

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand EUR	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	4.739.875	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	186.999	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	1.681.301	2.b.(1)
(2) Counterparty exposure of SFTs	1014	1.081.066	2.b.(2)
c. Other assets	1015	191.251.132	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	978.640	2.d.(1)
(2) Items subject to a 20% CCF	1022	682.172	2.d.(2)
(3) Items subject to a 50% CCF	1023	3.550.028	2.d.(3)
(4) Items subject to a 100% CCF	1024	2.604.980	2.d.(4)
e. Regulatory adjustments	1031	1.681.713	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	208.437.906	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand EUR	
a. Funds deposited with or lent to other financial institutions	1033	1.343.406	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	230.818	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	2.273.769	3.c.(1)
(2) Senior unsecured debt securities	1037	428.156	3.c.(2)
(3) Subordinated debt securities	1038	3.554	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	10.865	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	767.604	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	176.824	3.e.(1)
(2) Potential future exposure	1044	45.961	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	5.280.957	3.f.

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	6.741.290	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	7.148.915	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	0	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1049	32.988	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	258.930	4.d.(1)
(2) Potential future exposure	1051	27.362	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	14.209.484	4.e.

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR	
a. Secured debt securities	1053	17.435.222	5.a.
b. Senior unsecured debt securities	1054	6.291.148	5.b.
c. Subordinated debt securities	1055	1.045.906	5.c.
d. Commercial paper	1056	751.853	5.d.
e. Certificates of deposit	1057	0	5.e.
f. Common equity	1058	12.369.611	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	37.893.740	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	730.328	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	1.878.755	6.c.
d. Swiss francs (CHF)	1064	601.663	6.d.
e. Chinese yuan (CNY)	1065	0	6.e.
f. Euros (EUR)	1066	1.011.525.759	6.f.
g. British pounds (GBP)	1067	6.195.982	6.g.
h. Hong Kong dollars (HKD)	1068	15.020	6.h.
i. Indian rupee (INR)	1069	0	6.i.
j. Japanese yen (JPY)	1070	5.774.309	6.j.
k. Swedish krona (SEK)	1071	158.064	6.k.
l. United States dollars (USD)	1072	79.462.066	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	1.106.341.947	6.m.

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR	
a. Assets under custody indicator	1074	38.731.000	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	835.140	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	835.140	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	174.894.344	9.a.
b. OTC derivatives settled bilaterally	1079	199.398.645	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	374.292.989	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR	
a. Held-for-trading securities (HFT)	1081	50.834	10.a.
b. Available-for-sale securities (AFS)	1082	64.776.502	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	59.228.969	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	1.071.300	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	4.527.066	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	172.632	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	15.164.747	12.a.
Section 13 - Cross-Jurisdictional Liabilities		GSIB	Amount in thousand EUR	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)		1088	21.437.753	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.		1089	0	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)		1090	0	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))		1091	21.437.753	13.c.