

# End-2019 G-SIB Assessment Exercise

v4.6.3

## 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	2019-12-31	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	2020-05-04	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	2020-04-29	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/m">http://www.bayernlb.de/internet/m</a>	1.b.(5)

## Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand EUR	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	3.130.185	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	4.217.296	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	3.494.593	2.b.(1)
(2) Counterparty exposure of SFTs	1014	686.434	2.b.(2)
c. Other assets	1015	210.209.327	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	22.896.238	2.d.(1)
(2) Items subject to a 20% CCF	1022	2.684.641	2.d.(2)
(3) Items subject to a 50% CCF	1023	33.050.264	2.d.(3)
(4) Items subject to a 100% CCF	1024	2.306.463	2.d.(4)
e. Regulatory adjustments	1031	271.587	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	243.395.983	2.f.

## Interconnectedness Indicators

<b>Section 3 - Intra-Financial System Assets</b>	<b>GSIB</b>	<b>Amount in thousand EUR</b>	
a. Funds deposited with or lent to other financial institutions	1033	30.142.558	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	4.908.183	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	5.383.240	3.c.(1)
(2) Senior unsecured debt securities	1037	1.914.278	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	401.102	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	284.066	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	847.613	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	2.457.073	3.e.(1)
(2) Potential future exposure	1044	1.953.861	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	47.723.843	3.f.

<b>Section 4 - Intra-Financial System Liabilities</b>	<b>GSIB</b>	<b>Amount in thousand EUR</b>	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	49.329.308	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	25.606.356	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	1048	365.194	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	4.278.095	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	1.641.626	4.d.(1)
(2) Potential future exposure	1051	1.708.811	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	82.929.390	4.e.

<b>Section 5 - Securities Outstanding</b>	<b>GSIB</b>	<b>Amount in thousand EUR</b>	
a. Secured debt securities	1053	18.848.246	5.a.
b. Senior unsecured debt securities	1054	20.546.053	5.b.
c. Subordinated debt securities	1055	1.205.765	5.c.
d. Commercial paper	1056	5.273.377	5.d.
e. Certificates of deposit	1057	2.746.486	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	48.619.926	5.h.

## Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in thousand EUR	
a. Australian dollars (AUD)	1061	6.828.308	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	31.671.772	6.c.
d. Swiss francs (CHF)	1064	47.191.322	6.d.
e. Chinese yuan (CNY)	1065	14.760.230	6.e.
f. Euros (EUR)	1066	1.673.801.868	6.f.
g. British pounds (GBP)	1067	306.576.745	6.g.
h. Hong Kong dollars (HKD)	1068	2.544.048	6.h.
i. Indian rupee (INR)	1069	1.429	6.i.
j. Japanese yen (JPY)	1070	11.626.276	6.j.
k. Mexican pesos (MXN)	1108	2.694.897	6.k.
l. Swedish krona (SEK)	1071	12.108.587	6.l.
m. United States dollars (USD)	1072	527.065.473	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	2.636.870.955	6.n.

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR	
a. Assets under custody indicator	1074	129.524.140	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	9.728.679	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	9.728.679	8.c.

## Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in thousand EUR	
a. OTC derivatives cleared through a central counterparty	1078	425.983.874	9.a.
b. OTC derivatives settled bilaterally	1079	301.196.115	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	727.179.989	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR	
a. Held-for-trading securities (HFT)	1081	2.945.455	10.a.
b. Available-for-sale securities (AFS)	1082	23.050.288	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	16.656.059	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	5.603.197	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	3.736.487	10.e.

Section 11 - Level 3 Assets	GSIB	Amount in thousand EUR	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	503.398	11.a.

## Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount in thousand EUR	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	38.977.361	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand EUR	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	14.524.105	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	3.308.750	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	3.930.011	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	15.145.366	13.c.