

# Results of the quantitative analysis of global systemically important institutions.

As at 31 December 2014.

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Landesbank Baden-Württemberg publishes the results of the quantitative analysis of global systemically important institutions within the Landesbank Baden-Württemberg Group (regulatory scope of consolidation) as at 31 December 2014.

Performed annually by the Basel Committee on Banking Supervision (BCBS) effective 31 December of the year in question, the quantitative analysis is based on the Commission Implementing Regulation (EU) No. 1030/2014 of 29 September 2014 laying down the implementation of technical standards with regard to the uniform formats and date for the disclosure of the values used to identify global systemically important institutions according to Regulation (EU) No. 575/2013 of the European Parliament and of the Council. The BCBS assesses the systemic relevance of an institution in a global context. Landesbank Baden-Württemberg is currently not classified as a »global systemically important institution«.

EUR million	AMOUNT <sup>1)</sup>
<b>Section 2 - 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)</b>	<b>289,931</b>
a. Counterparty exposure of derivatives contracts	12,178
b. Gross value of securities financing transactions (SFTs)	20,149
c. Counterparty exposure of SFTs	4,829
d. Other assets	214,401
(1) Securities received in SFTs that are recognized 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))	251,558
f. Potential future exposure of derivative contracts	6,718
g. Notional amount of off-balance sheet items with a 0% credit conversion factor	17,657
(1) Unconditionally cancellable credit card commitments	1,093
(2) Other unconditionally cancellable commitments	16,474
h. Notional amount of off-balance sheet items with a 20% credit conversion factor	4,581
i. Notional amount of off-balance sheet items with a 50% credit conversion factor	24,096
j. Notional amount of off-balance sheet items with a 100% credit conversion factor	1,221
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))	38,464
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes	
(1) On-balance sheet assets	1,218
(2) Potential future exposure of derivatives contracts	0
(3) Unconditionally cancellable commitments	0
(4) Other off-balance-sheet commitments	254
(5) Investment value in the consolidated entities	470
m. Regulatory adjustments	1093
<b>Section 3 - 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))</b>	<b>117,430</b>
a. Funds deposited with or lent to other financial institutions	62,329
(1) Certificates of deposit	1,508
b. Unused portion of committed lines extended to other financial institutions	14,182
c. Holdings of securities issued by other financial institutions	
(1) Secured debt securities	4,917
(2) Senior unsecured debt securities	21,320
(3) Subordinated debt securities	167
(4) Commercial paper	1,467
(5) Equity securities	512
(6) Offsetting short positions in relation to the specific equity holdings included in item 3.c.(5)	0
d. Net positive current exposure of securities financing transactions with other financial institutions	8,174
e. Over-the-counter (OTC) derivatives with other financial institutions that have a net positive fair value	
(1) Net positive fair value	3,023
(2) Potential future exposure	1,338

<sup>1)</sup> The indicators shown have been calculated on the basis of the »Instructions for the end-2014 G-SIB assessment exercise« dated 30 January 2015 issued by the Basel Committee on Banking Supervision. This document is not directly comparable with other publications.

EUR million	AMOUNT <sup>1)</sup>
<b>Section 4 - Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))</b>	120,480
a. Deposits due to depository institutions	68,822
b. Deposits due to non-depository financial institutions	27,990
c. Unused portion of committed lines obtained from other financial institutions	0
d. Net negative current exposure of securities financing transactions with other financial institutions	17,171
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value	
(1) Net negative fair value	2,808
(2) Potential future exposure	3,689
<b>Section 5 - Securities outstanding indicator (sum of items 5.a through 5.g)</b>	58,652
a. Secured debt securities	12,042
b. Senior unsecured debt securities	34,897
c. Subordinated debt securities	3,719
d. Commercial paper	2,580
e. Certificates of deposit	5,414
f. Common equity	0
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	0
<b>Section 6 - Payments activity indicator (sum of items 6.a through 6.l)</b>	4,461,539
<b>Payments made in the reporting year in:</b>	
a. Australian dollars	14,160
b. Brazilian real	0
c. Canadian dollars	22,222
d. Swiss francs	37,928
e. Chinese yuan	3,524
f. Euros	2,359,871
g. British pounds	393,889
h. Hong Kong dollars	1,855
i. Indian rupee	12
j. Japanese yen	17,503
k. Swedish krona	9,109
l. United States dollars	1,601,466
<b>Section 7 - Assets under custody indicator</b>	225,641
<b>Section 8 - Underwriting activity indicator (sum of items 8.a and 8.b)</b>	21,907
a. Equity underwriting activity	20
b. Debt underwriting activity	21,887
<b>Section 9 - OTC derivatives indicator (sum of items 9.a and 9.b)</b>	1,140,473
a. OTC derivatives cleared through a central counterparty	422,565
b. OTC derivatives settled bilaterally	717,908
<b>Section 10 - Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)</b>	26,571
a. Held-for-trading securities (HFT)	22,422
b. Available-for-sale securities (AFS)	21,853
c. Trading and AFS securities that meet the definition of Level 1 assets	16,032
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1,671
<b>Section 11 - Level 3 assets indicator</b>	2,002
<b>Section 12 - Cross-jurisdictional claims indicator</b>	63,440
<b>Section 13 - Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))</b>	36,224
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	35,964
(1) Any foreign liabilities to related offices included in item 13.a	17,530
b. Local liabilities in local currency (excluding derivatives activity)	17,790

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