

Amount in thousand EUR

Size Indicator				
Section 2 - Total Exposures		GSIB		
a. Derivatives				
(1) Counterparty exposure of derivatives contracts	1012	9.428.951	2.a.(1)	
(2) Effective notional amount of written credit derivatives	1201	–	2.a.(2)	
(3) Potential future exposure of derivative contracts	1018	3.241.431	2.a.(3)	
b. Securities financing transactions (SFTs)				
(1) Adjusted gross value of SFTs	1013	1.913.793	2.b.(1)	
(2) Counterparty exposure of SFTs	1014	2.205.491	2.b.(2)	
c. Other assets	1015	564.244.459	2.c.	
d. Gross notional amount of off-balance sheet items				
(1) Items subject to a 10% credit conversion factor (CCF)	1019	107.550.665	2.d.(1)	
(2) Items subject to a 20% CCF	1022	4.896.601	2.d.(2)	
(3) Items subject to a 40% CCF	2300	18.949.244	2.d.(3)	
(4) Items subject to a 50% CCF	1023	39.428.996	2.d.(4)	
(5) Items subject to a 100% CCF	1024	4.349.390	2.d.(5)	
e. Regulatory adjustments	1031	5.199.281	2.e.	
f. 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), 0.4 times 2.d.(3), 0.5 times 2.d.(4), and 2.d.(5))		1103	624.412.097	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:				
(1) On-balance sheet and off-balance sheet assets of insurance subsidiaries	1701	95.942.729	2.g.(1)	
(2) Potential future exposure of derivatives contracts of insurance subsidiaries	1205	–	2.g.(2)	
(3) Investment value in consolidated entities	1208	3.777.806	2.g.(3)	
h. Intragroup exposures included in 2.f to insurance subsidiaries reported in 2.g		2101	6.260.011	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) through 2.g.(2) minus 2.g.(3) through 2.h)		1117	710.317.009	2.i.

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Interconnectedness Indicators

Section 3 - Intra-Financial System Assets			
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1216	28.512.733	3.a.
(2) Potential future exposure of derivatives contracts of insurance subsidiaries	2102	–	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
c. Holdings of securities issued by other financial institutions	1217	5.490.313	3.b.
(1) Secured debt securities	2103	785.773	3.c.(1)
(2) Senior unsecured debt securities	2104	3.561.939	3.c.(1)
(3) Subordinated debt securities	2105	838.134	3.c.(1)
(4) Commercial paper	2106	–	3.c.(1)
(5) Equity securities	2107	1.775.140	3.c.(1)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	–	3.c.(1)
d. Net positive current exposure of SFTs with other financial institutions	1219	2.016.722	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	142.134	3.e.(1)
(2) Potential future exposure	2110	579.905	3.e.(2)
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1215	43.702.792	3.f.
Section 4 - Intra-Financial System Liabilities			
a. Funds deposited by or borrowed from other financial institutions			
(1) Deposits due to depository institutions	2111	2.954.272	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	7.790.683	4.a.(2)
(3) Loans obtained from other financial institutions	2113	–	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions			
c. Net negative current exposure of SFTs with other financial institutions	1223	89.372	4.b.
d. OTC derivatives with other financial institutions that have a net negative fair value	1224	314.937	4.c.
(1) Net negative fair value	2114	192.249	4.d.(1)
(2) Potential future exposure	2115	1.566.937	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	12.908.451	4.e.
Section 5 - Securities Outstanding			
a. Secured debt securities	2116	11.719.031	5.a.
b. Senior unsecured debt securities	2117	30.334.589	5.b.
c. Subordinated debt securities	2118	10.882.288	5.c.
d. Commercial paper	2119	795.781	5.d.
e. Certificates of deposit	2120	–	5.e.
f. Common equity	2121	73.199.715	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	–	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	126.931.404	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB		
a. Australian dollars (AUD)	1061	14.431.596	6.a.
b. Canadian dollars (CAD)	1063	24.051.599	6.b.
c. Swiss francs (CHF)	1064	21.975.664	6.c.
d. Chinese yuan (CNY)	1065	10.875.804	6.d.
e. Euros (EUR)	1066	1.889.930.786	6.e.
f. British pounds (GBP)	1067	154.703.214	6.f.
g. Hong Kong dollars (HKD)	1068	890.906	6.g.
h. Indian rupee (INR)	1069	10.376	6.h.
i. Japanese yen (JPY)	1070	17.009.034	6.i.
j. Swedish krona (SEK)	1071	4.230.359	6.j.
k. Singapore dollar (SGD)	2133	181.874	6.k.
l. United States dollars (USD)	1072	972.771.683	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	3.111.062.896	6.m.

Section 7 - Assets Under Custody	GSIB		
a. Assets under custody indicator	1074	234.718.979	7.a.

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

Section 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	45.053.511	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	9.968.761	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	55.022.271	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	32.125.928	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	3.900.190	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	36.026.118	9.f.

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Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB		
a. OTC derivatives cleared through a central counterparty	2129	1.067.075.829	10.a.
b. OTC derivatives settled bilaterally	1905	331.672.122	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	1.398.747.951	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB		
a. Held-for-trading securities (HFT)	1081	1.492.495	11.a.
b. Available-for-sale securities (AFS)	1082	10.956.296	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	10.336.751	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	345.040	11.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	1.767.001	11.e.

Section 12 - Level 3 Assets	GSIB		
a. Level 3 assets indicator, including insurance subsidiaries	1229	1.138.510	12.a.

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB		
a. Total foreign claims on an ultimate risk basis	1087	148.725.031	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	3.314.838	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	152.039.869	13.c.

Section 14 - Cross-Jurisdictional Liabilities	GSIB		
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	56.044.200	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	4.550.765	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	60.594.965	14.c.