Bank name: Bayern LB

| ral Bank Data | | | |
|--|---|---|--|
| Erdi Dalik Vald | | | |
| Section 1 - General Information | GSIB | Response | |
| a. General information a. General information provided by the relevant supervisory authority: | GSIB | Response | |
| (1) Country code | 1001 | DE. | 1.a.(1) |
| (2) Bank name | 1002 | BayernLB | 1.a.(2) |
| (3) Reporting date (yyyy-mm-dd) | 1003 | 2022-12-31 | 1.a.(3) |
| (4) Reporting currency | 1004 | EUR | 1.a.(4) |
| (5) Euro conversion rate | 1005 | 1 | 1.a.(5) |
| (6) Submission date (yyyy-mm-dd) | 1006 | 2023-06-14 | 1.a.(6) |
| b. General Information provided by the reporting institution: | | | |
| (1) Reporting unit | 1007 | 1,000 | 1.b.(1) |
| (2) Accounting standard | 1008 | IFRS 2023-06-14 | 1.b.(2) |
| (3) Date of public disclosure (yyyy-mm-dd) (4) Language of public disclosure | 1009 | English | 1.b.(3) 1.b.(4) |
| (5) Web address of public disclosure | 1010 | https://www.bayernlb.de/internet/media/de/ir/downloads_1/in | |
| (6) LEI code | 2015 | VDYMYTQGZZ6DU0912C88 | 1.b.(6) |
| Indicator | | | |
| Pastion 2. Total Functions | CCID |) A | |
| Section 2 - Total Exposures a. Derivatives | GSIB | Amount | |
| a. Derivatives (1) Counterparty exposure of derivatives contracts | 1012 | 7,496,549 | 2.a.(1) |
| (1) Counterparty exposure of derivatives contracts (2) Capped notional amount of credit derivatives | 1201 | 7,496,549 | |
| (3) Potential future exposure of derivative contracts | 1018 | 5,693,755 | |
| b. Securities financing transactions (SFTs) | 1070 | 3,083,783 | 2.4.(0) |
| (1) Adjusted gross value of SFTs | 1013 | 3,572,348 | 2.b.(1) |
| (2) Counterparty exposure of SFTs | 1014 | 2,430,219 | |
| c. Other assets | 1015 | 226,891,800 | |
| d. Gross notional amount of off-balance sheet items | | | |
| (1) Items subject to a 0% credit conversion factor (CCF) | 1019 | 21,671,516 | |
| (2) Items subject to a 20% CCF | 1022 | 3,771,246 | |
| (3) Items subject to a 50% CCF | 1023 | 34,409,423 | |
| (4) Items subject to a 100% CCF | 1024 | 2,502,026 | |
| e. Regulatory adjustments | 1031 | 835,203 | 2.e. |
| f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) $ \frac{1}{2} \left(\frac{1}{$ | 1103 | 268,712,810.35 | 2.f. |
| g. Exposures of insurance subsidiaries not included in 2.f net of intragroup: | | | |
| (1) On-balance sheet and off-balance sheet insurance assets | 1701 | 0 | 2.g.(1) |
| • • | | | 3 () |
| (2) Potential future exposure of derivatives contracts for insurance subsidiaries | 1205 | 0 | 2.g.(2) |
| (3) Investment value in consolidated entities | 1208 | 0 | 2.g.(3) |
| | | | |
| h Intragroup exposures with insurance subsidiaries reported in 2 a that are included in 2 f | 2101 | | 2 h |
| h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) | 2101 | 0 268,712,810 | 2.h. 2.i. |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) | | | |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) | | | |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) connectedness Indicators | | | |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) connectedness Indicators | 1117 | 268,712,810 | 2.i. |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit | 1117 GSIB 1216 2102 | Amount 37,885,156 | 2.i. 3.a. 3.a.(1) |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f., 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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 | 1117 GSIB 1216 | 268,712,810 Amount 37,885,156 | 2.i. 3.a. 3.a.(1) |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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 c. Holdings of securities issued by other financial institutions | GSIB 1216 2102 1217 | Amount 37,885,156 0 8,095,803 | 3.a. 3.a.(1) 3.b. |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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 c. Holdings of securities issued by other financial institutions (1) Secured debt securities | GSIB 1216 2102 1217 2103 | Amount 37,885,156 0 8,095,803 4,222,037 | 3.a. 3.a.(1) 3.b. 3.c.(1) |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f., 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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 c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities | GSIB 1216 2102 1217 2103 2104 | Amount 37,885,156 0 8,095,803 4,222,037 1,916,206 | 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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 c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities | GSIB 1216 2102 1217 2103 2104 2105 | Amount 37,885,156 0 8,095,803 4,222,037 1,916,206 | 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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 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 | GSIB 1216 2102 1217 2103 2104 2105 2106 | Amount 37,885,156 0 8,095,803 4,222,037 1,916,206 0 0 | 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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 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 | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 | Amount 37,885,156 0 8,095,803 4,222,037 1,916,206 0 122,900 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(4) 3.c.(4) |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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 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) | GSIB 1216 2102 1217 2103 2104 2105 2106 2106 2107 2108 | Amount 37,885,156 0 8,095,803 4,222,037 1,916,206 0 0 122,900 0 0 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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 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 | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 | Amount 37,885,156 0 8,095,803 4,222,037 1,916,206 0 122,900 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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 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 | GSIB 1216 2102 1217 2103 2104 2105 2106 2106 2107 2108 | Amount 37,885,156 0 8,095,803 4,222,037 1,916,206 0 0 122,900 0 0 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(4) 3.c.(6) 3.d. |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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 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 | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 | Amount 37,885,156 0 8,095,803 4,222,037 1,916,206 0 0 122,900 0 2,362,492 | 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(3) 3.c.(4) 3.c.(5) 3.d.(6) 3.d. 3.e.(1) |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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) 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 (1) Net positive fair value (2) Potential future exposure (3) Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through | GSIB 1216 2102 1217 2103 2104 2105 2106 1219 2109 2110 | Amount 37,885,156 0 8,095,803 4,222,037 1,916,206 0 122,900 0 2,362,492 392,723 748,648 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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 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)) | GSIB 1216 2102 1217 2103 2104 2106 2107 2108 1219 | Amount 37,885,156 0 8,995,803 4,222,037 1,916,206 0 0 122,900 122,900 0 2,362,492 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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 issued by other financial institutions (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 | GSIB 1216 2102 1217 2103 2104 2105 2106 1219 2109 2110 | Amount 37,885,156 0 8,095,803 4,222,037 1,916,206 0 122,900 0 2,362,492 392,723 748,648 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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 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 c. 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 | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB | Amount 37,885,156 0 8,995,803 4,222,037 1,916,206 0 122,900 0 2,362,492 392,723 748,648 55,745,965 | 2.i. 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) 3.f. |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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 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)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB | Amount 37,885,156 0 8,095,803 4,222,037 1,916,206 0 0 122,900 2,362,492 392,723 748,648 55,745,965 Amount | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.c.(6) 3.d. 3.e.(2) 3.f. |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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) 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 (1) 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)) 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 | GSIB 1216 2102 1217 2103 2106 2106 2107 2108 1219 2109 2110 1215 GSIB | Amount 37,885,156 0 8,095,803 4,222,037 1,916,206 0 122,900 0 2,362,492 392,723 748,648 55,745,965 Amount | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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) 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 | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB 2111 2112 2113 | Amount 37,885,156 0 8,995,803 4,222,037 1,916,206 0 0 122,900 0 2,362,492 392,723 748,648 55,745,965 Amount 57,000,914 21,539,112 0 | 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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 c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated 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 c. 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 financial institutions (3) Loans obtained from other financial institutions Unused portion of committed lines obtained from other financial institutions | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB 2111 2112 2111 2112 | Amount 37,885,156 0 8,095,803 4,222,037 1,916,206 0 0 122,900 2,362,492 392,723 748,648 55,745,965 Amount 57,000,914 21,539,112 0 526,983 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. (3) 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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) 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 (1) Net positive fair value (2) Potential future exposure (3) 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 (4) Loans obtained from other financial institutions (5) Loused portion of committed lines obtained from other financial institutions (6) Loused portion of committed lines obtained from other financial institutions | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB 2111 2112 2113 | Amount 37,885,156 0 8,995,803 4,222,037 1,916,206 0 0 122,900 0 2,362,492 392,723 748,648 55,745,965 Amount 57,000,914 21,539,112 0 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. (3) 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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) 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 b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of SFTs with other financial institutions d. OTC derivatives with other financial institutions | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2109 2110 1215 GSIB 2111 2112 2113 1223 | Amount 37,885,156 0 8,095,803 4,222,037 1,916,206 0 0 122,900 2,362,492 392,723 748,648 55,745,965 Amount 57,000,914 21,539,112 0 526,983 2,114,431 | 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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) 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 (1) Net positive fair value (2) Potential future exposure (3) 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 (4) Loans obtained from other financial institutions (5) Loused portion of committed lines obtained from other financial institutions (6) Loused portion of committed lines obtained from other financial institutions | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB 2111 2112 2111 2112 | Amount 37,885,156 0 8,095,803 4,222,037 1,916,206 0 0 122,900 0 2,362,492 392,723 748,648 55,745,965 Amount 57,000,914 21,539,112 0 526,983 2,114,431 | 3.a. 3a.(1) 3.b. 3c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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) 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)) 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. Net negative current 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 | GSIB 1216 2102 1217 2103 2104 2105 2106 1219 2109 2110 1215 GSIB 2111 2112 2113 1224 | Amount 37,885,156 0 8,095,803 4,222,037 1,916,206 0 0 122,900 2,362,492 392,723 748,648 55,745,965 Amount 57,000,914 21,539,112 0 526,983 2,114,431 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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) 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 depository financial institutions (3) Loans 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 d. OTC derivatives with other financial institutions d. OTC derivatives with other financial institutions that have a net negative fair value (1) Net negative current exposure 1) Net negative fair value 2) Potential future exposure 8. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 1.d.(2)) | GSIB 1216 2102 1217 2103 2106 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1223 1224 2114 2115 | Amount 37,885,156 0 8,095,803 4,222,037 1,916,206 0 0 122,900 0 2,362,492 392,723 748,648 55,745,965 Amount 57,000,914 21,539,112 0 526,983 2,114,431 2,560,918 819,258 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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) 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 (1) Net positive fair value (2) Potential future exposure (3) 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 one-depository financial institutions (3) Loans obtained from other financial institutions (4) Deposits due to non-depository financial institutions (5) Loans obtained from other financial institutions (6) United portion of committed lines obtained from other financial institutions (7) Deposits due to non-depository financial institutions (8) Loans obtained from other financial institutions (9) Deposits due to non-depository financial institutions (1) Loans obtained from other financial institutions (2) Deposits due to mon-depository financial institutions (3) Loans obtained from other financial institutions (4) Certification of committed lines obtained from other financial institutions (6) Certification of committed lines obtained from other financial institutions (7) Loans obtained from other financial institutions (8) Loans obtained from other financial institutions (9) Loans obtained from other financial institutions | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB 2111 2112 2113 1223 1224 2114 2115 1221 | Amount 37,885,156 0 8,995,803 4,222,037 1,916,206 0 0 122,900 2,362,492 392,723 748,648 55,745,965 Amount 57,000,914 21,539,112 0 526,983 2,114,431 2,560,918 819,258 84,561,617 | 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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) Senior unsecured debt securities (3) Subordinated 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)) 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 (4) Deposits due to deposited of the financial institutions (5) Lonused portion of committed lines obtained from other financial institutions (6) CTC derivatives with other financial institutions (6) CTC derivatives with other financial institutions (6) Lonus obtained from other financial institutions (7) Deposits due to deposited of SFTs with other financial institutions (8) Lonused portion of committed lines obtained from other financial institutions (9) Lonus deposited of the financial institutions (10) Teleposite due to deposited promother financial institutions (11) Ret negative current exposure of SFTs with other financial institutions (12) Potential future exposure (13) Lonus deposited from other financial institutions that hav | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB 2111 2112 2113 1224 2115 1221 GSIB 2116 GSIB | Amount 37,885,156 0 8,095,803 4,222,037 1,916,206 0 0 122,900 0 2,362,492 392,723 748,648 55,745,965 Amount 57,000,914 21,539,112 0 526,893 2,114,431 2,560,918 819,258 84,561,617 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. (3) 3.c.(6) 3.d. (4) 3.e.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. 5.a. |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g (3) thorough 2.h) 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) 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 no-depository financial institutions (2) Deposits due to no-depository financial institutions (3) Loans obtained from other financial institutions (4) Unused portion of committed lines obtained from other financial institutions (5) Unused portion of committed lines obtained from other financial institutions (6) OTC derivatives with other financial institutions (7) Net negative current exposure of SFTs with other financial institutions d. OTC derivatives with other financial institutions that have a net negative fair value (2) Potential future exposure 2) Potential future exposure 3) Loans obtained from other financial institutions 4) OTC derivatives with other financial institutions 5) Unused portion of committed lines obtained from other financial institutions 6) OTC derivatives with other financial institutions 9) Unused portion of committed lines obtained from other financial institutions 1) Ne | GSIB 1216 2102 1217 2103 2106 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1223 1224 2114 2115 1221 | Amount 37,885,156 0 8,095,803 4,222,037 1,916,206 0 122,900 2,362,492 392,723 748,648 55,745,965 Amount 57,000,914 21,539,112 0 526,983 2,114,431 2,560,918 819,258 84,561,617 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. 5.a. 5.b. |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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 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)) 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 financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of SFTs with 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 d. OTC derivatives with other financial institutions d. OTC derivatives with other financial institutions c. Net negative fair value (2) Potential future exposure b. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 1.d.(2)) | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB 2111 2112 2113 1223 1224 2114 2115 1221 | Amount 37,885,156 0,8,995,803 4,222,037 1,916,206 0,0 0,122,900 0,2,362,492 392,723 748,648 55,745,965 Amount 57,000,914 21,539,112 0,526,983 2,114,431 2,560,918 819,258 84,561,617 | 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. 5.a. 5.b. 5.c. |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g (3) thorough 2.h) 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) 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 no-depository financial institutions (2) Deposits due to no-depository financial institutions (3) Loans obtained from other financial institutions (4) Unused portion of committed lines obtained from other financial institutions (5) Unused portion of committed lines obtained from other financial institutions (6) OTC derivatives with other financial institutions (7) Net negative current exposure of SFTs with other financial institutions d. OTC derivatives with other financial institutions that have a net negative fair value (2) Potential future exposure 2) Potential future exposure 3) Loans obtained from other financial institutions 4) OTC derivatives with other financial institutions 5) Unused portion of committed lines obtained from other financial institutions 6) OTC derivatives with other financial institutions 9) Unused portion of committed lines obtained from other financial institutions 1) Ne | GSIB 1216 2102 1217 2103 2106 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1223 1224 2114 2115 1221 | Amount 37,885,156 0 8,095,803 4,222,037 1,916,206 0 122,900 2,362,492 392,723 748,648 55,745,965 Amount 57,000,914 21,539,112 0 526,893 2,114,431 2,560,918 819,258 84,561,617 | 3.a. 3a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. 5.b. 5.c. 5.d. |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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 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 (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 depository 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) Unused portion of committed lines obtained from other financial institutions (6) Unset pagative fair value (7) Net negative current exposure of SFTs with other financial institutions (6) Unsed portion of committed lines obtained from other financial institutions (7) Net negative 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) Commercial paper (4) Commercial paper (5) Commorcial p | GSIB 1216 2102 1217 2103 2104 2105 2106 1219 2109 2110 1215 GSIB 2111 2112 2113 1224 2114 2115 1221 GSIB 2116 2117 2118 2119 | Amount 37,885,156 0 8,095,803 4,222,037 1,916,206 0 0 122,900 0 2,362,492 392,723 748,648 55,745,965 Amount 57,000,914 21,539,112 0 526,893 2,114,431 2,560,918 819,258 84,561,617 | 3.a. 3a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. 5.b. 5.c. 5.d. |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 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 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)) 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 (4) Detrivatives with other financial institutions (5) And 3.e.(1) and 3.e.(2) minus 3.e.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (2) Deposits due to depository financial institutions (3) Loans obtained from other financial institutions (4) Certificate of the securities of the positive of SFTs with other financial institutions (5) And 3.e.(7) and 3.e. | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB 2111 2112 2113 1223 1224 2114 2115 1221 GSIB 2116 2117 2118 2119 2119 2110 2110 2110 2110 2110 2110 | Amount 37,885,156 0 8,095,803 4,222,037 1,916,206 0 122,900 2,362,492 392,723 748,648 55,745,965 Amount 57,000,914 21,539,112 0 526,983 2,114,431 2,560,918 819,258 84,561,617 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(6) 3.d. (3) 3.c.(6) 3.d. (4) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. 5.b. 5.c. 5.d. 5.e. 5.f. 5.f. 5.f. |

Bank name: Bayern LB

| Substitutability/Financial Institution Infrastructure Indicators | | | |
|---|--|---|--|
| Section 6 - Payments made in the reporting year (excluding intragroup payments) | GSIB | Amount | |
| a. Australian dollars (AUD) | 1061 | 4,636,158 | 6.a. |
| b. Canadian dollars (CAD) | 1063 | 21,416,461 | 6.c. |
| c. Swiss francs (CHF) d. Chinese yuan (CNY) | 1064 | 38,374,358 | 6.d. |
| e. Euros (EUR) | 1065 1066 | 14,882,300 2,408,343,181 | |
| f. British pounds (GBP) | 1067 | 190,445,790 | 6.g. |
| g. Hong Kong dollars (HKD) | 1068 | 1,254,278 | 6.h. |
| h. Indian rupee (INR) i. Japanese yen (JPY) | 1069 1070 | 4,390 8,731,355 | 6.i. 6.j. |
| j. New Zealand dollars (NZD) | 1109 | 640,761 | |
| k. Swedish krona (SEK) | 1071 | 10,961,165 | 6.I. |
| I. United States dollars (USD) | 1072 | 1,337,501,753 | 6.m. |
| m. Payments activity indicator (sum of items 6.a through 6.l) | 1073 | 4,037,191,949 | 6.n. |
| Section 7 - Assets Under Custody | GSIB | Amount | |
| | | | |
| a. Assets under custody indicator | 1074 | 95,373,651 | 7.a. |
| | | | |
| Section 8 - Underwritten Transactions in Debt and Equity Markets | GSIB | Amount | |
| a. Equity underwriting activity b. Debt underwriting activity | 1075 1076 | 0 6,748,500 | 8.a. 8.b. |
| c. Underwriting activity indicator (sum of items 8.a and 8.b) | 1077 | 6,748,500 | 8.c. |
| o. Order maning deathly indicated (call of none old did old) | 1011 | 0,110,000 | 0.0. |
| Outline O. Turdley Velices | 601- | | |
| Section 9 - Trading Volume | GSIB | | |
| a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions b. Trading volume of other fixed income securities, excluding intragroup transactions | 2123 2124 | 20,962,528 327,874,255 | 9.a. 9.b. |
| c. Trading volume fixed income securities, excluding intragroup transactions | 2124 | 327,674,255 348,836,784 | 9.b. 9.c. |
| d. Trading volume of listed equities, excluding intragroup transactions | 2125 | 16,788,452 | 9.d. |
| e. Trading volume of all other securities, excluding intragroup transactions | 2127 | 11,469,716 | 9.e. |
| f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e) | 2128 | 28,258,168 | 9.f. |
| | | | |
| Complexity indicators | | | |
| - Compressing manualities | | | |
| Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives | GSIB | Amount | |
| a. OTC derivatives cleared through a central counterparty | 2129 | 389,664,154 | 10.a. |
| b. OTC derivatives settled bilaterally | 1905 | 317,244,515 | 10.b. |
| c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b) | 1227 | 706,908,670 | 10.c. |
| items for and felly | | | |
| Section 11 - Trading and Available-for-Sale Securities | GSIB | Amount | |
| a. Held-for-trading securities (HFT) | 1081 | 1,967,235 | 10.a. |
| b. Available-for-sale securities (AFS) | 1082 1083 | 17,618,218 8,109,839 | 10.b. 10.c. |
| La Tradina and AFC convities that most the definition of Lovel 1 consts | | | |
| 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 | | | 10.d. |
| d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts | 1084 | 3,350,457 | 10.d. |
| | | | 10.d. 10.e. |
| 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) | 1084 1085 | 3,350,457 8,125,158 | |
| 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 | 1084 1085 GSIB | 3,350,457 8,125,158 Amount | 10.e. |
| 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) | 1084 1085 | 3,350,457 8,125,158 | 10.e. |
| 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 | 1084 1085 GSIB | 3,350,457 8,125,158 Amount | 10.e. |
| 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 | 1084 1085 GSIB | 3,350,457 8,125,158 Amount | 10.e. |
| 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 Cross-Jurisdictional Activity Indicators | 1084 1085 GSIB 1229 | 3,350,457 8,125,158 Amount 314,661 | 10.e. |
| 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 | 1084 1085 GSIB | 3,350,457 8,125,158 Amount | 10.e. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims | 1084 1085 GSIB 1229 | 3,350,457 8,125,158 Amount 314,661 | 10.e. 11.a. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis | 1084 1085 GSIB 1229 GSIB 1087 | 3,350,457 8,125,158 Amount 314,661 Amount 34,131,698 | 10.e. 11.a. 13.a. 13.b. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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 1229 GSIB 1229 1146 2130 | 3,350,457 8,125,158 Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 | 10.e. 11.a. 13.a. 13.b. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities | GSIB 1229 GSIB 1087 1146 2130 GSIB | Amount Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 Amount | 10.e. 11.a. 13.a. 13.b. 13.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 | Amount Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 | 10.e. 11.a. 13.a. 13.b. 13.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c b. Foreign derivative liabilities on an immediate risk basis | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 | Amount Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 2,522,621 | 10.e. 11.a. 13.a. 13.b. 13.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 | Amount Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 | 10.e. 11.a. 13.a. 13.b. 13.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 | Amount Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 2,522,621 | 10.e. 11.a. 13.a. 13.b. 13.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 | Amount Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 2,522,621 | 10.e. 11.a. 13.a. 13.b. 13.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c b. Foreign derivative liabilities on an immediate risk basis c. Cross-Jurisdictional liabilities indicator (sum of items 14.a and 14.b) Ancillary Data | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 | Amount Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 2,522,621 | 10.e. 11.a. 13.a. 13.b. 13.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 | Amount Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 2,522,621 | 10.e. 11.a. 13.a. 13.b. 13.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cb. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Ancillary Data Section 15 - Ancillary Indicators | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 | Amount Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 2,522,621 | 10.e. 11.a. 13.a. 13.b. 13.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Ancillary Data | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 | Amount Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 2,522,621 | 10.e. 11.a. 13.a. 13.b. 13.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c b. Foreign derivative liabilities on an immediate risk basis c. Cross-Jurisdictional liabilities indicator (sum of items 14.a and 14.b) Ancillary Data Section 15 - Ancillary Indicators | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 | Amount Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 2,522,621 | 10.e. 11.a. 13.a. 13.b. 13.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cb. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Ancillary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 | Amount Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 2,522,621 | 10.e. 11.a. 13.a. 13.b. 13.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Ancillary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 | Amount Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 2,522,621 | 10.e. 11.a. 13.a. 13.b. 13.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cb. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Ancillary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 | Amount Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 2,522,621 | 10.e. 11.a. 13.a. 13.b. 13.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Ancillary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items Memorandum Items | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 | Amount Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 2,522,621 | 10.e. 11.a. 13.a. 13.b. 13.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Ancillary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items Memorandum Items | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 | Amount Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 2,522,621 | 10.e. 11.a. 13.a. 13.b. 13.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Ancillary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items Memorandum Items | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 | Amount Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 2,522,621 | 10.e. 11.a. 13.a. 13.b. 13.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis c. Cross-jurisdictional liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Ancillary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items Memorandum Items | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 | Amount Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 2,522,621 | 10.e. 11.a. 13.a. 13.b. 13.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Ancillary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items Memorandum Items Section 17 - Size Items Section 18 - Interconnectedness Items | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 | Amount Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 2,522,621 | 10.e. 11.a. 13.a. 13.b. 13.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Ancillary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items Memorandum Items Section 17 - Size Items Section 19 - Substitutability/Financial Infra. Items | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 | Amount Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 2,522,621 | 10.e. 11.a. 13.a. 13.b. 13.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Ancillary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items Memorandum Items Section 17 - Size Items Section 18 - Interconnectedness Items | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 | Amount Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 2,522,621 | 10.e. 11.a. 13.a. 13.b. 13.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Ancillary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Indicators Section 17 - Size Items Section 19 - Substitutability/Financial Infra. Items Section 20 - Complexity Items | GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 1148 | Amount Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 2,522,621 | 10.e. 11.a. 13.a. 13.b. 13.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c b. Foreign derivative ilabilities on an immediate risk basis c. Cross-jurisdictional liabilities in immediate risk basis c. Cross-jurisdictional liabilities in immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Ancillary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items Memorandum Items Section 17 - Size Items Section 19 - Substitutability/Financial Infra. Items Section 20 - Complexity Items Section 21 - Cross-Jurisdictional Activity Items | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 | 3,350,457 8,125,158 Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 2,522,621 11,974,584 Amount | 10.e. 11.a. 13.a. 13.b. 13.c. 14.a. 14.b. 14.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign derivative ilabilities on an immediate risk basis c. Cross-jurisdictional liabilities in a immediate risk basis c. Cross-jurisdictional liabilities in a immediate risk basis c. Cross-jurisdictional liabilities in a immediate risk basis c. Cross-jurisdictional liabilities in an immediate risk basis c. Cross-jurisdictional liabilities in an immediate risk basis c. Cross-jurisdictional liabilities in dicator (sum of items 14.a and 14.b) Ancillary Data Section 15 - Ancillary Indicators Section 17 - Size Items Section 19 - Substitutability/Financial Infra. Items Section 20 - Complexity Items Section 21 - Cross-Jurisdictional Activity Items e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction) f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction) | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 1148 | Amount Amount Amount Amount Amount Amount Amount 2,854,395 36,986,093 Amount 9,451,963 2,522,621 11,974,584 Amount 22,050,435 1,020,876 | 10.e. 11.a. 13.a. 13.b. 13.c. 14.a. 14.b. 14.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims indicator (sum of items 13.a and 13.b) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Ancillary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items Memorandum Items Section 19 - Substitutability/Financial Infra. Items Section 20 - Complexity Items Section 21 - Cross-Jurisdictional Activity Items e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction) | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 1148 | 3,350,457 8,125,158 Amount 314,661 Amount 34,131,698 2,854,395 36,986,093 Amount 9,451,963 2,522,621 11,974,584 Amount 22,050,435 | 10.e. 11.a. 13.a. 13.b. 13.c. 14.a. 14.b. 14.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign flaibilities on an immediate risk basis, excluding derivatives and including local liabilities in local c b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Ancillary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Indicators Section 17 - Size Items Section 19 - Substitutability/Financial Infra. Items Section 20 - Complexity Items Section 21 - Cross-Jurisdictional Activity Items e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction) f. Foreign derivatives claims on an ultimate risk basis, including derivatives (considering SRM as a single jurisdiction) g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdiction) | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 1148 | Amount Amount Amount Amount Amount Amount Amount 2,854,395 36,986,093 Amount 9,451,963 2,522,621 11,974,584 Amount 22,050,435 1,020,876 | 10.e. 11.a. 13.a. 13.b. 13.c. 14.a. 14.b. 14.c. |
| 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 Cross-Jurisdictional Activity Indicators Section 13 - Cross-Jurisdictional Claims a. Total 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) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Ancillary Data Section 15 - Ancillary Indicators Section 17 - Size Items Section 19 - Substitutability/Financial Infra. Items Section 20 - Complexity Items Section 21 - Cross-Jurisdictional Activity Items e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction) f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction) | GSIB 1229 GSIB 1229 GSIB 1087 1146 2130 GSIB 2131 1149 1148 | Amount Amount Amount Amount Amount Amount Amount 2,854,395 36,986,093 Amount 9,451,963 2,522,621 11,974,584 Amount 22,050,435 1,020,876 | 10.e. 11.a. 13.a. 13.b. 13.c. 14.a. 14.b. 14.c. |