NORD/LB

End 2014 data collection of the Macroprudential Supervision Group of the Basel Committee on Banking Supervision to assess the systemic importance of banks in a global context.

as at 27 May 2015

End-2014 G-SIB Assessment Exercise

8. General information provided by the relevent approvioury authority: (a) Country voide (b) Exercise (C) (1) and Annex (1) (2) (2) (2) (2) (2) (2) (2) (2) (2) (2	Eng-2014 G-SIB Assessment Exercise	
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d. Other assets (1) Securities received in SF1s that are recopiised as assets e. Total or buildance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d, [1]) (1) Securities received in SF1s that are recopiised as assets e. Total or buildance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d, [1]) (2) Other unconditionally cancellable reclirated commitments (2) Other unconditionally cancellable reclirated commitments (3) International amount of off-balance-sheet items with a 50% credit conversion factor (3) Notional amount of off-balance-sheet items with a 50% credit conversion factor (3) Notional amount of off-balance-sheet items with a 50% credit conversion factor (3) Protional mount of off-balance-sheet items with a 50% credit conversion factor (3) Protional mount of off-balance-sheet items with a 50% credit conversion factor (3) Protional mount of off-balance-sheet items with a 50% credit conversion factor (3) Other off-balance-sheet items with a 50% credit conversion factor (4) Other off-balance-sheet items with a 50% credit conversion factor (5) Incential future exposure of derivalisties contracts (5) Incential future exposure of derivalistics contracts (6) Other incential incential institutions (1) Exposures inclinator (sum of items 2.e, 2.k, 2.i.i.j., 2.i.i.j., 0.1 times 2.i.j., 2.i.i.j., innus the sum of items 2.i.j.) and 2.m. (2) Section 4 intra-financial system Assets a. Future of the financial institutions (1) Securities incurred exposure of incurrities inclinated in items 3.c.] (2) Section of committed lines extended to other financi		82
(1) Securities received in STs 1 bat are recognised as assets (2.7 and 2.4 minus 2.4 (1)) (1955 f. P. Potenia Induce exposure of derivative contracts (2.3 and 2.4 minus 2.4 (1)) (1955 f. P. Potenia Induce exposure of derivative contracts (2.3 the nuconditionally cancellable credit card commitments (2.1) the nuconditionally cancellable credit card commitments (2.1) other unconditionally cancellable credit card commitments (2.2) other unconditionally cancellable credit card commitments (2.2) other unconditionally cancellable credit card commitments (2.3) the nuconditional process (2.3) other and of 67 balance-sheet items with a 20% credit conversion factor (2.3) other and of 67 balance-sheet items with a 100% credit conversion factor (2.3) other and of 67 balance-sheet items with a 100% credit conversion factor (2.3) other and include (2.3) other and included		174.54
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1	f. Potential future exposure of derivative contracts	2.37
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L Notional amount of off-balance-sheet items with a 100% credit conversion factor A Notional amount of off-balance-sheet items with a 100% credit conversion factor & Total off-balance-sheet items (sum of items 2.f., 2, and 2.h through 2.h minus 0.9 times the sum of items 2.g.(1) and 2.g.(2)) & Total off-balance-sheet items (sum of items 2.f., 2, and 2.h through 2.h minus 0.9 times the sum of items 2.g.(1) and 2.g.(2)) & Total off-balance-sheet items (sum of items 2.f., 2, and 2.h through 2.h minus 0.9 times the sum of items 2.g.(1) and 2.g.(2)) & Total consortionally cancellable commitments (1) On-balance-sheet commitments (5) investment value in the consolidated entities • Regulatory againstments (5) investment value in the consolidated entities • Regulatory aguistments • Regulatory aguistments • Regulatory aguistments • Regulatory aguistments • 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) **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) **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) **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) **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) **Total exposure of definition of the other financial institutions 1.1 Certificates of deposit 1.2 Described with or item to other financial institutions 2.2 Section 4. Intra-financial system Assets 3.1 Certificates of deposit 3.1 Certificates of deposit 3.2 Section 4. Intra-financial system Assets 4.3 Section 4. 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) **Total exposure of depository	(2) Other unconditionally cancellable commitments	7.55
Notional amount of off-balance-sheet items (sum of items 2, £, 2a, and 2, th through 2, iminus 0, 9 times the sum of items 2, £(1) and 2, £(2))	h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	3.18
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)) 1. Entities consolidated for accounting purposes but not for risk-based regulatory purposes: 1. On-balance-sheet assets 2. (2) Potential future exposure of derivatives contracts 3. (3) Unconditionally cancellable commitments 4. Other off-balance-sheet commitments 4. Other off-balance-sheet commitments 4. Other off-balance-sheet commitments 5. In Regulatory adjustments 6. Sinvestment value in the consolidated entitles 7. 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) 2. 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) 2. Section 3. Intra-Financial System Assets 2. Funds deposited with or lent to other financial institutions 4. Total exposures of deposit 5. Unused portion of committed lines extended to other financial institutions 4. Total exposures of deposit 6. Unused portion of committed lines extended to other financial institutions 4. Total exposures (all of the succurities (all of the succurities) 4. Subordinated debt securities 4. 3. Subordinated debt securities 4. 3. Subordinated debt securities 4. 3. Subordinated debt securities 5. Sequity securities (all of the succurities) 6. Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) 6. Hot positive current exposure of securities financing transactions with other financial institutions 6. Over the-counter derivatives with other financial institutions 7. Intra-financial system Liabilities 8. Amount in thousand EUR 8. Amount in thousand EUR 8. Amount in thousand EUR 9. Potential future exposure 9. Amount in thousand EUR 9. Potential future exposure 9. Amount in thousand EUR 9. Potential future exposure 9. Amount in thousand EUR 9. Coverthe-counter derivatives with other financial institutions 9. Amount in thous	i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	9.73
I. Entities consolidated for accounting purposes but not for risk-based regulatory purposes: (1) On-balance-sheet assets (3) Unconditionally cancellable commitments (4) Other of Fabanace-sheet commitments (5) Investment value in the consolidated entities n. Regulatory adjustments (5) Investment value in the consolidated entities n. Regulatory adjustments 22. 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) 215.6 **Connectedness Indicators** Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit (1) Certificates of deposit (1) Certificates of deposit (2) Exercised by other financial institutions (3) Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (3) Exercised by the financial institutions (4) Commercial paper (3) Subordinated debt securities (4) Commercial paper (5) Sequity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	3.99
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2) Potential future exposure of derivatives contracts	I. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:	
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(4) Other off-balance-sheet commitments (5) Investment value in the consolidated entities (6) Investment value in the consolidated entities (7) Investment value in the consolidated entities (8) Investment value in the value	(2) Potential future exposure of derivatives contracts	
(5) Investment value in the consolidated entities m. Regulatory adjustments 2.2 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) 2.15.6 connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions 3.1.2 (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) Fourity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions o. Over-the-counter 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 (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) Amount in thousand EUR Amount in thousand EUR Amount in thousand EUR 2.e. Deposits due to depository institutions 2.28 Section 4 - Intra-Financial System Liabilities a. Deposits due to non-depository financial institutions 2.28 c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions 2.28 c. Over-the-counter derivatives with other financial institutions 3.5 c. Over-the-counter derivatives with other financial institutions 3.6 d. Net negative fair value (2) Potential future exposure	(3) Unconditionally cancellable commitments	
m. Regulatory adjustments 2.2 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) 215.6 **Connectedness Indicators** Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions 3.1.2 (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by their 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) A ret positive current exposure of securities instancing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions e. Over-the-counter derivatives with other financial institutions 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)) Section 4 - Intra-Financial System Liabilities a. Deposits due to depository institutions 2.2.8 Section 4 - Intra-Financial System Liabilities a. Deposits due to non-depository institutions 2.2.8 C. Unused portion of committed lines obtained from other financial institutions 2.2.8 C. Unused portion of committed lines obtained from other financial institutions 3.5 e. Over-the-counter derivatives with other financial institutions 3.5	(4) Other off-balance-sheet commitments	
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) 215.6 connectedness Indicators Section 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 (1) Secured debt securities (2) Secured debt securities (3) Subordinated debt securities (4) Commercial apper (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 securities financing transactions with other financial institutions e. Over-the-counter 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 Liabilities a. Deposits due to depository institutions 424 525.6 645.7 Amount in thousand EUR Amount in thousand EUR Amount in thousand EUR 426 427 428 428 429 429 420 420 421 420 421 420 421 421		1.41
Connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions 31:2 (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 securities financing transactions with other financial institutions e. Over-the-counter 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 (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. Deposits due to one-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions c. Unused portion of committed lines obtained from other financial institutions e. Over-the-counter derivatives with other financial institutions c. Unused portion of committed lines obtained from other financial institutions e. Over-the-counter derivatives with other financial institutions c. Unused portion of committed lines obtained from other financial institutions e. Over-the-counter derivatives with other financial institutions c. Unused portion of committed lines obtained from other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure	m. Regulatory adjustments	2.29
Section 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 (2) Secured debt 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) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (a. Net positive current exposure of securities financing transactions with other financial institutions (2) Potential future exposure (1) Net positive fair value (1) Net positive fair value (2) Potential future exposure (3) Exposure of the securities financial institutions that have a net positive fair value: (1) 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)) Section 4 - Intra-Financial System Liabilities a. Deposits due to on-depository financial institutions (b. Deposits due to on-depository financial institutions (c. Unused portion of committed lines obtained from other financial institutions (d. Net negative current exposure of securities financing transactions with other financial institutions (d. Net negative current exposure of securities financing transactions with other financial institutions (d. Net negative current exposure of securities financing transactions with other financial institutions (d. Net negative current exposure of securities financing transactions with other financial institutions (d. Net negative fair value (1) Net negative fair value (2) Potential future exposure	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)	215.60
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 securities financial institutions with other financial institutions e. Over-the-counter 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 (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. Deposits due to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure	rconnectedness Indicators	
(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 securities financing transactions with other financial institutions e. Over-the-counter 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 (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. Deposits due to non-depository financial institutions 42.4 b. Deposits due to non-depository financial institutions 42.5 c. Unused portion of committed lines obtained from other financial institutions 4. Net negative current exposure of securities financial institutions 4. Net negative current exposure of securities financial institutions 5. Over-the-counter derivatives with other financial institutions 6. Net negative current exposure of securities financial institutions 6. Net negative current exposure of securities financial institutions 6. Net negative current exposure of securities financial institutions 7. Over-the-counter derivatives with other financial institutions 8. Over-the-counter derivatives with other financial institutions 9. Over-the-counter derivatives with other f	Section 3 - Intra-Financial System Assets	Amount in thousand EUR
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 securities financing transactions with other financial institutions e. Over-the-counter 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 (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. Deposits due to depository institutions b. Deposits due to depository institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions 3.5 d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure		31.27
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 securities financing transactions with other financial institutions e. Over-the-counter 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 (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. Deposits due to non-depository financial institutions b. Deposits due to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions 1.8 d. Net negative current exposure of securities financing transactions with other financial institutions 2.8 d. Net negative current exposure of securities financing transactions with other financial institutions 3.5 d. Net negative current exposure of securities financing transactions with other financial institutions 3.6 d. Net negative current exposure of securities financial institutions and the financial institutions 2.0 2.0 2.0 2.0 2.0 2.0 2.0 2.		1
(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) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (7) Optionally securities (8) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (9) Optionally securities included in item 3.c.(5) (1) Net nogative fair value (1) Net negative current exposure of securities financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure (3) Optional future exposure (4) Optional future exposure (5) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (7) Optional future exposure (8) Optional future exposure (9) Optional future exposure	h Unused partian of committed lines autonded to other financial in-titutions	4.71
(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 securities financing transactions with other financial institutions e. Over-the-counter 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 (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. Deposits due to depository institutions b. Deposits due to depository institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure 5 21.7		4.71
(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 securities financing transactions with other financial institutions e. Over-the-counter 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 (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. Deposits due to depository institutions b. Deposits due to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions (1) Net negative fair value (2) Potential future exposure 3.0 (2) Potential future exposure	c. Holdings of securities issued by other financial institutions:	
(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 securities financing transactions with other financial institutions e. Over-the-counter 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 (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. Deposits due to depository institutions b. Deposits due to depository institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value 20 Potential future exposure	c. Holdings of securities issued by other financial institutions: (1) Secured debt securities	4.30
(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 securities financing transactions with other financial institutions e. Over-the-counter 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 (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. Deposits due to depository institutions b. Deposits due to depository institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure	c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities	4.30 21.72
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter 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 (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. Deposits due to depository institutions b. Deposits due to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value 3.0 (2) Potential future exposure	c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities	4.30 21.72
d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter 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 (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. Deposits due to depository institutions b. Deposits due to depository institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure 7	c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities	4.90 21.72 6
e. Over-the-counter 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 (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. Deposits due to depository institutions b. Deposits due to depository institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure 3.0 (2) Potential future exposure	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	4.90 21.72 6
(1) Net positive fair value (2) Potential future exposure 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)) Section 4 - Intra-Financial System Liabilities a. Deposits due to depository institutions b. Deposits due to onon-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions d. 1) Net negative fair value (1) Net negative fair value (2) Potential future exposure 3.0 (2) Potential future exposure	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	4.90 21.72 6
(2) Potential future exposure 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)) Section 4 - Intra-Financial System Liabilities a. Deposits due to depository institutions b. Deposits due to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure 3.0	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 securities financing transactions with other financial institutions	4.90 21.72 6
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)) Section 4 - Intra-Financial System Liabilities a. Deposits due to depository institutions b. Deposits due to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure	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 securities financing transactions with other financial institutions	4.90 21.72 6
Section 4 - Intra-Financial System Liabilities a. Deposits due to depository institutions b. Deposits due to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions tet negative fair value: (1) Net negative fair value (2) Potential future exposure 7	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 securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:	4.90 21.72 6
Section 4 - Intra-Financial System Liabilities a. Deposits due to depository institutions 42.4 b. Deposits due to non-depository financial institutions 22.8 c. Unused portion of committed lines obtained from other financial institutions 3.6 d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions tet negative fair value: (1) Net negative fair value (2) Potential future exposure 3.0	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 securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value	4.90 21.72 6 1
a. Deposits due to depository institutions 4.2.4 b. Deposits due to non-depository financial institutions 2.2.8 c. Unused portion of committed lines obtained from other financial institutions 3.6 d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions ten the regative fair value: (1) Net negative fair value 3.0 (2) Potential future exposure 7	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 securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure	4.30 21.72 6 1 1.89 53
b. Deposits due to non-depository financial institutions 22.8 c. Unused portion of committed lines obtained from other financial institutions 3.6 d. Net negative current exposure of securities financing transactions with other financial institutions 3.5 e. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value 3.0 (2) Potential future exposure 7	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 securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure	4.30 21.72 6 1 1.89 53
c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure 7	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 securities financial transactions with other financial institutions e. Over-the-counter 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 (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	4.30 21.72 6 6 1 1.89 53 64.52 Amount in thousand EUR
d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure 7	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 securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value (2) Potential future exposure 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)) Section 4 - Intra-Financial System Liabilities a. Deposits due to depository institutions	4.30 21.72 6 1 1 1.89 53 64.52 Amount in thousand EUR 42.49
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure 7	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 securities financing transactions with other financial institutions e. Over-the-counter 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 (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. Deposits due to depository institutions b. Deposits due to non-depository financial institutions	4.30 21.72 6 6 1 1 1.89 53 64.52 Amount in thousand EUR 42.49 22.85
(1) Net negative fair value 3.0 (2) Potential future exposure 7	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 securities financing transactions with other financial institutions e. Over-the-counter 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 (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. Deposits due to depository institutions b. Deposits due to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions	4.30 21.72 6 6 1 1.89 63.53 64.52 Amount in thousand EUR 42.49 22.85 3.67
(2) Potential future exposure	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 securities financing transactions with other financial institutions e. Over-the-counter 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 (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. Deposits due to depository institutions b. Deposits due to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions	4.30 21.72 6 6 1 1.89 53 64.52 Amount in thousand EUR 42.49 22.85 3.67
	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 securities financing transactions with other financial institutions e. Over-the-counter 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 (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. Deposits due to depository institutions b. Deposits due to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:	4.30 21.72 6 6 1 1 1.89 53 64.52 Amount in thousand EUR 42.49 22.85 3.67 3.50
	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 securities financing transactions with other financial institutions e. Over-the-counter 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 (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. Deposits due to depository institutions b. Deposits due to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value	4.30 21.72 6 6 1 1 1.89 53 64.52 Amount in thousand EUR 42.49 22.85 3.67 3.50

ection 5 - Securities Outstanding	Amount in thousand EUR
a. Secured debt securities	21.946.234
b. Senior unsecured debt securities	22.164.197
c. Subordinated debt securities	2.841.027
d. Commercial paper	126.241
e. Certificates of deposit	316.177
f. Common equity	0
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	0
h. Securities outstanding indicator (sum of items 5.a through 5.g)	47.393.876
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Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in thousands of the specified currency	Amount in thousand EUR
a. Australian dollars	AUD	AUD 2.730.460	1.856.437
b. Brazilian real	BRL	BRL 0	0
c. Canadian dollars	CAD	CAD 5.297.660	3.616.352
d. Swiss francs	CHF	CHF 8.098.138	6.667.530
e. Chinese yuan	CNY	CNY 15.501	1.897
f. Euros	EUR	EUR 484.162.203	484.162.203
g. British pounds	GBP	GBP 32.550.134	40.396.680
h. Hong Kong dollars	HKD	HKD 1.670.785	162.435
i. Indian rupee	INR	INR 715.782	8.843
j. Japanese yen	JPY	JPY 824.311.454	5.878.093
k. Swedish krona	SEK	SEK 6.028.885	662.873
I. United States dollars	USD	USD 221.504.108	167.000.929
m. Payments activity indicator (sum of items 6.a through	6.I)		710.414.272

Section 7 - Assets Under Custody	Amount in thousand EUR
a. Assets under custody indicator	69.023.761

Section 8 - Underwritten Transactions in Debt and Equity Markets	Amount in thousand EUR
a. Equity underwriting activity	0
b. Debt underwriting activity	6.886.080
c. Underwriting activity indicator (sum of items 8.a and 8.b)	6.886.080

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	Amount in thousand EUR
a. OTC derivatives cleared through a central counterparty	94.103.295
b. OTC derivatives settled bilaterally	224.828.994
c. OTC derivatives indicator (sum of items 9.a and 9.b)	318.932.289

Section 10 - Trading and Available-for-Sale Securities	Amount in thousand EUR
a. Held-for-trading securities (HFT)	4.700.872
b. Available-for-sale securities (AFS)	40.461.092
c. Trading and AFS securities that meet the definition of Level 1 assets	19.273.193
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	4.766.481
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	21.122.290

Section 11 - Level 3 Assets	Amount in thousand EUR
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	563.026

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	Amount in thousand EUR
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	61.637.914

Section 13 - Cross-Jurisdictional Liabilities	Amount in thousand EUR
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	29.398.553
(1) Any foreign liabilities to related offices included in item 13.a.	9.363.787
b. Local liabilities in local currency (excluding derivatives activity)	23.107.625
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	43.142.391