

Size Indicator			
Section 2 - Total Exposures	GSIB	Amount in thousand EUR	
a. Counterparty exposure of derivatives contracts	1012	2.324.745	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	214.132	2.b.
c. Counterparty exposure of SFTs	1014	711.787	2.c.
d. Other assets	1015	219.603.969	2.d.
(1) Securities received in SFTs that are recognised as assets	1016	0	2.d.(1)
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	1017	222.854.633	2.e.
f. Potential future exposure of derivative contracts	1018	222.727	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	9.375.664	2.g.
(1) Unconditionally cancellable credit card commitments	1020	2.598.106	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	6.777.558	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	3.127.590	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	6.957.201	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	2.339.915	2.j.
k. Total off-balance-sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	1025	13.585.000	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	482.162	2.l.(1)
(2) Potential future exposure of derivatives contracts	1027	0	2.l.(2)
(3) Unconditionally cancellable commitments	1028	0	2.l.(3)
(4) Other off-balance-sheet commitments	1029	0	2.l.(4)
(5) Investment value in the consolidated entities	1030	0	2.l.(5)
m. Regulatory adjustments	1031	2.105.384	2.m.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	1032	234.816.411	2.n.

Interconnectedness Indicators			
Section 3 - Intra-Financial System Assets			
	GSIB	Amount in thousand EUR	
a. Funds deposited with or lent to other financial institutions	1033	1.857.672	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	318.312	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	3.331.396	3.c.(1)
(2) Senior unsecured debt securities	1037	995.402	3.c.(2)
(3) Subordinated debt securities	1038	3.189	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	141.581	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	742.511	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	361.455	3.e.(1)
(2) Potential future exposure	1044	85.682	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	7.837.200	3.f.
Section 4 - Intra-Financial System Liabilities			
	GSIB	Amount in thousand EUR	
a. Deposits due to depository institutions	1046	11.377.748	4.a.
b. Deposits due to non-depository financial institutions	1047	6.911.307	4.b.
c. Unused portion of committed lines obtained from other financial institutions	1048	0	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	0	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	1.473.158	4.e.(1)
(2) Potential future exposure	1051	23.278	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	19.785.490	4.f.
Section 5 - Securities Outstanding			
	GSIB	Amount in thousand EUR	
a. Secured debt securities	1053	17.486.828	5.a.
b. Senior unsecured debt securities	1054	8.268.944	5.b.
c. Subordinated debt securities	1055	1.043.356	5.c.
d. Commercial paper	1056	707.923	5.d.
e. Certificates of deposit	1057	0	5.e.
f. Common equity	1058	14.258.453	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	41.765.504	5.h.

Substitutability/Financial Institution Infrastructure Indicators					
Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in thousands of the specified currency	GSIB	Amount in thousand EUR	
a. Australian dollars	AUD	AUD 2.211.715	1061	1.503.742	6.a.
b. Brazilian real	BRL	BRL 0	1062	0	6.b.
c. Canadian dollars	CAD	CAD 6.164.526	1063	4.208.102	6.c.
d. Swiss francs	CHF	CHF 1.184.355	1064	975.128	6.d.
e. Chinese yuan	CNY	CNY 0	1065	0	6.e.
f. Euros	EUR	EUR 857.621.807	1066	857.621.807	6.f.
g. British pounds	GBP	GBP 8.248.998	1067	10.237.504	6.g.
h. Hong Kong dollars	HKD	HKD 668.095	1068	64.953	6.h.
i. Indian rupee	INR	INR 0	1069	0	6.i.
j. Japanese yen	JPY	JPY 428.428.016	1070	3.055.083	6.j.
k. Swedish krona	SEK	SEK 2.441.750	1071	268.469	6.k.
l. United States dollars	USD	USD 88.838.414	1072	66.978.883	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l.)			1073	944.913.671	6.m.
Section 7 - Assets Under Custody			GSIB	Amount in thousand EUR	
a. Assets under custody indicator			1074	41.593.000	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	815.367	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)			1077	815.367	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	96.958.377	9.a.
b. OTC derivatives settled bilaterally	1079	306.211.860	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	403.170.237	9.c.
Section 10 - Trading and Available-for-Sale Securities		GSIB	Amount in thousand EUR
a. Held-for-trading securities (HFT)	1081	80.505	10.a.
b. Available-for-sale securities (AFS)	1082	43.457.649	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	35.458.097	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	4.021.323	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	4.058.734	10.e.
Section 11 - Level 3 Assets		GSIB	Amount in thousand EUR
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	148.686	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	18.663.767
			12.a.
Section 13 - Cross-Jurisdictional Liabilities		GSIB	Amount in thousand EUR
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)		1088	27.066.923
(1) Any foreign liabilities to related offices included in item 13.a.		1089	1.153.854
			13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)		1090	3.501.703
			13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))		1091	29.414.772
			13.c.