30%	6,50%
19	Is there a "dividend stop"?	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a
25	If convertible, partially or fully	n/a	n/a
26	If convertible, conversion rate	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a
30	Writedown characteristics	No	No
31	If written down, trigger for write-down	n/a	n/a
32	If written down, partially or fully	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	XS0124111385	XS0124166108	XS0124885210
3	Law applicable to the instrument	Bond: English law Subordinate arrangements: German law	Bond: English law Subordinate arrangements: German law	Bond: English law Subordinate arrangements: German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	30 000	40 000	21 919
9	Nominal value of instrument	30 000	40 000	22 000
9a	Issue price	100,00%	100,00%	99,63%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	February 1, 2001	February 5, 2001	February 22, 2001
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	February 1, 2031	February 5, 2041	February 22, 2021
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	At any time for tax reasons	At any time for tax reasons	At any time for tax reasons
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Variable	Fixed	Variable
18	Nominal coupon and possible reference index	6-month Euribor + 0.30%	6,11%	3-month Euribor + 0.20%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand			
Necessary main features for disclosure purposes			
1	Issuer	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	XS0128704342	XS0131928391
3	Law applicable to the instrument	Bond: English law Subordinate arrangements: German law	Bond: English law Subordinate arrangements: German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	7 000	7 000
9	Nominal value of instrument	7 000	7 000
9a	Issue price	100,00%	100,00%
9b	Repayment price	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost
11	Original issue date	May 3, 2001	June 29, 2001
12	Indefinite or with expiry date	With expiry date	With expiry date
####	Original expiry date	May 3, 2021	June 30, 2031
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	At any time for tax reasons	At any time for tax reasons
16	Later call dates, if applicable	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed
18	Nominal coupon and possible reference index	6,06%	6,19%
19	Is there a "dividend stop"?	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a
25	If convertible, partially or fully	n/a	n/a
26	If convertible, conversion rate	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a
30	Writedown characteristics	No	No
31	If written down, trigger for write-down	n/a	n/a
32	If written down, partially or fully	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand			
Necessary main features for disclosure purposes			
1	Issuer	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	XS0131947854	DE0007062572
3	Law applicable to the instrument	Bond: English law Subordinate arrangements: German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	4 000	30 000
9	Nominal value of instrument	4 000	30 000
9a	Issue price	100,00%	100,00%
9b	Repayment price	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost
11	Original issue date	July 2, 2001	July 6, 2001
12	Indefinite or with expiry date	With expiry date	With expiry date
####	Original expiry date	July 2, 2021	July 8, 2041
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	At any time for tax reasons	n/a
16	Later call dates, if applicable	n/a	06.07.2026
17	Fixed or variable dividend/coupon payments	Variable	Fixed
18	Nominal coupon and possible reference index	6-month Euribor +0.20%	6,40%
19	Is there a "dividend stop"?	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a
25	If convertible, partially or fully	n/a	n/a
26	If convertible, conversion rate	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a
30	Writedown characteristics	No	No
31	If written down, trigger for write-down	n/a	n/a
32	If written down, partially or fully	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	DE000LBW9H98	Borrower's note loan	Registered bond
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	5 591	509	10 000
9	Nominal value of instrument	43 500	5 000	10 000
9a	Issue price	99,86%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	August 22, 2006	July 4, 2006	June 29, 2006
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	August 22, 2016	July 4, 2016	June 29, 2026
14	Callable by issuer subject to the prior approval of the competent authority	No	No	Yes
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	At any time for tax reasons
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Variable	Fixed	Fixed
18	Nominal coupon and possible reference index	3-month Euribor + 0.27%	4,57%	4,81%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Borrower's note loan	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	214	10 000	603
9	Nominal value of instrument	2 000	10 000	5 000
9a	Issue price	100,00%	100,00%	99,64%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	July 13, 2006	July 26, 2006	November 9, 2006
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	July 13, 2016	July 26, 2023	August 8, 2026
14	Callable by issuer subject to the prior approval of the competent authority	No	No	Yes
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	n/a
16	Later call dates, if applicable	n/a	n/a	08.08.2016
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	4,56%	4,69%	4,90%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	DE000LBW9JL5	Borrower's note loan	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	10 000	424	284
9	Nominal value of instrument	10 000	3 000	2 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - fair value option	Liability - amortized cost	Liability - amortized cost
11	Original issue date	August 25, 2006	September 14, 2006	September 15, 2006
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	August 25, 2026	September 14, 2016	September 15, 2016
14	Callable by issuer subject to the prior approval of the competent authority	No	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Variable	Fixed	Fixed
18	Nominal coupon and possible reference index	100% of 10-year GBP-CMS Maximum interest rate 7.70%	4,33%	4,30%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Registered bond	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	145	10 000	1 714
9	Nominal value of instrument	1 000	10 000	10 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	September 21, 2006	September 21, 2006	November 8, 2006
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	September 21, 2016	September 21, 2022	November 8, 2016
14	Callable by issuer subject to the prior approval of the competent authority	No	Yes	No
15	Selectable call date, contingent call dates and settlement amount	n/a	At any time for tax reasons	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	4,35%	4,47%	4,27%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	DE000LBW7R23	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	1 035	2 572	7 349
9	Nominal value of instrument	5 000	11 400	20 000
9a	Issue price	100,00%	99,99%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	January 9, 2007	February 15, 2007	November 1, 2007
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	January 12, 2017	February 15, 2017	November 1, 2017
14	Callable by issuer subject to the prior approval of the competent authority	No	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Variable	Fixed
18	Nominal coupon and possible reference index	4,48%	100% of 10-year EUR-CMS	5,51%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Borrower's note loan	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	740	927	736
9	Nominal value of instrument	2 000	2 500	2 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	November 6, 2007	November 7, 2007	November 2, 2007
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	November 6, 2017	November 7, 2017	November 2, 2017
14	Callable by issuer subject to the prior approval of the competent authority	No	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Variable	Fixed	Fixed
18	Nominal coupon and possible reference index	100% of 20-year EUR-CMS Minimum interest rate 5.21%	5,52%	5,52%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Borrower's note loan	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	6 000	7 722	1 111
9	Nominal value of instrument	6 000	20 000	3 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	November 8, 2007	December 5, 2007	November 6, 2007
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	November 8, 2027	December 5, 2017	November 6, 2017
14	Callable by issuer subject to the prior approval of the competent authority	Yes	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	n/a
16	Later call dates, if applicable	08.11.2017	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	5,86%	5,64%	5,60%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Borrower's note loan	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	924	926	744
9	Nominal value of instrument	2 500	2 500	2 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	November 5, 2007	November 6, 2007	November 9, 2007
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
###	Original expiry date	November 5, 2017	November 6, 2017	November 9, 2017
14	Callable by issuer subject to the prior approval of the competent authority	No	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Variable	Fixed
18	Nominal coupon and possible reference index	5,55%	100% of 10-year EUR-CMS Minimum interest rate 5.19%	5,53%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand			
Necessary main features for disclosure purposes			
1	Issuer	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	DE000LBW6XN8	Borrower's note loan
3	Law applicable to the instrument	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	11 987	1 889
9	Nominal value of instrument	32 000	5 000
9a	Issue price	100,00%	100,00%
9b	Repayment price	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - fair value option
11	Original issue date	November 16, 2007	November 20, 2007
12	Indefinite or with expiry date	With expiry date	With expiry date
###	Original expiry date	November 14, 2017	November 20, 2017
14	Callable by issuer subject to the prior approval of the competent authority	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a
16	Later call dates, if applicable	n/a	n/a
17	Fixed or variable dividend/coupon payments	Variable	Variable
18	Nominal coupon and possible reference index	100% of 10-year EUR-CMS Minimum interest rate 5.26%	3.00% + MAX{[HICP _t]/[HICP _{t-1}]-1; 0}
19	Is there a "dividend stop"?	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a
25	If convertible, partially or fully	n/a	n/a
26	If convertible, conversion rate	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a
30	Writedown characteristics	No	No
31	If written down, trigger for write-down	n/a	n/a
32	If written down, partially or fully	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Borrower's note loan	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	1 242	1 145	3 834
9	Nominal value of instrument	3 000	3 000	10 000
9a	Issue price	99,99%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	November 20, 2007	November 27, 2007	November 30, 2007
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	January 25, 2018	November 27, 2017	November 30, 2017
14	Callable by issuer subject to the prior approval of the competent authority	No	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	5,51%	5,45%	5,48%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand			
Necessary main features for disclosure purposes			
1	Issuer	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	DE000LBW6ZAO	Borrower's note loan
3	Law applicable to the instrument	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	877	1 928
9	Nominal value of instrument	2 300	5 000
9a	Issue price	100,00%	100,00%
9b	Repayment price	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost
11	Original issue date	November 26, 2007	December 4, 2007
12	Indefinite or with expiry date	With expiry date	With expiry date
####	Original expiry date	November 26, 2017	December 4, 2017
14	Callable by issuer subject to the prior approval of the competent authority	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a
16	Later call dates, if applicable	n/a	n/a
17	Fixed or variable dividend/coupon payments	Variable	Fixed
18	Nominal coupon and possible reference index	101.00% of 10-year EUR-CMS	5,50%
19	Is there a "dividend stop"?	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a
25	If convertible, partially or fully	n/a	n/a
26	If convertible, conversion rate	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a
30	Writedown characteristics	No	No
31	If written down, trigger for write-down	n/a	n/a
32	If written down, partially or fully	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	DE000LBW8VHD	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	3 504	6 432	1 972
9	Nominal value of instrument	9 000	16 500	5 000
9a	Issue price	100,00%	99,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	December 11, 2007	December 19, 2007	December 20, 2007
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	December 11, 2017	December 19, 2017	December 20, 2017
14	Callable by issuer subject to the prior approval of the competent authority	No	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Variable	Variable
18	Nominal coupon and possible reference index	5,46%	The greater of the following interest rates: 100%*10-year EUR-CMS - 0.10% or previous interest rate	100%*10-year EUR-CMS Minimum interest rate 5.47%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Borrower's note loan	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	12 000	402	3 064
9	Nominal value of instrument	12 000	1 000	7 500
9a	Issue price	100,00%	99,89%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	December 18, 2007	January 4, 2008	January 15, 2008
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	December 20, 2027	January 4, 2018	January 15, 2018
14	Callable by issuer subject to the prior approval of the competent authority	No	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	6,00%	5,50%	5,51%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand			
Necessary main features for disclosure purposes			
1	Issuer	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Borrower's note loan
3	Law applicable to the instrument	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	404	8 173
9	Nominal value of instrument	1 000	20 000
9a	Issue price	98,90%	99,89%
9b	Repayment price	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - fair value option
11	Original issue date	January 15, 2008	January 16, 2008
12	Indefinite or with expiry date	With expiry date	With expiry date
###	Original expiry date	January 15, 2018	January 16, 2018
14	Callable by issuer subject to the prior approval of the competent authority	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a
16	Later call dates, if applicable	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed
18	Nominal coupon and possible reference index	5,34%	5,40%
19	Is there a "dividend stop"?	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a
25	If convertible, partially or fully	n/a	n/a
26	If convertible, conversion rate	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a
30	Writedown characteristics	No	No
31	If written down, trigger for write-down	n/a	n/a
32	If written down, partially or fully	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	Landesbank Sachsen	Landesbank Sachsen	Landesbank Sachsen
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	DE0002978590	DE0002978608
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	3 839	15 000	9 980
9	Nominal value of instrument	5 000	15 000	10 000
9a	Issue price	99,35%	100,00%	99,80%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	November 11, 1999	May 25, 2001	June 6, 2001
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	November 11, 2019	May 25, 2031	June 6, 2031
14	Callable by issuer subject to the prior approval of the competent authority	Yes	No	No
15	Selectable call date, contingent call dates and settlement amount	- at any time for tax reasons - callable in the event of prudential disqualification	n/a	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Variable	Variable	Fixed
18	Nominal coupon and possible reference index	6-month Euribor + 0.30%	6-month Euribor + 0.38%	6,42%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	Landesbank Sachsen	Landesbank Sachsen	Landesbank Sachsen
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	DE0002978624	XS0122525875	XS0122594921
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	5 000	17 191	32 619
9	Nominal value of instrument	5 000	17 217	32 783
9a	Issue price	100,00%	99,85%	99,50%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	July 4, 2001	January 19, 2001	January 22, 2001
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	July 4, 2031	January 19, 2031	January 22, 2041
14	Callable by issuer subject to the prior approval of the competent authority	No	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Variable	Variable	Variable
18	Nominal coupon and possible reference index	6-month Euribor + 0.38%	3-month Euribor + 0.40%	3-month Euribor + 0.40%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	Landesbank Sachsen	Landesbank Sachsen	Landesbank Sachsen
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	XS0123536939	XS0128200622	XS0129547948
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	49 958	50 000	20 000
9	Nominal value of instrument	50 000	50 000	20 000
9a	Issue price	99,92%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	January 31, 2001	April 25, 2001	May 21, 2001
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	January 23, 2031	April 25, 2031	May 21, 2031
14	Callable by issuer subject to the prior approval of the competent authority	No	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Variable	Variable	Fixed
18	Nominal coupon and possible reference index	6-month Euribor + 0.395%	3-month Euribor + 0.39%	6,20%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	Landesbank Sachsen	Landesbank Sachsen	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	XS0131731175	XS0105748205	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	35 000	75 631	170 099
9	Nominal value of instrument	35 000	75 631	200 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	June 27, 2001	January 17, 2000	March 31, 2009
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	June 27, 2031	January 17, 2030	April 1, 2020
14	Callable by issuer subject to the prior approval of the competent authority	No	Yes	No
15	Selectable call date, contingent call dates and settlement amount	n/a	At any time for tax reasons	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Variable	Variable	Variable
18	Nominal coupon and possible reference index	6-month Euribor + 0.39%	3-month Euribor + 0.38%	3-month Euribor + 3.25%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Borrower's note loan	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	2 062	3 760	378
9	Nominal value of instrument	5 000	5 000	1 000
9a	Issue price	100,00%	100,00%	99,77%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	January 22, 2008	October 4, 2006	November 22, 2007
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	January 22, 2018	October 4, 2019	November 22, 2017
14	Callable by issuer subject to the prior approval of the competent authority	No	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	5,30%	4,28%	5,45%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Borrower's note loan	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	1 000	10 000	1 000
9	Nominal value of instrument	1 000	10 000	1 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	August 8, 2013	August 7, 2013	August 7, 2013
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	August 8, 2023	August 7, 2023	August 7, 2023
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	4,15%	4,15%	4,16%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Convertible	Convertible
24	If convertible, conversion trigger	n/a	Prior to insolvency or liquidation	Prior to insolvency or liquidation
25	If convertible, partially or fully	n/a	Partially or fully	Partially or fully
26	If convertible, conversion rate	n/a	1	1
27	If convertible, conversion obligatory or optional	n/a	Compulsory	Compulsory
28	If convertible, type of instrument after conversion	n/a	Common Equity Tier 1	Common Equity Tier 1
29	If convertible, issuer of instrument after conversion	n/a	LBBW	LBBW
30	Writedown characteristics	No	Yes	Yes
31	If written down, trigger for write-down	n/a	Prior to insolvency or liquidation	Prior to insolvency or liquidation
32	If written down, partially or fully	n/a	Partially or fully	Partially or fully
33	If written down, permanently or temporarily	n/a	Permanently	Permanently
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Registered bond	Registered bond	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	10 000	5 000	10 000
9	Nominal value of instrument	10 000	5 000	10 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	August 12, 2013	August 12, 2013	August 9, 2013
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	August 12, 2030	August 12, 2032	August 9, 2023
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	4,71%	4,76%	4,18%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible	Convertible
24	If convertible, conversion trigger	Prior to insolvency or liquidation	Prior to insolvency or liquidation	Prior to insolvency or liquidation
25	If convertible, partially or fully	Partially or fully	Partially or fully	Partially or fully
26	If convertible, conversion rate	1	1	1
27	If convertible, conversion obligatory or optional	Compulsory	Compulsory	Compulsory
28	If convertible, type of instrument after conversion	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1
29	If convertible, issuer of instrument after conversion	LBBW	LBBW	LBBW
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	Prior to insolvency or liquidation	Prior to insolvency or liquidation	Prior to insolvency or liquidation
32	If written down, partially or fully	Partially or fully	Partially or fully	Partially or fully
33	If written down, permanently or temporarily	Permanently	Permanently	Permanently
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Registered bond	Registered bond	Registered bond
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	5 000	5 000	2 000
9	Nominal value of instrument	5 000	5 000	2 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	August 12, 2013	September 5, 2013	August 15, 2013
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	August 12, 2026	September 5, 2029	August 15, 2025
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	4,51%	4,70%	4,40%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible	Convertible
24	If convertible, conversion trigger	Prior to insolvency or liquidation	Prior to insolvency or liquidation	Prior to insolvency or liquidation
25	If convertible, partially or fully	Partially or fully	Partially or fully	Partially or fully
26	If convertible, conversion rate	1	1	1
27	If convertible, conversion obligatory or optional	Compulsory	Compulsory	Compulsory
28	If convertible, type of instrument after conversion	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1
29	If convertible, issuer of instrument after conversion	LBBW	LBBW	LBBW
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	Prior to insolvency or liquidation	Prior to insolvency or liquidation	Prior to insolvency or liquidation
32	If written down, partially or fully	Partially or fully	Partially or fully	Partially or fully
33	If written down, permanently or temporarily	Permanently	Permanently	Permanently
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

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Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Registered bond	Registered bond	Registered bond
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	1 000	10 000	10 000
9	Nominal value of instrument	1 000	10 000	10 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	August 14, 2013	August 15, 2013	August 15, 2013
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	August 14, 2023	August 15, 2028	August 15, 2033
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Currently fixed, later variable
18	Nominal coupon and possible reference index	4,16%	4,65%	Currently: 5.00% From 2020: 130% of 20-year EUR-CMS
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible	Convertible
24	If convertible, conversion trigger	Prior to insolvency or liquidation	Prior to insolvency or liquidation	Prior to insolvency or liquidation
25	If convertible, partially or fully	Partially or fully	Partially or fully	Partially or fully
26	If convertible, conversion rate	1	1	1
27	If convertible, conversion obligatory or optional	Compulsory	Compulsory	Compulsory
28	If convertible, type of instrument after conversion	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1
29	If convertible, issuer of instrument after conversion	LBBW	LBBW	LBBW
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	Prior to insolvency or liquidation	Prior to insolvency or liquidation	Prior to insolvency or liquidation
32	If written down, partially or fully	Partially or fully	Partially or fully	Partially or fully
33	If written down, permanently or temporarily	Permanently	Permanently	Permanently
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

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Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Registered bond	Registered bond	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	10 000	2 000	5 000
9	Nominal value of instrument	10 000	2 000	5 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	August 15, 2013	August 21, 2013	August 21, 2013
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	August 15, 2023	August 21, 2028	August 21, 2023
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	4,25%	4,75%	4,32%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible	Convertible
24	If convertible, conversion trigger	Prior to insolvency or liquidation	Prior to insolvency or liquidation	Prior to insolvency or liquidation
25	If convertible, partially or fully	Partially or fully	Partially or fully	Partially or fully
26	If convertible, conversion rate	1	1	1
27	If convertible, conversion obligatory or optional	Compulsory	Compulsory	Compulsory
28	If convertible, type of instrument after conversion	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1
29	If convertible, issuer of instrument after conversion	LBBW	LBBW	LBBW
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	Prior to insolvency or liquidation	Prior to insolvency or liquidation	Prior to insolvency or liquidation
32	If written down, partially or fully	Partially or fully	Partially or fully	Partially or fully
33	If written down, permanently or temporarily	Permanently	Permanently	Permanently
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Registered bond	Registered bond	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	20 000	20 000	1 000
9	Nominal value of instrument	20 000	20 000	1 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	August 23, 2013	September 2, 2013	August 28, 2013
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	August 23, 2027	September 2, 2033	August 28, 2023
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	4,73%	4,96%	4,38%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible	Convertible
24	If convertible, conversion trigger	Prior to insolvency or liquidation	Prior to insolvency or liquidation	Prior to insolvency or liquidation
25	If convertible, partially or fully	Partially or fully	Partially or fully	Partially or fully
26	If convertible, conversion rate	1	1	1
27	If convertible, conversion obligatory or optional	Compulsory	Compulsory	Compulsory
28	If convertible, type of instrument after conversion	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1
29	If convertible, issuer of instrument after conversion	LBBW	LBBW	LBBW
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	Prior to insolvency or liquidation	Prior to insolvency or liquidation	Prior to insolvency or liquidation
32	If written down, partially or fully	Partially or fully	Partially or fully	Partially or fully
33	If written down, permanently or temporarily	Permanently	Permanently	Permanently
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Registered bond	Borrower's note loan	Registered bond
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	1 000	5 000	10 000
9	Nominal value of instrument	1 000	5 000	10 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	August 29, 2013	August 29, 2013	August 30, 2013
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	August 29, 2023	August 29, 2023	August 30, 2033
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Currently fixed, later variable
18	Nominal coupon and possible reference index	4,35%	4,32%	Currently: 4.85% From 2020: 100% of 20-year EUR-CMS Minimum interest rate 4.00%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible	Convertible
24	If convertible, conversion trigger	Prior to insolvency or liquidation	Prior to insolvency or liquidation	Prior to insolvency or liquidation
25	If convertible, partially or fully	Partially or fully	Partially or fully	Partially or fully
26	If convertible, conversion rate	1	1	1
27	If convertible, conversion obligatory or optional	Compulsory	Compulsory	Compulsory
28	If convertible, type of instrument after conversion	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1
29	If convertible, issuer of instrument after conversion	LBBW	LBBW	LBBW
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	Prior to insolvency or liquidation	Prior to insolvency or liquidation	Prior to insolvency or liquidation
32	If written down, partially or fully	Partially or fully	Partially or fully	Partially or fully
33	If written down, permanently or temporarily	Permanently	Permanently	Permanently
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Borrower's note loan	Registered bond
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	1 000	10 000	10 000
9	Nominal value of instrument	1 000	10 000	10 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	September 4, 2013	September 12, 2013	September 13, 2013
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	September 4, 2023	September 12, 2023	September 13, 2023
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	4,31%	4,36%	4,48%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible	Convertible
24	If convertible, conversion trigger	Prior to insolvency or liquidation	Prior to insolvency or liquidation	Prior to insolvency or liquidation
25	If convertible, partially or fully	Partially or fully	Partially or fully	Partially or fully
26	If convertible, conversion rate	1	1	1
27	If convertible, conversion obligatory or optional	Compulsory	Compulsory	Compulsory
28	If convertible, type of instrument after conversion	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1
29	If convertible, issuer of instrument after conversion	LBBW	LBBW	LBBW
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	Prior to insolvency or liquidation	Prior to insolvency or liquidation	Prior to insolvency or liquidation
32	If written down, partially or fully	Partially or fully	Partially or fully	Partially or fully
33	If written down, permanently or temporarily	Permanently	Permanently	Permanently
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Registered bond	Borrower's note loan	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	5 000	5 000	6 000
9	Nominal value of instrument	5 000	5 000	6 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	September 16, 2013	September 19, 2013	September 25, 2013
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	September 16, 2025	September 19, 2033	September 25, 2023
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification	Callable in the event of prudential disqualification
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	4,64%	5,00%	4,34%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible	Convertible
24	If convertible, conversion trigger	Prior to insolvency or liquidation	Prior to insolvency or liquidation	Prior to insolvency or liquidation
25	If convertible, partially or fully	Partially or fully	Partially or fully	Partially or fully
26	If convertible, conversion rate	1	1	1
27	If convertible, conversion obligatory or optional	Compulsory	Compulsory	Compulsory
28	If convertible, type of instrument after conversion	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1
29	If convertible, issuer of instrument after conversion	LBBW	LBBW	LBBW
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	Prior to insolvency or liquidation	Prior to insolvency or liquidation	Prior to insolvency or liquidation
32	If written down, partially or fully	Partially or fully	Partially or fully	Partially or fully
33	If written down, permanently or temporarily	Permanently	Permanently	Permanently
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand			
Necessary main features for disclosure purposes			
1	Issuer	LBBW	L Bank
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	XS1072249045	US514886AC47
3	Law applicable to the instrument	Bond: English law Subordinate arrangements: German law	State of New York Bond: English law Subordinate arrangements: German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	496 595	270 471
9	Nominal value of instrument	500 000	275 558
9a	Issue price	99,32%	98,15%
9b	Repayment price	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost
11	Original issue date	May 27, 2014	February 1, 1993
12	Indefinite or with expiry date	With expiry date	With expiry date
####	Original expiry date	May 27, 2026	February 1, 2023
14	Callable by issuer subject to the prior approval of the competent authority	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	Callable in the event of prudential disqualification	At any time for tax reasons
16	Later call dates, if applicable	n/a	n/a
17	Fixed or variable dividend/coupon payments	Currently fixed, later variable	Fixed
18	Nominal coupon and possible reference index	Currently: 2.88% From 2021: 5-year EUR-CMS + 1.77%	7,63%
19	Is there a "dividend stop"?	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a
25	If convertible, partially or fully	n/a	n/a
26	If convertible, conversion rate	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a
30	Writedown characteristics	No	No
31	If written down, trigger for write-down	n/a	n/a
32	If written down, partially or fully	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	Landesbank Rheinland-Pfalz	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	DE000LBW6YU1	XS0084863447	XS1246732249
3	Law applicable to the instrument	German law	German law	Bond: English law Subordinate arrangements: German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Subordinated capital	Subordinated capital	Subordinated capital
8	Amount eligible for inclusion in prudential capital	3 467	276 531	496 605
9	Nominal value of instrument	9 229	275 558	500 000
9a	Issue price	100,00%	100,35%	99,32%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	November 16, 2007	February 23, 1998	June 16, 2015
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	November 16, 2017	February 23, 2028	June 16, 2025
14	Callable by issuer subject to the prior approval of the competent authority	No	Yes	Yes
15	Selectable call date, contingent call dates and settlement amount	n/a	At any time for tax reasons	- at any time for tax reasons - callable in the event of prudential disqualification
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	4,15%	6,88%	3,63%
19	Is there a "dividend stop"?	No	No	No
20a	Fully discretionary, partially discretionary or compulsory (time)	Compulsory	Compulsory	Compulsory
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	No	No	No
31	If written down, trigger for write-down	n/a	n/a	n/a
32	If written down, partially or fully	n/a	n/a	n/a
33	If written down, permanently or temporarily	n/a	n/a	n/a
34	If written down temporarily, mechanism for writing up	n/a	n/a	n/a
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Borrower's note loan	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Capital generated from profit-participation rights	Capital generated from profit-participation rights	Capital generated from profit-participation rights
8	Amount eligible for inclusion in prudential capital	15 000	22 000	5 000
9	Nominal value of instrument	15 000	22 000	5 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - fair value option	Liability - fair value option
11	Original issue date	March 1, 2000	May 14, 2001	June 6, 2001
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	December 31, 2020	December 31, 2020	December 31, 2020
14	Callable by issuer subject to the prior approval of the competent authority	No	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	4,80%	7,11%	6,02%
19	Is there a "dividend stop"?	Yes	Yes	Yes
20a	Fully discretionary, partially discretionary or compulsory (time)	Partially discretionary	Partially discretionary	Partially discretionary
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	UL	UL	UL
32	If written down, partially or fully	Always partially	Always partially	Always partially
33	If written down, permanently or temporarily	Temporarily	Temporarily	Temporarily
34	If written down temporarily, mechanism for writing up	Net profit	Net profit	Net profit
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Borrower's note loan	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Capital generated from profit-participation rights	Capital generated from profit-participation rights	Capital generated from profit-participation rights
8	Amount eligible for inclusion in prudential capital	20 000	11 500	0
9	Nominal value of instrument	20 000	11 500	21 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - fair value option	Liability - fair value option
11	Original issue date	April 22, 2002	March 7, 2002	July 11, 2002
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	December 31, 2022	December 31, 2022	December 31, 2015
14	Callable by issuer subject to the prior approval of the competent authority	No	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	6,70%	6,80%	6,34%
19	Is there a "dividend stop"?	Yes	Yes	Yes
20a	Fully discretionary, partially discretionary or compulsory (time)	Partially discretionary	Partially discretionary	Partially discretionary
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	UL	UL	UL
32	If written down, partially or fully	Always partially	Always partially	Always partially
33	If written down, permanently or temporarily	Temporarily	Temporarily	Temporarily
34	If written down temporarily, mechanism for writing up	Net profit	Net profit	Net profit
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Borrower's note loan	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Capital generated from profit-participation rights	Capital generated from profit-participation rights	Capital generated from profit-participation rights
8	Amount eligible for inclusion in prudential capital	44 996	300	200
9	Nominal value of instrument	45 000	300	200
9a	Issue price	99,99%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - fair value option	Liability - fair value option	Liability - fair value option
11	Original issue date	June 1, 2001	March 8, 2002	March 8, 2002
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	December 31, 2020	June 30, 2023	December 31, 2022
14	Callable by issuer subject to the prior approval of the competent authority	No	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	7,13%	6,50%	6,50%
19	Is there a "dividend stop"?	Yes	Yes	Yes
20a	Fully discretionary, partially discretionary or compulsory (time)	Partially discretionary	Partially discretionary	Partially discretionary
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	UL	UL	UL
32	If written down, partially or fully	Always partially	Always partially	Always partially
33	If written down, permanently or temporarily	Temporarily	Temporarily	Temporarily
34	If written down temporarily, mechanism for writing up	Net profit	Net profit	Net profit
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Borrower's note loan	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Capital generated from profit-participation rights	Capital generated from profit-participation rights	Capital generated from profit-participation rights
8	Amount eligible for inclusion in prudential capital	20 000	15 000	10 000
9	Nominal value of instrument	20 000	15 000	10 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - amortized cost
11	Original issue date	March 7, 2000	March 20, 2000	May 8, 2000
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	December 31, 2020	December 31, 2020	December 31, 2020
14	Callable by issuer subject to the prior approval of the competent authority	No	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	4,78%	4,78%	4,83%
19	Is there a "dividend stop"?	Yes	Yes	Yes
20a	Fully discretionary, partially discretionary or compulsory (time)	Partially discretionary	Partially discretionary	Partially discretionary
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	UL	UL	NL
32	If written down, partially or fully	Always partially	Always partially	Always partially
33	If written down, permanently or temporarily	Temporarily	Temporarily	Temporarily
34	If written down temporarily, mechanism for writing up	Net profit	Net profit	Net profit
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Borrower's note loan	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Capital generated from profit-participation rights	Capital generated from profit-participation rights	Capital generated from profit-participation rights
8	Amount eligible for inclusion in prudential capital	10 000	20 000	5 000
9	Nominal value of instrument	10 000	20 000	5 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - amortized cost	Liability - amortized cost	Liability - fair value option
11	Original issue date	June 21, 2000	August 21, 2000	May 14, 2001
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	December 31, 2020	December 31, 2020	December 31, 2020
14	Callable by issuer subject to the prior approval of the competent authority	No	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	4,82%	4,83%	7,18%
19	Is there a "dividend stop"?	Yes	Yes	Yes
20a	Fully discretionary, partially discretionary or compulsory (time)	Partially discretionary	Partially discretionary	Partially discretionary
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	NL	UL	UL
32	If written down, partially or fully	Always partially	Always partially	Always partially
33	If written down, permanently or temporarily	Temporarily	Temporarily	Temporarily
34	If written down temporarily, mechanism for writing up	Net profit	Net profit	Net profit
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Borrower's note loan	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Capital generated from profit-participation rights	Capital generated from profit-participation rights	Capital generated from profit-participation rights
8	Amount eligible for inclusion in prudential capital	1 000	0	0
9	Nominal value of instrument	1 000	4 000	11 000
9a	Issue price	100,00%	100,00%	99,94%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - fair value option	Liability - fair value option	Liability - fair value option
11	Original issue date	March 5, 2002	July 31, 2002	August 1, 2002
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	December 31, 2022	December 31, 2015	December 31, 2015
14	Callable by issuer subject to the prior approval of the competent authority	No	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	6,67%	6,30%	6,18%
19	Is there a "dividend stop"?	Yes	Yes	Yes
20a	Fully discretionary, partially discretionary or compulsory (time)	Partially discretionary	Partially discretionary	Partially discretionary
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	UL	UL	UL
32	If written down, partially or fully	Always partially	Always partially	Always partially
33	If written down, permanently or temporarily	Temporarily	Temporarily	Temporarily
34	If written down temporarily, mechanism for writing up	Net profit	Net profit	Net profit
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand				
Necessary main features for disclosure purposes				
1	Issuer	LBBW	LBBW	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	Borrower's note loan	Borrower's note loan	Borrower's note loan
3	Law applicable to the instrument	German law	German law	German law
4	CRR transitional rules	Tier 2 capital	Tier 2 capital	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital	Tier 2 capital	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated	Solo and (partially) consolidated	Solo and (partially) consolidated
7	Type of instrument	Capital generated from profit-participation rights	Capital generated from profit-participation rights	Capital generated from profit-participation rights
8	Amount eligible for inclusion in prudential capital	10 000	1 000	5 000
9	Nominal value of instrument	10 000	1 000	5 000
9a	Issue price	100,00%	100,00%	100,00%
9b	Repayment price	100,00%	100,00%	100,00%
10	Accounting classification	Liability - fair value option	Liability - fair value option	Liability - amortized cost
11	Original issue date	November 18, 2002	February 18, 2004	August 21, 2000
12	Indefinite or with expiry date	With expiry date	With expiry date	With expiry date
####	Original expiry date	December 31, 2022	December 31, 2022	December 31, 2020
14	Callable by issuer subject to the prior approval of the competent authority	No	No	No
15	Selectable call date, contingent call dates and settlement amount	n/a	n/a	n/a
16	Later call dates, if applicable	n/a	n/a	n/a
17	Fixed or variable dividend/coupon payments	Fixed	Fixed	Fixed
18	Nominal coupon and possible reference index	6,20%	6,50%	4,83%
19	Is there a "dividend stop"?	Yes	Yes	Yes
20a	Fully discretionary, partially discretionary or compulsory (time)	Partially discretionary	Partially discretionary	Partially discretionary
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory	Compulsory	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a	n/a	n/a
25	If convertible, partially or fully	n/a	n/a	n/a
26	If convertible, conversion rate	n/a	n/a	n/a
27	If convertible, conversion obligatory or optional	n/a	n/a	n/a
28	If convertible, type of instrument after conversion	n/a	n/a	n/a
29	If convertible, issuer of instrument after conversion	n/a	n/a	n/a
30	Writedown characteristics	Yes	Yes	Yes
31	If written down, trigger for write-down	UL	UL	UL
32	If written down, partially or fully	Always partially	Always partially	Always partially
33	If written down, permanently or temporarily	Temporarily	Temporarily	Temporarily
34	If written down temporarily, mechanism for writing up	Net profit	Net profit	Net profit
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No	No	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a	n/a	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Disclosure report in accordance with CRR/CRD IV as at 31 December 2015.
Appendix Main features of capital instruments - Tier 2 capital.

Amounts in EUR thousand		
Necessary main features for disclosure purposes		
1	Issuer	LBBW
2	Uniform designation (e.g. CUSIP, ISIN, Bloomberg ticker)	DE000LB0ALR4
3	Law applicable to the instrument	German law
4	CRR transitional rules	Tier 2 capital
5	CRR rules after transition period	Tier 2 capital
6	Eligible at solo / group / solo and group level	Solo and (partially) consolidated
7	Type of instrument	Capital generated from profit-participation rights
8	Amount eligible for inclusion in prudential capital	0
9	Nominal value of instrument	17 382
9a	Issue price	99,50%
9b	Repayment price	100,00%
10	Accounting classification	Liability - amortized cost
11	Original issue date	August 4, 2010
12	Indefinite or with expiry date	With expiry date
###	Original expiry date	December 31, 2020
14	Callable by issuer subject to the prior approval of the competent authority	Yes
15	Selectable call date, contingent call dates and settlement amount	At any time for tax reasons
16	Later call dates, if applicable	December 31, 2015; callable annually
17	Fixed or variable dividend/coupon payments	Fixed
18	Nominal coupon and possible reference index	4,22%
19	Is there a "dividend stop"?	Yes
20a	Fully discretionary, partially discretionary or compulsory (time)	Partially discretionary
20b	Fully discretionary, partially discretionary or compulsory (in terms of amount)	Compulsory
21	Is there a cost increase clause or any other repayment incentive?	No
22	Non-cumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger	n/a
25	If convertible, partially or fully	n/a
26	If convertible, conversion rate	n/a
27	If convertible, conversion obligatory or optional	n/a
28	If convertible, type of instrument after conversion	n/a
29	If convertible, issuer of instrument after conversion	n/a
30	Writedown characteristics	Yes
31	If written down, trigger for write-down	UL
32	If written down, partially or fully	Always partially
33	If written down, permanently or temporarily	Temporarily
34	If written down temporarily, mechanism for writing up	Net profit
35	Ranking in the event of liquidation	Subordinate to all non-subordinate creditors
36	Characteristics of the converted instruments in contravention of the rules	No
37	Where applicable, state characteristics which are in contravention of the rules	n/a

n/a = not available, NL = net loss, UL = unappropriated loss

Landesbank Baden-Württemberg

Headquarters

Stuttgart

70144 Stuttgart, Germany
Am Hauptbahnhof 2
70173 Stuttgart, Germany
Phone +49 (0) 711 127-0
Fax +49 (0) 711 127-43544
www.LBBW.de
kontakt@LBBW.de

Karlsruhe

76245 Karlsruhe, Germany
Ludwig-Erhard-Allee 4
76131 Karlsruhe, Germany
Phone +49 (0) 721 142-0
Fax +49 (0) 721 142-23012
www.LBBW.de
kontakt@LBBW.de

Mannheim

P. O. Box 100352
68003 Mannheim, Germany
Augustaanlage 33
68165 Mannheim, Germany
Phone +49 (0) 621 428-0
Fax +49 (0) 621 428-72591
www.LBBW.de
kontakt@LBBW.de

Mainz

55098 Mainz, Germany
Grosse Bleiche 54 - 56
55116 Mainz, Germany
Phone +49 (0) 6131 64-37800
Fax +49 (0) 6131 64-35701
www.LBBW.de
kontakt@LBBW.de