

Bank name:

Bayern LB

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	BayernLB	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	2015-07-31	1.b.(3)
(4) Language of public disclosure	1010	German	1.b.(4)
(5) Web address of public disclosure	1011	Systemrelevanz-Meldungen	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Counterparty exposure of derivatives contracts	1012	18,241,797	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	8,516,050	2.b.
c. Counterparty exposure of SFTs	1014	143,406	2.c.
d. Other assets	1015	200,847,705	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	227,748,958	2.e.
f. Potential future exposure of derivative contracts	1018	4,991,500	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	18,258,944	2.g.
(1) Unconditionally cancellable credit card commitments	1020	8,852,093	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	6,343,095	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	2,981,536	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	29,567,990	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	6,158,285	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	48,282,586	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	0	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	0	2.l.(5)
m. Regulatory adjustments	1031	776,774	2.m.
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)	1032	275,254,770	2.n.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	39,838,377	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	3,957,912	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	5,887,406	3.c.(1)
(2) Senior unsecured debt securities	1037	8,811,993	3.c.(2)
(3) Subordinated debt securities	1038	20,451	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	186,443	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	92,135	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	3,863,943	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	11,377,936	3.e.(1)
(2) Potential future exposure	1044	2,190,668	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	76,042,994	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Deposits due to depository institutions	1046	62,390,178	4.a.
b. Deposits due to non-depository financial institutions	1047	29,257,940	4.b.
c. Unused portion of committed lines obtained from other financial institutions	1048	50,000	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	5,444,724	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	11,810,734	4.e.(1)
(2) Potential future exposure	1051	1,855,952	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	110,809,528	4.f.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	16,440,000	5.a.
b. Senior unsecured debt securities	1054	27,678,000	5.b.
c. Subordinated debt securities	1055	4,698,423	5.c.
d. Commercial paper	1056	167,099	5.d.
e. Certificates of deposit	1057	90,852	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	49,074,374	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 4,013,890	1061	2,729,039	6.a.
b. Brazilian real	BRL	BRL 0	1062	0	6.b.
c. Canadian dollars	CAD	CAD 34,635,214	1063	23,643,102	6.c.
d. Swiss francs	CHF	CHF 43,663,159	1064	35,949,677	6.d.
e. Chinese yuan	CNY	CNY 2,620,213	1065	320,685	6.e.
f. Euros	EUR	EUR 1,407,115,134	1066	1,407,115,134	6.f.
g. British pounds	GBP	GBP 182,417,796	1067	226,391,491	6.g.
h. Hong Kong dollars	HKD	HKD 963,656	1068	93,687	6.h.
i. Indian rupee	INR	INR 1,675	1069	21	6.i.
j. Japanese yen	JPY	JPY 12,439,481	1070	88,705	6.j.
k. Swedish krona	SEK	SEK 13,222,535	1071	1,453,811	6.k.
l. United States dollars	USD	USD 499,123,462	1072	376,309,417	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)			1073	2,074,094,770	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	75,880,649	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	9,380,537	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	9,380,537	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	503,661,317	9.a.
b. OTC derivatives settled bilaterally	1079	1,047,351,948	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	1,551,013,265	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	3,017,233	10.a.
b. Available-for-sale securities (AFS)	1082	22,373,978	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	16,485,567	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	5,304,148	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	3,601,496	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	3,155,475	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	36,192,726	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	22,604,112	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	4,374,929	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	2,022,063	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	20,251,246	13.c.

Ancillary Data