

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand EUR
a. Derivatives		
(1) Counterparty exposure of derivatives contracts	1012	1.971.373
(2) Capped notional amount of credit derivatives	1201	0
(3) Potential future exposure of derivative contracts	1018	634.547
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	3.524.535
(2) Counterparty exposure of SFTs	1014	3.517.452
c. Other assets	1015	196.281.383
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	18.765.830
(2) Items subject to a 20% CCF	1022	5.328.720
(3) Items subject to a 50% CCF	1023	8.523.078
(4) Items subject to a 100% CCF	1024	1.093.700
e. Regulatory adjustments	1031	2.788.082
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 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	214.226.856

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand EUR
a. Funds deposited with or lent to other financial institutions	1033	1.068.740
(1) Certificates of deposit	1034	0
b. Unused portion of committed lines extended to other financial institutions	1035	161.058
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	1036	18.020
(2) Senior unsecured debt securities	1037	214.454
(3) Subordinated debt securities	1038	0
(4) Commercial paper	1039	0
(5) Equity securities	1040	74.834
(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	3.255.316
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	1043	83.149
(2) Potential future exposure	1044	383.699
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	5.259.270

Section 4 - Intra-Financial System Liabilities	GSIB	Amount in thousand EUR
a. Funds deposited by or borrowed from other financial institutions:		
(1) Deposits due to depository institutions	1046	4.106.332
(2) Deposits due to non-depository financial institutions	1047	10.602.254
(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	72.027
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	1.419
(2) Potential future exposure	1051	161.703
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	14.943.735

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR
a. Secured debt securities	1053	11.686.676
b. Senior unsecured debt securities	1054	4.010.002
c. Subordinated debt securities	1055	2.983.031
d. Commercial paper	1056	0
e. Certificates of deposit	1057	0
f. Common equity	1058	5.839.766
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	24.519.475

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	581.221
b. Brazilian real (BRL)	1062	0
c. Canadian dollars (CAD)	1063	159.104
d. Swiss francs (CHF)	1064	2.722.103
e. Chinese yuan (CNY)	1065	25.499
f. Euros (EUR)	1066	1.071.407.279
g. British pounds (GBP)	1067	17.295.654
h. Hong Kong dollars (HKD)	1068	209.841
i. Indian rupee (INR)	1069	0
j. Japanese yen (JPY)	1070	2.470.748
k. Mexican pesos (MXN)	1108	2.266.931
l. Swedish krona (SEK)	1071	267.726
m. United States dollars (USD)	1072	129.249.027
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	1.226.655.133

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR
a. Assets under custody indicator	1074	39.854.021

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR
a. Equity underwriting activity	1075	0
b. Debt underwriting activity	1076	2.023.579
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	2.023.579

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	201.631.866
b. OTC derivatives settled bilaterally	1079	99.624.199
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	301.256.065

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR
a. Held-for-trading securities (HFT)	1081	422.804
b. Available-for-sale securities (AFS)	1082	11.905.707
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	11.623.061
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	50.889
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	654.561

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	304.537

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	13.856.626

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand EUR
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	21.975.339
(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	21.975.339