

End-2015 G-SIB Assessment Exercise

v4.2.1

General Bank Data

Section 1 - General Information	GSIB	Response
a. General information provided by the relevant supervisory authority:		
(1) Country code	1001	DE
(2) Bank name	1002	NORD/LB
(3) Reporting date (yyyy-mm-dd)	1003	2015-12-31
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	1
(6) Submission date (yyyy-mm-dd)	1006	2016-04-30
b. General Information provided by the reporting institution:		
(1) Reporting unit	1007	1.000
(2) Accounting standard	1008	IFRS
(3) Date of public disclosure (yyyy-mm-dd)	1009	2016-04-30
(4) Language of public disclosure	1010	german/english
(5) Web address of public disclosure	1011	<a href="https://www.nordlb.de/bericht">https://www.nordlb.de/bericht</a>

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand EUR
a. Derivatives		
(1) Counterparty exposure of derivatives contracts	1012	4.488.376
(2) Capped notional amount of credit derivatives	1201	2.959.641
(3) Potential future exposure of derivative contracts	1018	2.615.033
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	2.048.030
(2) Counterparty exposure of SFTs	1014	2.305.096
c. Other assets	1015	167.883.994
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	8.965.934
(2) Items subject to a 20% CCF	1022	765.561
(3) Items subject to a 50% CCF	1023	3.204.578
(4) Items subject to a 100% CCF	1024	9.855.717
e. Regulatory adjustments	1031	964.111
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) through 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	194.807.882

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand EUR
a. Funds deposited with or lent to other financial institutions	1033	29.937.911
(1) Certificates of deposit	1034	22.964
b. Unused portion of committed lines extended to other financial institutions	1035	5.545.640
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	1036	3.034.120
(2) Senior unsecured debt securities	1037	13.570.594
(3) Subordinated debt securities	1038	482.794
(4) Commercial paper	1039	0
(5) Equity securities	1040	12.725
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	0
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	1043	1.374.879
(2) Potential future exposure	1044	443.022
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1045	54.401.684

Section 4 - Intra-Financial System Liabilities	GSIB	Amount in thousand EUR
a. Funds deposited by or borrowed from other financial institutions:		
(1) Deposits due to depository institutions	1046	41.298.885
(2) Deposits due to non-depository financial institutions	1047	23.692.283
(3) Loans obtained from other financial institutions	1105	0
b. Unused portion of committed lines obtained from other financial institutions	1048	4.676.893
c. Net negative current exposure of securities financing transactions with other financial institutions	1049	2.884.170
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	3.054.157
(2) Potential future exposure	1051	774.706

e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	76.381.093
<b>Section 5 - Securities Outstanding</b>		
a. Secured debt securities	1053	21.505.022
b. Senior unsecured debt securities	1054	17.112.521
c. Subordinated debt securities	1055	2.354.422
d. Commercial paper	1056	588.976
e. Certificates of deposit	1057	366.971
f. Common equity	1058	0
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	41.927.913

#### Substitutability/Financial Institution Infrastructure Indicators

<b>Section 6 - Payments made in the reporting year (excluding intragroup payments)</b>		
a. Australian dollars (AUD)	1061	1.649.659
b. Brazilian real (BRL)	1062	0
c. Canadian dollars (CAD)	1063	15.240.098
d. Swiss francs (CHF)	1064	5.894.986
e. Chinese yuan (CNY)	1065	110.625
f. Euros (EUR)	1066	439.993.814
g. British pounds (GBP)	1067	41.571.475
h. Hong Kong dollars (HKD)	1068	1.121.815
i. Indian rupee (INR)	1069	347.009
j. Japanese yen (JPY)	1070	301.506.202
k. Swedish krona (SEK)	1071	2.471.405
l. United States dollars (USD)	1072	246.877.241
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	1.056.784.329

<b>Section 7 - Assets Under Custody</b>		
a. Assets under custody indicator	1074	74.644.293

<b>Section 8 - Underwritten Transactions in Debt and Equity Markets</b>		
a. Equity underwriting activity	1075	0
b. Debt underwriting activity	1076	8.429.030
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	8.429.030

#### Complexity indicators

<b>Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives</b>		
a. OTC derivatives cleared through a central counterparty	1078	132.039.590
b. OTC derivatives settled bilaterally	1079	207.801.742
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	339.841.332

<b>Section 10 - Trading and Available-for-Sale Securities</b>		
a. Held-for-trading securities (HFT)	1081	3.460.453
b. Available-for-sale securities (AFS)	1082	30.074.184
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	23.829.678
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	3.087.651
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	6.617.308

<b>Section 11 - Level 3 Assets</b>		
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	360.958

#### Cross-Jurisdictional Activity Indicators

<b>Section 12 - Cross-Jurisdictional Claims</b>		
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	49.460.349

<b>Section 13 - Cross-Jurisdictional Liabilities</b>		
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	23.770.728
(1) Any foreign liabilities to related offices included in item 13.a.	1089	3.555.203
b. Local liabilities in local currency (excluding derivatives activity)	1090	22.418.328
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	42.633.852