

End-2014 G-SIB Assessment Exercise

General Bank Data	
Section 1 - General Information	Response
a. General information provided by the relevant supervisory authority:	
(1) Country code	DE
(2) Bank name	NORD/LB Group
(3) Reporting date (yyyy-mm-dd)	2014-12-31
(4) Reporting currency	EUR
(5) Euro conversion rate	1
(6) Submission date (yyyy-mm-dd)	
b. General Information provided by the reporting institution:	
(1) Reporting unit	1.000
(2) Accounting standard	IFRS
(3) Date of public disclosure (yyyy-mm-dd)	2015-04-30
(4) Language of public disclosure	English
(5) Web address of public disclosure	https://www.nordlb.de/berichte
Size Indicator	
Section 2 - Total Exposures	Amount in thousand EUR
a. Counterparty exposure of derivatives contracts	6.900.757
b. Gross value of securities financing transactions (SFTs)	13.271.650
c. Counterparty exposure of SFTs	828.525
d. Other assets	174.545.962
(1) Securities received in SFTs that are recognised as assets	0
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	195.546.894
f. Potential future exposure of derivative contracts	2.374.786
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	8.191.965
(1) Unconditionally cancellable credit card commitments	192.859
(2) Other unconditionally cancellable commitments	7.552.425
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	3.184.504
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	9.736.491
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	3.996.355
k. Total off-balance-sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	20.513.345
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:	
(1) On-balance-sheet assets	3.253.610
(2) Potential future exposure of derivatives contracts	0
(3) Unconditionally cancellable commitments	0
(4) Other off-balance-sheet commitments	0
(5) Investment value in the consolidated entities	1.410.089
m. Regulatory adjustments	2.294.667
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	215.609.093
Interconnectedness Indicators	
Section 3 - Intra-Financial System Assets	Amount in thousand EUR
a. Funds deposited with or lent to other financial institutions	31.271.407
(1) Certificates of deposit	12.353
b. Unused portion of committed lines extended to other financial institutions	4.711.689
c. Holdings of securities issued by other financial institutions:	
(1) Secured debt securities	4.300.409
(2) Senior unsecured debt securities	21.726.037
(3) Subordinated debt securities	68.444
(4) Commercial paper	0
(5) Equity securities	11.286
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	0
d. Net positive current exposure of securities financing transactions with other financial institutions	0
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:	
(1) Net positive fair value	1.898.812
(2) Potential future exposure	539.611
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))	64.527.695
Section 4 - Intra-Financial System Liabilities	Amount in thousand EUR
a. Deposits due to depository institutions	42.491.205
b. Deposits due to non-depository financial institutions	22.859.655
c. Unused portion of committed lines obtained from other financial institutions	3.673.584
d. Net negative current exposure of securities financing transactions with other financial institutions	3.503.891
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:	
(1) Net negative fair value	3.047.785
(2) Potential future exposure	743.641
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	76.319.761
Section 5 - Securities Outstanding	Amount in thousand EUR
a. Secured debt securities	21.946.234
b. Senior unsecured debt securities	22.164.197
c. Subordinated debt securities	2.841.027
d. Commercial paper	126.241
e. Certificates of deposit	316.177
f. Common equity	0
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	0
h. Securities outstanding indicator (sum of items 5.a through 5.g.)	47.393.876

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in thousands of the specified currency	Amount in thousand EUR
a. Australian dollars	AUD	AUD 2.730.460	1.856.437
b. Brazilian real	BRL	BRL 0	0
c. Canadian dollars	CAD	CAD 5.297.660	3.616.352
d. Swiss francs	CHF	CHF 8.098.138	6.667.530
e. Chinese yuan	CNY	CNY 15.501	1.897
f. Euros	EUR	EUR 484.162.203	484.162.203
g. British pounds	GBP	GBP 32.550.134	40.396.680
h. Hong Kong dollars	HKD	HKD 1.670.785	162.435
i. Indian rupee	INR	INR 715.782	8.843
j. Japanese yen	JPY	JPY 824.311.454	5.878.093
k. Swedish krona	SEK	SEK 6.028.885	662.873
l. United States dollars	USD	USD 221.504.108	167.000.929
m. Payments activity indicator (sum of items 6.a through 6.l)			710.414.272

Section 7 - Assets Under Custody	Amount in thousand EUR
a. Assets under custody indicator	69.023.761

Section 8 - Underwritten Transactions in Debt and Equity Markets	Amount in thousand EUR
a. Equity underwriting activity	0
b. Debt underwriting activity	6.886.080
c. Underwriting activity indicator (sum of items 8.a and 8.b)	6.886.080

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	Amount in thousand EUR
a. OTC derivatives cleared through a central counterparty	94.103.295
b. OTC derivatives settled bilaterally	224.828.994
c. OTC derivatives indicator (sum of items 9.a and 9.b)	318.932.289

Section 10 - Trading and Available-for-Sale Securities	Amount in thousand EUR
a. Held-for-trading securities (HFT)	4.700.872
b. Available-for-sale securities (AFS)	40.461.092
c. Trading and AFS securities that meet the definition of Level 1 assets	19.273.193
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	4.766.481
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	21.122.290

Section 11 - Level 3 Assets	Amount in thousand EUR
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	563.026

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	Amount in thousand EUR
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	61.637.914

Section 13 - Cross-Jurisdictional Liabilities	Amount in thousand EUR
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	29.398.553
(1) Any foreign liabilities to related offices included in item 13.a.	9.363.787
b. Local liabilities in local currency (excluding derivatives activity)	23.107.625
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	43.142.391