

## Disclosure for G-SIIs indicators as of 31 December 2022

Global systemically important institutions (G-SIIs) indicators for BNP Paribas Group as of 31 December 2022 are presented hereafter according to European Banking Authority (EBA) Implementing Technical Standards.

The Basel Committee on Banking Supervision (BCBS) assesses the systemic importance of banks in a global context.

The measurement approach of the global systemic importance is indicator-based. The methodology is outlined in "Global systemically important banks: updated assessment methodology and the higher loss absorbency requirement" (1).

The indicators provided hereafter are calculated based on specific instructions by the BCBS and thus may be not directly comparable against other disclosed information. It has to be noted that BCBS instructions are based on the regulatory, not the accounting consolidation scope.



<sup>(1)</sup> These documents are available at https://www.bis.org/bcbs/gsib/

neral Bank Data			
Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:	GOID	Кеаропае	
(1) Country code	1001	FR	1.3
(2) Bank name	1002	BnpParibas	1.3
(3) Reporting date (yyyy-mm-dd)	1002	2022-12-31	1.6
	1003	EUR	1.3
(4) Reporting currency	1004	EUR	
(5) Euro conversion rate		2022 22 24	1.4
(6) Submission date (yyyy-mm-dd)	1006	2023-03-31	1.
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1 000	1.1
(2) Accounting standard	1008	IFRS	1.1
(3) Date of public disclosure (yyyy-mm-dd)	1009	2023-04-28	1.1
(4) Language of public disclosure	1010	English	1.1
(5) Web address of public disclosure	1011	https://invest.bnpparibas.com/en/conferences-and-publications	1.1
(6) LEI code	2015	R0MUW SFPU8MPRO8K5P83	1.
e Indicator			
Section 2 - Total Exposures	GSIB	Amount in thousand EUR	
a. Derivatives	4040		_
(1) Counterparty exposure of derivatives contracts	1012	73 024 497	2.:
(2) Capped notional amount of credit derivatives	1201	17 635 839	2.
(3) Potential future exposure of derivative contracts	1018	127 014 762	2.
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	188 454 856	2.
(2) Counterparty exposure of SFTs	1014	26 619 346	2.
c. Other assets	1015	1 749 952 726	2.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	53 974 659	2.
(2) Items subject to a 20% CCF	1022	128 442 783	2.
(3) Items subject to a 50% CCF	1023	296 475 781	2.
(4) Items subject to a 100% CCF	1024	26 850 094	2.
e. Regulatory adjustments	1031	15 417 159	2.
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), 0.5 times 2.d.(3), and 2.d.(4))	1103	2 388 876 034	2.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:	1100	2 000 070 001	-
(1) On-balance sheet and off-balance sheet assets of insurance subsidiaries	1701	254 482 882	2.
(2) Potential future exposure of derivatives contracts of insurance subsidiaries	1205	554 976 3 422 000	2.
(3) Investment value in consolidated entities	1208	3 422 000 11 181 000	2.
h. Intragroup exposures included in 2.f to insurance subsidiaries reported in 2.g			2.
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	2 629 310 892	2.i
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) erconnectedness Indicators			2.i
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ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions	GSIB 1216 2102	2 629 310 892  Amount in thousand EUR  56 659 942 0	3. 3.
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ection 3 - Intra-Financial System Assets  a. Funds deposited with or lent to other financial institutions  (1) Certificates of deposit  b. Unused portion of committed lines extended to other financial institutions  c. Holdings of securities issued by other financial institutions  (1) Secured debt securities  (2) Senior unsecured debt securities  (3) Subordinated debt securities  (4) Commercial paper  (5) Equity securities  (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)  d. Net positive current exposure of SPTs with other financial institutions  e. OTC derivatives with other financial institutions that have a net positive fair value  (1) Net positive fair value  (2) Potential future exposure  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))	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB	Amount in thousand EUR  56 659 942 0 30 124 864 4 629 627 0 134 371 924 4 052 93 17 066 942 16 353 267 40 005 945 336 834 592  Amount in thousand EUR	3. 3. 3. 3. 3. 3. 3. 3. 3. 3.
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ection 3 - Intra-Financial System Assets  a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (b. Unused portion of committed lines extended to other financial institutions (c. Holdings of securities issued by other financial institutions (d) Securities (e) Senior unsecured debt securities (2) Senior unsecured debt securities (d) Commercial paper (s) Equity securities (d) Commercial paper (s) Equity securities (e) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions (e) Offsetting short positions in relation to that have a net positive fair value (l) Net positive fair value (2) Potential future exposure (1) 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))  ection 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB	Amount in thousand EUR  56 659 942 0 30 124 864 4 629 627 0 134 371 924 4 052 93 17 066 942 16 353 267 40 005 945 336 834 592  Amount in thousand EUR	3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 4.
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ection 3 - Intra-Financial System Assets  a. Funds deposited with or lent to other financial institutions  (1) Certificates of deposit  b. Unused portion of committed lines extended to other financial institutions  c. Holdings of securities issued by other financial institutions  (1) Secured debt securities  (2) Senior unsecured debt securities  (3) Subordinated debt securities  (4) Commercial paper  (5) Equity securities  (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)  d. Net positive current exposure of SFTs with other financial institutions  e. OTC derivatives with other financial institutions that have a net positive fair value  (1) Net positive fair value  (2) Potential future exposure  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))  ection 4 - Intra-Financial System Liabilities  a. Funds deposited by or borrowed from other financial institutions  (1) Deposits due to depository institutions  (2) Deposits due to depository institutions  (2) Deposits due to depository institutions	GSIB 1216 2102 2103 2104 1219 2105 2106 2107 2108 1219 2110 1215 GSIB 2111 2112	Amount in thousand EUR  56 659 942 0 30 124 864 0 141 675 045 4 629 627 0 134 371 924 4 052 963 17 066 942 16 353 267 40 005 945 336 834 592  Amount in thousand EUR	3. 3. 3. 3. 3. 3. 3. 3. 3. 3.
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ection 3 - Intra-Financial System Assets  a. Funds deposited with or lent to other financial institutions  (1) Certificates of deposit  b. Unused portion of committed lines extended to other financial institutions  c. Holdings of securities issued by other financial institutions  (1) Secured debt securities  (2) Senior unsecured debt securities  (3) Subordinated debt securities  (4) Commercial paper  (5) Equity securities  (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)  (6) Met positive current exposure of SFTs with other financial institutions  e. OTC derivatives with other financial institutions that have a net positive fair value  (1) Net positive fair value  (2) Potential future exposure  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.(5)  ection 4 - Intra-Financial System Liabilities  a. Funds deposited by or borrowed from other financial institutions  (1) Deposits due to depository financial institutions  (2) Deposited due to depository financial institutions  (3) Loans obtained from other financial institutions  (4) CTC derivatives with other financial institutions  (5) Loth regative current exposure of SFTs with other financial institutions  c. Net negative current exposure of SFTs with other financial institutions  (6) CTC derivatives with other financial institutions that have a net negative fair value  (7) Net negative current exposure of SFTs with other financial institutions	GSIB GSIB 2111 2112 2113 2124 2214 2114 2114 2114	Amount in thousand EUR  56 659 942 0 30 124 864 40 629 627 4 629 627 4 629 627 4 629 627 4 70 63 824 4 05 942 4 05 942 4 05 942 4 05 942 4 05 942 4 05 942 4 05 942 4 06 942 4 07 97 97 97 97 97 97 97 97 97 97 97 97 97	3. 3. 3. 3. 3. 3. 3. 3. 3. 4. 4. 4. 4. 4. 4. 4.
ection 3 - Intra-Financial System Assets  a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (a) Net positive current exposure of SFTs with other financial institutions e. OTG derivatives with other financial institutions that have a net positive fair value (2) Potential future exposure 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)  ection 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of SFTs with other financial institutions c. Net negative current exposure of SFTs with other financial institutions c. Net negative current exposure of SFTs with other financial institutions c. OTC derivatives with other financial institutions that have a net negative fair value	GSIB 1216 2102 2103 2104 2105 2106 2107 2108 2110 1215 GSIB 2111 1223 1223 1224	Amount in thousand EUR  56 659 942 0 30 124 864 0 41 675 045 4 629 627 0 134 371 924 4 052 963 17 066 942 16 353 267 40 005 945 336 834 592  Amount in thousand EUR	3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 4. 4. 4. 4. 4. 4. 4. 4.
ection 3 - Intra-Financial System Assets  a. Funds deposited with or lent to other financial institutions  (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Equity securities (7) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (8) At et positive current exposure of SFTs with other financial institutions (9) Offsetting short bother financial institutions (1) the topistive fair value (2) Potential future exposure (1) thet positive fair value (2) Potential future exposure (1) Intra-financial system sasets 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)  section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (b. Unused portion of committed lines obtained from other financial institutions (c) Not derivatives with other financial institutions (d. OTC derivatives with other financial institutions (e) Not generally severally severa	GSIB 1216 2102 2104 2115 1221 1221 1221	Amount in thousand EUR  56 659 942 0 30 124 864 0 41 675 045 4 629 627 0 134 371 924 4 052 963 17 066 942 18 336 834 592  Amount in thousand EUR  39 935 712 176 610 249 1104 785 17 325 970 21 910 707 40 005 945 298 893 369	3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 4. 4. 4. 4. 4.
ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Net positive current exposure of SFTs with other financial institutions e. OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure 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)  section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to depository institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (4) OTC derivatives with other financial institutions (5) OTC derivatives with other financial institutions (6) OTC derivatives with other financial institutions (7) Peopsits due to exposure of SFTs with other financial institutions (8) Lunused portion of committed lines obtained from other financial institutions (9) Potential future exposure of SFTs with other financial institutions (9) Potential future exposure (1) Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	GSIB 1216 2102 2103 2104 2105 2107 2108 1219 2109 2110 1215 2113 1224 2114 2115 GSIB GSIB GSIB GSIB GSIB GSIB GSIB GSIB	Amount in thousand EUR  Amount in thousand EUR  56 659 942 0 0 41 675 045 4 629 627 0 134 371 924 4 052 933 17 066 942 16 353 267 40 005 945 336 834 592  Amount in thousand EUR  39 935 712 178 610 249 0 1 104 785 17 325 970 21 910 707 40 005 945 298 803 369	3.3 3.3 3.3 3.3 3.3 3.3 3.3 3.4 4.4 4.4
erconnectedness Indicators  a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions e. OTC derivatives with other financial institutions that have a net positive fair value (2) Potential future exposure 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)  section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (4) OTC derivatives with other financial institutions (5) Net negative fair value (7) Net negative fair value (8) Potential future exposure (9) Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	GSIB 1215 GSIB 1216 GSIB 1217 GSIB 1217 GSIB 1217 GSIB 1217 GSIB 1217 GSIB 1217 GSIB 1221	Amount in thousand EUR  Amount in thousand EUR  56 659 942  0  30 124 864  41 675 045  4 629 627  0  134 371 924  4 062 993  17 066 842  16 353 267  40 005 945  336 834 592  Amount in thousand EUR  39 935 712  178 610 249  1 104 785  17 325 970  21 910 707  40 005 945  298 893 389	3. 3. 3. 3. 3. 3. 3. 3. 3. 4. 4. 4. 4. 4. 4. 4. 5.
erconnectedness Indicators  a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused protion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions e. OTC derivatives with other financial institutions (1) Net positive fair value (2) Potential future exposure 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)  section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (b. Unused portion of committed lines obtained from other financial institutions (c) OTC derivatives with other financial institutions (d) Tot derivatives with other financial institutions (e) OTC derivatives with other financial institutions (e) Net negative fair value (2) Petential future exposure of SFTs with other financial institutions (e) Net negative fair value (2) Petential future exposure of SFTs with other financial institutions (e) Lotter financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))  section 5 - Securities Outstanding a. Secured debt securities (b) Senior unsecured debt securities	GSIB 1216 2102 1217 1211 1221 1221 1221 1221 1221	Amount in thousand EUR  56 659 942 0 30 124 864 0 41 675 045 4 629 627 0 134 371 924 4 025 963 17 066 942 18 333 874 929 40 005 945 40 005 945 11 04 785 40 059 945 40 005 945	3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 4. 4. 4. 4. 4. 4. 4. 4. 5.
Proconnectedness Indicators  a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions e. OTC derivatives with other financial institutions e. OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure (5) 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))  section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to non-depository financial institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (4) Deposits due to non-depository financial institutions (5) Loursed portion of committed lines obtained from other financial institutions (6) Correlatives with other financial institutions (7) Perceptive fair value (8) Potential future exposure (9) Potential future exposure (1) Net negative fair value (1) Net negative fair value (2) Potential future exposure (3) Loans obtained from other financial institutions (4) Deposits due to non-depository financial institutions (5) Lorderivatives with other financial institutions (6) Correlative fair value (7) Net negative fair value (8) Potential future exposure (9) Potential future exposure (10) Net negative fair value (11) Net negative fair value (12) Potential future exposure (13) Lorderivatives with other financial institutions (14) Net negative fair value (15) Receptive fair value (16) Potential fair value (17) Net negative	GSIB 1216 GSIB 1216 GSIB 1217 GSIB 1217 GSIB 1217 GSIB 1221	Amount in thousand EUR  Amount in thousand EUR  56 659 942  0  30 124 864  4 629 627  0  134 371 924  4 062 942  17 066 942  16 353 267  40 005 945  336 834 592  Amount in thousand EUR  39 935 712  178 610 249  0 1 104 785  173 25 970  21 910 707  40 005 945  Amount in thousand EUR  6 770 672  110 269 883 369	3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3
ection 3 - Intra-Financial System Assets  a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsettling short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsettling short positions in relation to the specific equity securities included in item 3.c.(5) (7) Met positive current exposure of SFTs with other financial institutions (9) Offsettling short bother financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure (1. Intra-financial system sasets 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)  section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (5) Unused portion of committed lines obtained from other financial institutions (6) OTC derivatives with other financial institutions (6) Lotting of the positive with other financial institutions (7) Deposits due to depository financial institutions (8) Loans obtained from other financial institutions (9) Net negative carrent exposure of SFTs with other financial institutions (9) Net negative carrent exposure of SFTs with other financial institutions (9) Net negative fair value (1) Net negative fair value (9) Potential future exposure (9) Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	GSIB 1216 2107 2108 2111 1221 1221 1221 1221 1221 1221	Amount in thousand EUR  56 659 942 0 30 124 864 0 41 675 045 4 629 627 0 134 371 924 4 052 963 170 66 942 16 353 267 40 005 945 336 834 592  Amount in thousand EUR  39 935 712 176 610 249 110 4785 17 325 970 21 910 770 40 005 945 298 893 369  Amount in thousand EUR  6 770 672 110 269 361 36 855 606 6 855 606	3.3.3.3.3.3.3.3.3.3.3.3.3.3.3.3.3.3.3.
Perconnectedness Indicators  Bection 3 - Intra-Financial System Assets  a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions e. OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure (3) Fit 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)  Bection 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to non-depository financial institutions (2) Deposits due to non-depository institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (4) OTC derivatives with other financial institutions (5) Cotto derivatives with other financial institutions (6) OTC derivatives with other financial institutions (7) Peoposits due to non-depository financial institutions (8) Loans obtained from other financial institutions (9) Loans obtained from other financial institutions (1) Loans obtained from other financial institutions (1) Peoposits due to non-depository financial institutions (2) Peoposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (5) Cotton for derivatives with other financial institutions (6) OTC derivatives with other financial institutions (7) Retrievatives with other financial institutions (8) Loans obtained from other financial institutions (9) Peopos	GSIB 1216 2102 2104 2115 1221 1221 1221 1221 1221 1221 122	Amount in thousand EUR  56 659 942 0 0 41 675 045 4 629 627 0 134 371 924 4 052 062 17 066 942 16 353 267 40 005 945 336 834 592  Amount in thousand EUR  39 935 712 178 610 249 0 1 110 4785 17 325 970 2 1910 707 4 0 005 945 298 893 369  Amount in thousand EUR  6 770 672 110 269 361 36 635 606 22 716 100 27 110 855	3.3.3.3.3.3.3.3.3.3.3.3.3.3.3.3.3.3.3.
erconnectedness Indicators  a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (b) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (c) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (d) Net positive current exposure of SFTs with other financial institutions (e) OTG derivatives with other financial institutions that have a net positive fair value (2) Potential future exposure (f) Inter-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)  Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions (a) Cord certification of committed lines obtained from ther financial institutions (b) OTC derivatives with other financial institutions (c) Net negative carrier exposure of SFTs with other financial institutions (d) OTC derivatives with other financial institutions that have a net negative fair value (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	GSIB 1216 2107 2108 2111 1221 1221 1221 1221 1221 1221	Amount in thousand EUR  56 659 942 0 30 124 864 0 41 675 045 4 629 627 0 134 371 924 4 052 963 170 66 942 16 353 267 40 005 945 336 834 592  Amount in thousand EUR  39 935 712 176 610 249 110 4785 17 325 970 21 910 770 40 005 945 298 893 369  Amount in thousand EUR  6 770 672 110 269 361 36 855 606 6 855 606	3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3

ection 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in thousand EUR	
a. Australian dollars (AUD)	1061	1 589 272 87	76 6.a.
b. Canadian dollars (CAD)	1063	1 112 375 88	
c. Swiss francs (CHF)	1064	1 242 249 95	
d. Chinese yuan (CNY)	1065	2 405 307 55	
e. Euros (EUR)	1066	20 932 821 29	
f. British pounds (GBP)	1067	3 187 098 70	
g. Hong Kong dollars (HKD)	1068	903 770 83	
h. Indian rupee (INR)	1069	97 037 88	
i. Japanese yen (JPY)	1070	5 478 061 94	
j. New Zealand dollars (NZD)	1109	308 550 68	
k. Swedish krona (SEK)		531 771 67	
I. United States dollars (USD)  m. Payments activity indicator (sum of items 6.a through 6.l)	1072	20 303 085 68 58 091 404 96	
III. Payments activity indicator (suit of tents of unough of)	1073	30 091 404 30	12 0.111.
action 7 - Assets Under Custody	GSIB	Amount in thousand EUR	
a. Assets under custody indicator	1074	5 854 163 41	16 7.a.
	10.1	_	
action 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR	
a. Equity underwriting activity	1075	5 266 71	
b. Debt underwriting activity	1076	173 106 70	
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	178 373 41	18 8.c.
ection 9 - Trading Volume	GSIB	Amount in thousand EUR	_
Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	323 782 47	
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	1 357 269 06	
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	1 681 051 53	
d. Trading volume of listed equities, excluding intragroup transactions			
	2126	2 053 061 73	
e. Trading volume of all other securities, excluding intragroup transactions f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2127 2128	576 331 60 2 629 393 34	05 9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  Applexity indicators	2127 2128	576 331 60	05 9.e.
Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  Inplexity indicators  Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	2127 2128	576 331 60 2 629 393 34 Amount in thousand EUR	9.e. 40 9.f.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  nplexity indicators  action 10 - Notional Amount of Over-the-Counter (OTC) Derivatives  a. OTC derivatives cleared through a central counterparty	2127 2128 GSIB 2129	576 331 60 2 629 393 34 Amount in thousand EUR	9.e. 9.f. 9.f.
Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  Inplexity indicators  Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	2127 2128	576 331 60 2 629 393 34 Amount in thousand EUR	9.e. 9.f. 9.f.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  nplexity indicators  action 10 - Notional Amount of Over-the-Counter (OTC) Derivatives  a. OTC derivatives cleared through a central counterparty	2127 2128 GSIB 2129	576 331 60 2 629 393 34 Amount in thousand EUR	9.e. 40 9.f. 72 10.a. 10.b.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  nplexity indicators  ection 10 - Notional Amount of Over-the-Counter (OTC) Derivatives  a. OTC derivatives cleared through a central counterparty  b. OTC derivatives settled bilaterally	2127 2128 GSIB 2129 1905	576 331 60 2 629 393 34 Amount in thousand EUR 11 664 697 77 14 660 000 51	9.e. 9.f. 9.f. 72 10.a. 10.b.
Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  Inplexity indicators  Detion 10 - Notional Amount of Over-the-Counter (OTC) Derivatives  a. OTC derivatives cleared through a central counterparty  b. OTC derivatives settled bilaterally  c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  section 11 - Trading and Available-for-Sate Securities	2127 2128 GSIB 2129 1905 1227	576 331 60 2 629 393 34 Amount in thousand EUR 11 664 697 77 14 660 000 51 26 324 698 25 Amount in thousand EUR	9.e. 40 9.f. 72 10.a. 18 10.b. 31 10.c.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  inplexity indicators  bection 10 - Notional Amount of Over-the-Counter (OTC) Derivatives  a. OTC derivatives cleared through a central counterparty  b. OTC derivatives settled bilaterally  c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  cetton 11 - Trading and Available-for-Sale Securities  a. Held-for-trading securities (HFT)	2127 2128 GSIB 2129 1905 1227	Amount in thousand EUR  Amount in thousand EUR  11 664 697 77  14 660 000 51  26 324 698 25  Amount in thousand EUR	9.e. 40 9.f. 72 10.a. 18 10.b. 91 10.c.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  nplexity indicators  section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives  a. OTC derivatives cleared through a central counterparty  b. OTC derivatives settled blaterally  c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  section 11 - Trading and Available-for-Sale Securities  a. Held-for-trading securities (HET)  b. Available-for-sale securities (HET)	GSIB 2129 1905 1227 GSIB 1081 1082	Amount in thousand EUR  11 664 697 77 14 660 000 51 26 324 698 25  Amount in thousand EUR  166 45 82 40 758 04	9.e. 40 9.f. 72 10.a. 10.b. 91 10.c. 22 11.a. 11.b.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  nplexity indicators  section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives  a. OTC derivatives citeated through a central counterparty  b. OTC derivatives settled bilaterally  c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  section 11 - Trading and Available-for-Sale Securities  a. Held-for-trading securities (HFT)  b. Available-for-sale securities (AFS)  c. Trading and AFS securities that meet the definition of Level 1 assets	2127 2128 GSIB 2129 1905 1227 GSIB 1081 1082 1083	Amount in thousand EUR  11 664 697 77  14 660 000 51  26 324 698 25  Amount in thousand EUR  166 945 82  40 758 04  113 069 48	9.e. 40 9.f. 72 10.a. 10.b. 10.c. 11.b. 11.b. 11.c. 122 11.a. 45 11.b. 11.c.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  inplexity indicators  a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  cc. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  cc. Trading and Available-for-Sale Securities a. Held-for-trading securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	GSIB 2129 1905 1227 227 238 24 24 25 26 26 26 26 26 26 26 26 26 26 26 26 26	Amount in thousand EUR  11 664 697 77 14 660 000 51 26 324 698 26  Amount in thousand EUR  166 945 82 40 758 04 11 1008 45 20 708 66	72 10.a. 10.b. 11.a. 15. 11.b. 14. 11.c. 15. 11.b. 11.d. 15. 11.b. 11.d. 15. 11.b. 11.d. 1
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  nplexity indicators  section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives  a. OTC derivatives citeated through a central counterparty  b. OTC derivatives settled bilaterally  c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  section 11 - Trading and Available-for-Sale Securities  a. Held-for-trading securities (HFT)  b. Available-for-sale securities (AFS)  c. Trading and AFS securities that meet the definition of Level 1 assets	2127 2128 GSIB 2129 1905 1227 GSIB 1081 1082 1083	Amount in thousand EUR  11 664 697 77  14 660 000 51  26 324 698 25  Amount in thousand EUR  166 945 82  40 758 04  113 069 48	72 10.a. 10.b. 11.a. 15.5 11.b. 14.1 11.c. 15.5 11.d. 11.d. 15.5 11.d. 1
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  inplexity indicators  a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  cc. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  cc. Trading and Available-for-Sale Securities a. Held-for-trading securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	GSIB 2129 1905 1227 227 238 24 24 25 26 26 26 26 26 26 26 26 26 26 26 26 26	Amount in thousand EUR  11 664 697 77 14 660 000 51 26 324 698 26  Amount in thousand EUR  166 945 82 40 758 04 11 1008 45 20 708 66	72 10.a. 10.b. 11.a. 15.5 11.b. 14.1 11.c. 15.5 11.d. 11.d. 15.5 11.d. 1
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  nplexity indicators  scription 10 - Notional Amount of Over-the-Counter (OTC) Derivatives  a. OTC derivatives cleared through a central counterparty  b. OTC derivatives settled blaterally  c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  section 11 - Trading and Available-for-Sale Securities  a. Held-for-trading securities (HFT)  b. Available-for-sale securities (AFS)  c. Trading and AFS securities that meet the definition of Level 1 assets  d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts  e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	GSIB 2129 1905 1227 GSIB 1081 1082 1083 1084 1085	Amount in thousand EUR  11 664 697 77 14 660 000 51 26 324 698 25  Amount in thousand EUR  166 945 82 40 758 04 113 069 45 20 708 66 73 925 70	9.e. 9.f. 10.a. 10.b. 11.c. 11.c. 11.d. 11.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  nplexity indicators  action 10 - Notional Amount of Over-the-Counter (OTC) Derivatives  a. OTC derivatives cleared through a central counterparty  b. OTC derivatives settled blaterally  c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  action 11 - Trading and Available-for-Sale Securities  a. Held-for-trading securities (HFT)  b. Available-for-sale securities (AFS)  c. Trading and AFS securities that meet the definition of Level 1 assets  d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts  e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)  section 12 - Level 3 Assets  a. Level 3 Assets  a. Level 3 assets indicator, including insurance subsidiaries	GSIB 2129 1905 1227  GSIB 1081 1082 1083 1084 1086	Amount in thousand EUR  Amount in thousand EUR  11 684 697 77 14 660 000 51 26 324 698 25  Amount in thousand EUR  166 945 82 40 755 00 113 069 45 20 708 66 73 925 70	9.e. 9.f. 10.a. 10.b. 11.c. 11.c. 11.d. 11.e.
1. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  Implexity indicators  Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives  a. OTC derivatives celeared through a central counterparty  b. OTC derivatives settled bilaterally  c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  Section 11 - Trading and Available-for-Sale Securities  a. Held-for-trading securities (HFT)  b. Available-for-sale securities (HFT)  b. Available-for-sale securities that meet the definition of Level 1 assets  d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts  e. Trading and AFS securities intained the definition of Level 2 assets, with haircuts  e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)  Section 12 - Level 3 Assets	GSIB 2129 1905 1227  GSIB 1081 1082 1083 1084 1086	Amount in thousand EUR  Amount in thousand EUR  11 684 697 77 14 660 000 51 26 324 698 25  Amount in thousand EUR  166 945 82 40 755 00 113 069 45 20 708 66 73 925 70	9,e. 9,f. 10.a. 11.b. 11.d. 11.e. 11.e.
1. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  Implexity indicators  Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives  a. OTC derivatives settled bitatives attential process.  C. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  Section 11 - Trading and Available-for-Sale Securities  a. Held-for-trading securities (HFT)  b. Available-for-sale securities (AFS)  c. Trading and AFS securities that meet the definition of Level 1 assets  d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts  e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)  Section 12 - Level 3 Assets  a. Level 3 Assets  a. Level 3 Assets  a. Level 3 Assets  a. Level 3 Assets indicator, including insurance subsidiaries  sss-Jurisdictional Activity Indicators	GSIB 2129 1905 1227  GSIB 1081 1082 1083 1084 1085  GSIB 1229	Amount in thousand EUR  Amount in thousand EUR  11 664 697 77 14 660 000 51 26 324 698 25  Amount in thousand EUR  166 945 82 40 755 00 113 069 45 20 708 66 73 925 76  Amount in thousand EUR	9,e. 9,f. 10.a. 11.b. 11.d. 11.e. 11.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  nplexity indicators  action 10 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  section 11 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)  section 12 - Level 3 Assets a. Level 3 assets indicator, including insurance subsidiaries section 13 - Cross-Jurisdictional Claims	GSIB 2129 1905 1227 1227 1906 1081 1082 1083 1083 1084 1085 GSIB 1229	Amount in thousand EUR  Amount in thousand EUR  11 664 697 77 14 660 000 51 26 324 698 26 40 758 04 11 1009 44 20 708 66 73 925 70  Amount in thousand EUR  29 468 75	9.e. 9.f. 10.a. 10.b. 11.c. 11.c. 11.e. 11
1. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  Implexity indicators  Indicators  2. OTC derivatives cleared through a central counterparty  3. OTC derivatives settled blaterally  2. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  2. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  2. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  2. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  2. Available-for-sale securities (AFS)  2. Trading and AFS securities that meet the definition of Level 1 assets  3. Trading and AFS securities indicator (sum of items 11.a and 111.b, minus the sum of 11.c and 11.d)  2. Trading and AFS securities indicator (sum of items 11.a and 111.b, minus the sum of 11.c and 11.d)  3. Level 3 assets  3. Level 3 assets indicator, including insurance subsidiaries  3. Survisidictional Activity Indicators  2. Total foreign claims on an ultimate risk basis	GSIB 2129 1905 1227  GSIB 1081 1082 1083 1083 1085  GSIB 1229  GSIB 1087	Amount in thousand EUR  Amount in thousand EUR  11 664 697 77 14 660 000 51 26 324 696 25  Amount in thousand EUR  166 945 82 40 758 04 113 069 45 20 708 66 73 925 70  Amount in thousand EUR  29 468 75  Amount in thousand EUR	9.e. 9.f.  72 10.a. 10.b. 10.c.  22 11.a. 11.b. 11.c.
1. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  Implexity indicators  Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives  a. OTC derivatives celted brough a central counterparty  b. OTC derivatives settled bilaterally  c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  Section 11 - Trading and Available-for-Sale Securities  a. Held-for-trading securities (HFT)  b. Available-for-sale securities (AFS)  c. Trading and AFS securities that meet the definition of Level 1 assets  d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts  e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)  Section 12 - Level 3 Assets  a. Level 3 assets indicator, including insurance subsidiaries  sss-Jurisdictional Activity Indicators  a. Total foreign claims on an ultimate risk basis  b. Foreign derivative claims on an ultimate risk basis  b. Foreign derivative claims on an ultimate risk basis	GSIB 2129 1905 1227 229 1905 1227 229 1905 221 29 1905 201 201 201 201 201 201 201 201 201 201	Amount in thousand EUR  Amount in thousand EUR  11 664 697 77 14 660 000 51 26 324 698 26  Amount in thousand EUR  166 945 82 40 758 00 113 069 45 20 708 66 73 925 70  Amount in thousand EUR  29 468 78  Amount in thousand EUR	9.e. 9.f. 10.a. 10.b. 11.c. 11.e. 12.a 12.a 13.a. 15.6 13.b. 13.a. 15.6 13.b. 13.b. 15.6
1. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  Implexity indicators  Indicators  2. OTC derivatives cleared through a central counterparty  3. OTC derivatives settled blaterally  2. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  2. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  2. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  2. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  2. Available-for-sale securities (AFS)  2. Trading and AFS securities that meet the definition of Level 1 assets  3. Trading and AFS securities indicator (sum of items 11.a and 111.b, minus the sum of 11.c and 11.d)  2. Trading and AFS securities indicator (sum of items 11.a and 111.b, minus the sum of 11.c and 11.d)  3. Level 3 assets  3. Level 3 assets indicator, including insurance subsidiaries  3. Survisidictional Activity Indicators  2. Total foreign claims on an ultimate risk basis	GSIB 2129 1905 1227  GSIB 1081 1082 1083 1083 1085  GSIB 1229  GSIB 1087	Amount in thousand EUR  Amount in thousand EUR  11 664 697 77 14 660 000 51 26 324 696 25  Amount in thousand EUR  166 945 82 40 758 04 113 069 45 20 708 66 73 925 70  Amount in thousand EUR  29 468 75  Amount in thousand EUR	9.e. 9.f. 10.a. 10.b. 11.c. 11.e. 12.a 12.a 13.a. 15.6 13.b. 13.a. 15.6 13.b. 13.b. 15.6
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  Implexity indicators  Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives  a. OTC derivatives cleared through a central counterparty  b. OTC derivatives settled blaterally  c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  Section 11 - Trading and Available-for-Sale Securities  a. Held-for-trading securities (HET)  b. Available-for-sale securities (AFS)  c. Trading and AFS securities that meet the definition of Level 1 assets  d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts  e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)  Section 12 - Level 3 Assets  a. Level 3 assets indicator, including insurance subsidiaries  ses-Jurisdictional Activity Indicators  section 13 - Cross-Jurisdictional Claims  a. Told foreign claims on an ultimate risk basis  b. Foreign derivative claims on an ultimate risk basis  c. Cross-Jurisdictional claims indicator (sum of items 13.a and 13.b)	GSIB 2129 1905 1227 229 1905 1227 229 1905 221 29 1905 201 201 201 201 201 201 201 201 201 201	Amount in thousand EUR  Amount in thousand EUR  11 664 697 77 14 660 000 51 26 324 698 26  Amount in thousand EUR  166 945 82 40 758 04 13 0094 20 708 66 73 925 70  Amount in thousand EUR  29 468 76  Amount in thousand EUR	9e. 9f. 10.a. 10.b. 11.c. 12.a. 11.e. 12.a. 13.a. 15.6 13.b. 13.a. 15.6 13.b. 13.b. 13.a. 15.6 13.b. 1
1. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  Implexity indicators  Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives  a. OTC derivatives celted brough a central counterparty  b. OTC derivatives settled bilaterally  c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  Section 11 - Trading and Available-for-Sale Securities  a. Held-for-trading securities (HFT)  b. Available-for-sale securities (AFS)  c. Trading and AFS securities that meet the definition of Level 1 assets  d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts  e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)  Section 12 - Level 3 Assets  a. Level 3 assets indicator, including insurance subsidiaries  sss-Jurisdictional Activity Indicators  a. Total foreign claims on an ultimate risk basis  b. Foreign derivative claims on an ultimate risk basis  b. Foreign derivative claims on an ultimate risk basis	GSIB 2129 1905 1227 1227 1905 1227 1905 1227  GSIB 1081 1082 1083 1084 1085  GSIB 1184 1229	Amount in thousand EUR  Amount in thousand EUR  11 664 697 77 14 660 000 51 26 324 698 26  Amount in thousand EUR  166 945 82 40 758 00 113 069 45 20 708 66 73 925 70  Amount in thousand EUR  29 468 78  Amount in thousand EUR	9e. 9f. 10.a. 10.b. 11.c. 11.a. 11.e. 12.a. 13.a. 13.a. 13.a. 13.c.
1. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)  Implexity indicators  Indicators  2. OTC derivatives cleared through a central counterparty  2. OTC derivatives settled blaterally  2. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)  Indicator 11 - Trading and Available-for-Sale Securities  2. Held-for-trading securities (HFT)  3. Available-for-sale securities (AFS)  4. Trading and AFS securities that meet the definition of Level 1 assets  4. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts  5. Trading and AFS securities indicator (sum of items 11.a and 111.b, minus the sum of 11.c and 11.d)  2. Trading and AFS securities indicator (sum of items 11.a and 111.b, minus the sum of 11.c and 11.d)  3. Total foreign claims on an ultimate risk basis  4. Total foreign claims on an ultimate risk basis  5. Foreign derivative claims on an ultimate risk basis  6. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	GSIB 2129 1905 1227  GSIB 1081 1082 1083 1084 1086  GSIB 1229  GSIB 1229  GSIB 1229  GSIB 1229	Amount in thousand EUR  Amount in thousand EUR  11 684 897 77 14 660 000 51 26 324 698 25 40 755 00 1130 69 45 20 708 66 73 925 70 Amount in thousand EUR  Amount in thousand EUR  29 468 75 76 35 77 93 1359 358 16 40 759 35 1359 358 16 40 759 35 11 359 358 16 40 759 35 11 359 358 16 40 759 35 11 359 358 16 40 759 35 11 359 358 16 40 759 35 11 359 358 16	72 10.a. 10.b. 11.c. 12.a 12.a 13.a. 13.a. 13.c. 13.b. 13.c.