

Bank name:

NordLB

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	DE	1.a.(1)
(2) Bank name	1002	NordLB	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2014-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1,000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2015-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.nordlb.com/fileadmin/redaktion_en/brancheninvestorrelati	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Counterparty exposure of derivatives contracts	1012	6,900,757	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	13,271,650	2.b.
c. Counterparty exposure of SFTs	1014	828,525	2.c.
d. Other assets	1015	174,545,962	2.d.
(1) Securities received in SFTs that are recognised as assets	1016	0	2.d.(1)
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	1017	195,546,894	2.e.
f. Potential future exposure of derivative contracts	1018	2,374,786	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	8,191,965	2.g.
(1) Unconditionally cancellable credit card commitments	1020	192,859	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	7,552,425	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	3,184,504	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	9,736,491	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	3,996,355	2.j.
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))	1025	20,513,345	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	3,253,610	2.l.(1)
(2) Potential future exposure of derivatives contracts	1027	0	2.l.(2)
(3) Unconditionally cancellable commitments	1028	0	2.l.(3)
(4) Other off-balance-sheet commitments	1029	0	2.l.(4)
(5) Investment value in the consolidated entities	1030	1,410,089	2.l.(5)
m. Regulatory adjustments	1031	2,294,667	2.m.
n. Total exposures indicator (sum of items 2.a, 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)	1032	215,609,093	2.n.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	31,271,407	3.a.
(1) Certificates of deposit	1034	12,353	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	4,711,689	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	4,300,409	3.c.(1)
(2) Senior unsecured debt securities	1037	21,726,037	3.c.(2)
(3) Subordinated debt securities	1038	68,444	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	11,286	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	0	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	1,898,812	3.e.(1)
(2) Potential future exposure	1044	539,611	3.e.(2)
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	64,527,695	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Deposits due to depository institutions	1046	42,491,205	4.a.
b. Deposits due to non-depository financial institutions	1047	22,859,655	4.b.
c. Unused portion of committed lines obtained from other financial institutions	1048	3,673,584	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	3,503,891	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	3,047,785	4.e.(1)
(2) Potential future exposure	1051	743,641	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	76,319,761	4.f.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	21,946,234	5.a.
b. Senior unsecured debt securities	1054	22,164,197	5.b.
c. Subordinated debt securities	1055	2,841,027	5.c.
d. Commercial paper	1056	126,241	5.d.
e. Certificates of deposit	1057	316,177	5.e.
f. Common equity	1058	0	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	47,393,876	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	GSIB	Amount	
a. Australian dollars	AUD	AUD 2,730,460	1061	1,856,437	6.a.
b. Brazilian real	BRL	BRL 0	1062	0	6.b.
c. Canadian dollars	CAD	CAD 5,297,660	1063	3,616,352	6.c.
d. Swiss francs	CHF	CHF 8,098,138	1064	6,667,530	6.d.
e. Chinese yuan	CNY	CNY 15,501	1065	1,897	6.e.
f. Euros	EUR	EUR 484,162,203	1066	484,162,203	6.f.
g. British pounds	GBP	GBP 32,550,134	1067	40,396,680	6.g.
h. Hong Kong dollars	HKD	HKD 1,670,785	1068	162,435	6.h.
i. Indian rupee	INR	INR 715,782	1069	8,843	6.i.
j. Japanese yen	JPY	JPY 824,311,454	1070	5,878,093	6.j.
k. Swedish krona	SEK	SEK 6,028,885	1071	662,873	6.k.
l. United States dollars	USD	USD 221,504,108	1072	167,000,929	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)			1073	710,414,272	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	69,023,761	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	6,886,080	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	6,886,080	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	94,103,295	9.a.
b. OTC derivatives settled bilaterally	1079	224,828,994	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	318,932,289	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	4,700,872	10.a.
b. Available-for-sale securities (AFS)	1082	40,461,092	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	19,273,193	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	4,766,481	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	21,122,290	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	563,026	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	61,637,914	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	29,398,553	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	9,363,787	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	23,107,625	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	43,142,391	13.c.

Ancillary Data