

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	2018-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2019-05-10	1.a.(6)
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	2019-04-25	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	<a href="http://www.bayernlb.de/internet/media/de/ir/downloads_1/investor_r">www.bayernlb.de/internet/media/de/ir/downloads_1/investor_r</a>	1.b.(5)

## Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	3 663 686	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	3 930 878	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	4 038 748	2.b.(1)
(2) Counterparty exposure of SFTs	1014	2 984 288	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	205 182 472	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	22 084 451	2.d.(1)
(2) Items subject to a 20% CCF	1022	3 143 481	2.d.(2)
(3) Items subject to a 50% CCF	1023	32 537 327	2.d.(3)
(4) Items subject to a 100% CCF	1024	2 449 441	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	-341 600	2.e.
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	241 355 318,71	2.f.

## Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1033	29 149 923	3.a.
(2) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
(1) Unused portion of committed lines extended to other financial institutions	1035	5 058 919	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	6 377 874	3.c.(1)
(2) Senior unsecured debt securities	1037	1 809 573	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	333 056	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	179 179	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
(1) Net positive current exposure of securities financing transactions with other financial institutions	1213	2 334 738	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	2 607 675	3.e.(1)
(2) Potential future exposure	1044	2 396 407	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	49 888 987	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	53 103 484	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	26 894 621	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions			
(1) Unused portion of committed lines obtained from other financial institutions	1048	473 551	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
(1) Net negative current exposure of securities financing transactions with other financial institutions	1214	3 876 818	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	2 050 986	4.d.(1)
(2) Potential future exposure	1051	1 570 646	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	87 970 107	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
(1) Secured debt securities	1053	16 801 054	5.a.
b. Senior unsecured debt securities			
(1) Senior unsecured debt securities	1054	19 470 435	5.b.
c. Subordinated debt securities			
(1) Subordinated debt securities	1055	1 096 961	5.c.
d. Commercial paper			
(1) Commercial paper	1056	9 085 578	5.d.
e. Certificates of deposit			
(1) Certificates of deposit	1057	1 960 378	5.e.
f. Common equity			
(1) Common equity	1058	0	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.			
(1) 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	48 414 407	5.h.

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**Substitutability/Financial Institution Infrastructure Indicators**

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	6 574 720	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	33 032 153	6.c.
d. Swiss francs (CHF)	1064	34 883 743	6.d.
e. Chinese yuan (CNY)	1065	21 156 025	6.e.
f. Euros (EUR)	1066	1 524 659 102	6.f.
g. British pounds (GBP)	1067	130 343 063	6.g.
h. Hong Kong dollars (HKD)	1068	2 913 868	6.h.
i. Indian rupee (INR)	1069	3 023	6.i.
j. Japanese yen (JPY)	1070	9 707 952	6.j.
k. Mexican pesos (MXN)	1108	3 628 302	6.k.
l. Swedish krona (SEK)	1071	9 299 610	6.l.
m. United States dollars (USD)	1072	488 133 989	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	2 264 335 550	6.n.

  

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	107 872 189	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	11 543 733	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	11 543 733	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	523 395 332	9.a.
b. OTC derivatives settled bilaterally	1079	333 063 184	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	856 458 515	9.c.

  

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	2 705 890	10.a.
b. Available-for-sale securities (AFS)	1082	24 574 684	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	14 731 797	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	6 356 518	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	6 192 260	10.e.

  

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	585 244	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	37 809 672	12.a.

  

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	17 458 660	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	5 813 877	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	3 779 801	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	15 424 584	13.c.

**Ancillary Data**