

Size Indicator		
Section 2 - Total Exposures	GSIB	Amount in thousand EUR
a. Derivatives		
(1) Counterparty exposure of derivatives contracts	1012	2.050.650
(2) Capped notional amount of credit derivatives	1201	0
(3) Potential future exposure of derivative contracts	1018	191.086
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	941.617
(2) Counterparty exposure of SFTs	1014	3.321.805
c. Other assets	1015	205.181.257
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	18.143.990
(2) Items subject to a 20% CCF	1022	2.843.990
(3) Items subject to a 50% CCF	1023	6.720.846
(4) Items subject to a 100% CCF	1024	1.123.388
e. Regulatory adjustments	1031	2.280.934
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	218.553.423

Interconnectedness Indicators		
<b>Section 3 - Intra-Financial System Assets</b>	GSIB	<b>Amount in thousand EUR</b>
a. Funds deposited with or lent to other financial institutions	1033	1.163.371
(1) Certificates of deposit	1034	0
b. Unused portion of committed lines extended to other financial institutions	1035	133.086
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	1036	224.937
(2) Senior unsecured debt securities	1037	5.215
(3) Subordinated debt securities	1038	7.596
(4) Commercial paper	1039	0
(5) Equity securities	1040	3.775
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	3.207.848
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	1043	340.201
(2) Potential future exposure	1044	92.984
<b>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))</b>	<b>1045</b>	<b>5.179.013</b>
<b>Section 4 - Intra-Financial System Liabilities</b>	GSIB	<b>Amount in thousand EUR</b>
a. Funds deposited by or borrowed from other financial institutions:		
(1) Deposits due to depository institutions	1046	6.734.012
(2) Deposits due to non-depository financial institutions	1047	13.720.785
(3) Loans obtained from other financial institutions	1105	0
b. Unused portion of committed lines obtained from other financial institutions	1048	0
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	53.805
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	11.961
(2) Potential future exposure	1051	4.470
<b>e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))</b>	<b>1052</b>	<b>20.525.033</b>
<b>Section 5 - Securities Outstanding</b>	GSIB	<b>Amount in thousand EUR</b>
a. Secured debt securities	1053	13.965.124
b. Senior unsecured debt securities	1054	3.308.764
c. Subordinated debt securities	1055	2.510.922
d. Commercial paper	1056	0
e. Certificates of deposit	1057	0
f. Common equity	1058	11.479.897
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0
<b>h. Securities outstanding indicator (sum of items 5.a through 5.g)</b>	<b>1060</b>	<b>31.264.707</b>

**Substitutability/Financial Institution Infrastructure Indicators**

<b>Section 6 - Payments made in the reporting year (excluding intragroup payments)</b>	<b>GSIB</b>	<b>Amount in thousand EUR</b>
a. Australian dollars (AUD)	1061	445.922
b. Brazilian real (BRL)	1062	0
c. Canadian dollars (CAD)	1063	973.312
d. Swiss francs (CHF)	1064	391.666
e. Chinese yuan (CNY)	1065	6.949
f. Euros (EUR)	1066	813.306.376
g. British pounds (GBP)	1067	14.526.586
h. Hong Kong dollars (HKD)	1068	30.562
i. Indian rupee (INR)	1069	0
j. Japanese yen (JPY)	1070	1.115.788
k. Mexican pesos (MXN)	1108	880.418
l. Swedish krona (SEK)	1071	277.679
m. United States dollars (USD)	1072	82.768.953
<b>n. Payments activity indicator (sum of items 6.a through 6.m)</b>	<b>1073</b>	<b>914.724.211</b>

<b>Section 7 - Assets Under Custody</b>	<b>GSIB</b>	<b>Amount in thousand EUR</b>
<b>a. Assets under custody indicator</b>	<b>1074</b>	<b>37.721.140</b>

<b>Section 8 - Underwritten Transactions in Debt and Equity Markets</b>	<b>GSIB</b>	<b>Amount in thousand EUR</b>
a. Equity underwriting activity	1075	0
b. Debt underwriting activity	1076	959.234
<b>c. Underwriting activity indicator (sum of items 8.a and 8.b)</b>	<b>1077</b>	<b>959.234</b>

**Complexity indicators**

<b>Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives</b>	<b>GSIB</b>	<b>Amount in thousand EUR</b>
a. OTC derivatives cleared through a central counterparty	1078	215.842.510
b. OTC derivatives settled bilaterally	1079	115.855.845
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	331.698.355

<b>Section 10 - Trading and Available-for-Sale Securities</b>	<b>GSIB</b>	<b>Amount in thousand EUR</b>
a. Held-for-trading securities (HFT)	1081	75.954
b. Available-for-sale securities (AFS)	1082	58.195.182
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	57.233.134
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	169.859
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	868.143

<b>Section 11 - Level 3 Assets</b>	<b>GSIB</b>	<b>Amount in thousand EUR</b>
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	336.688

**Cross-Jurisdictional Activity Indicators**

<b>Section 12 - Cross-Jurisdictional Claims</b>	<b>GSIB</b>	<b>Amount in thousand EUR</b>
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	12.443.135

<b>Section 13 - Cross-Jurisdictional Liabilities</b>	<b>GSIB</b>	<b>Amount in thousand EUR</b>
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	17.971.491
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0
b. Local liabilities in local currency (excluding derivatives activity)	1090	0
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	17.971.491