Bank name: LBBW

5.d. 5.e.

5.f. 5.g.

5.h.

5,413,928,084

58,651,769,570

Bank name:		LBBW	
neral Bank Data			
Heral Balik Data			
Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	DE	1.a.(1)
(2) Bank name (3) Reporting date (yyyy-mm-dd)	1002 1003	LBBW	1.a.(2) 1.a.(3)
(4) Reporting date (yyyy-iiiii-dd)	1003	2014-12-31 EUR	1.a.(3) 1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
b. General Information provided by the reporting institution:		·	- (-)
(1) Reporting unit	1007	1	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2015-04-30	1.b.(3)
(4) Language of public disclosure	1010	german http://www.lbbw.de/media/investor_relations/pdf_investorrelations/201	1.b.(4)
(5) Web address of public disclosure	1011	mtp://www.ibbw.de/media/investor_felations/pdr_investorfelations/201	1.b.(5)
e Indicator			
Section 2 - Total Exposures	GSIB	Amount	
a. Counterparty exposure of derivatives contracts	1012	12,178,137,529	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	20,149,079,307	2.b.
c. Counterparty exposure of SFTs	1014	4,829,229,876	2.c.
d. Other assets	1015	214,401,344,444	2.d.
(1) Securities received in SFTs that are recognised as assets	1016	0	2.d.(1)
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	1017	251,557,791,157	2.e.
f. Potential future exposure of derivative contracts g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1018 1019	6,718,397,423 17,657,421,120	2.f.
g. Notional amount of off-balance-sneet items with a 0% credit conversion factor (1) Unconditionally cancellable credit card commitments	1019	17,657,421,120 1,092,741,173	2.g. 2.g.(1)
(2) Other unconditionally cancellable commitments	1020	16,473,814,981	2.g.(1) 2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	4,581,026,172	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	24,096,194,237	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	1,221,084,847	2.j.
k. Total off-balance-sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	1025	38,464,223,260	2.k.
I. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:	1025	30,404,223,200	2.K.
(1) On-balance-sheet assets	1026	1,218,056,708	2.l.(1)
(2) Potential future exposure of derivatives contracts	1027	241,250	2.l.(2)
(3) Unconditionally cancellable commitments	1028	0	2.l.(3)
(4) Other off-balance-sheet commitments	1029 1030	254,124,023	2.l.(4)
(5) Investment value in the consolidated entities m. Regulatory adjustments	1030	469,690,284 1,093,471,054	2.l.(5) 2.m.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum			
of items 2.I.(5) and 2.m)	1032	289,931,275,060	2.n.
erconnectedness Indicators			
Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	62,329,120,024	3.a.
(1) Certificates of deposit	1034	1,508,467,244	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	14,181,868,642	3.b.
c. Holdings of securities issued by other financial institutions:	4000	4.040.075.570	0 - (4)
(1) Secured debt securities (2) Senior unsecured debt securities	1036 1037	4,916,975,573 21,320,307,466	3.c.(1) 3.c.(2)
(3) Subordinated debt securities	1037	167,387,752	3.c.(2)
(4) Commercial paper	1039	1,467,469,510	3.c.(4)
(5) Equity securities	1040	512,074,395	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	48,146	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	8,174,037,842	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	3,023,346,215	3.e.(1)
(2) Potential future exposure	1044	1,337,732,033	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1045	117,430,271,305	3.f.
Section 4 - Intra-Financial System Liabilities	GSIB	Amount	4.
a. Deposits due to depository institutions	1046	68,821,992,399	4.a.
b. Deposits due to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions	1047 1048	27,990,303,126 0	4.b. 4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1048	17,170,510,728	4.c. 4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:	1049	17,170,510,728	4.u.
(1) Net negative fair value	1050	2,808,305,934	4.e.(1)
(2) Potential future exposure	1051	3,688,599,010	4.e.(1)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	120,479,711,197	4.f.
Section 5 - Securities Outstanding a. Secured debt securities	GSIB 1053	Amount 12 041 823 047	5.0
Secured debt securities Senior unsecured debt securities	1053	12,041,823,047 34,896,825,380	5.a. 5.b.
c. Subordinated debt securities	1054	34,696,625,360	5.c.
d. Commercial paper	1056	2,580,240,449	5.d.
e. Certificates of deposit	1057	5,413,928,084	5.e.

1056 1057

1058 1059

1060

d. Commercial paper
e. Certificates of deposit

f. Common equity
 g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.
 h. Securities outstanding indicator (sum of items 5.a through 5.g)

Bank name: LBBW

eral Bank Data					
ection 1 - General Information			GSIB	Response	
a. General information provided by the relevant supervi	isory authority:		GGID	Response	
(1) Country code			1001	DE	1.a.(1)
(2) Bank name			1002	LBBW	1.a.(2)
(3) Reporting date (yyyy-mm-dd)			1003	2014-12-31	1.a.(3)
(4) Reporting currency			1004	EUR	1.a.(4)
(5) Euro conversion rate			1005	1	1.a.(5)
b. General Information provided by the reporting institution	tion:				
(1) Reporting unit			1007	1	1.b.(1)
(2) Accounting standard			1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd) (4) Language of public disclosure		1009	2015-04-30	1.b.(3)	
(4) Language of public disclosure (5) Web address of public disclosure			1010	german http://www.lbbw.de/media/investor_relations/pdf_investorrelations/201	1.b.(4)
(5) Web address of public disclosure			1011	http://www.lbbw.de/media/investor_felations/pdr_investorrelations/201	1.b.(5)
stitutability/Financial Institution Infrastructu	re Indicators				
ection 6 - Payments made in the reporting year	Reported	Amount in specified		Amount	
ccluding intragroup payments)	in	currency	GSIB	Amount	
a. Australian dollars	AUD	AUD 20,825,998,039	1061	14,159,571,596	6.a.
b. Brazilian real	BRL	BRL 0	1062	0	6.b.
c. Canadian dollars	CAD	CAD 32,553,087,671	1063	22,221,776,608	6.c.
d. Swiss francs	CHF	CHF 46,065,967,563	1064	37,928,007,953	6.d.
e. Chinese yuan	CNY	CNY 28,793,817,089	1065	3,524,045,616	6.e.
f. Euros	EUR	EUR 2,359,871,000,000	1066	2,359,871,000,000	6.f.
g. British pounds h. Hong Kong dollars	GBP HKD	GBP 317,381,380,240 HKD 19,078,240,110	1067 1068	393,889,442,718 1,854,801,461	6.g. 6.h.
i. Indian rupee	INR	INR 975,723,104	1068	1,854,801,461	6.n. 6.i.
j. Japanese yen	JPY	JPY 2,454,565,864,590	1070	17,503,295,633	6.j.
k. Swedish krona	SEK	SEK 82,846,115,557	1071	9,108,886,249	6.k.
I. United States dollars	USD	USD 2,124,127,499,054	1072	1,601,465,854,907	6.I.
m. Payments activity indicator (sum of items 6.a throug	h 6.l)		1073	4,461,538,737,408	6.m.
a. Assets under custody indicator			GSIB 1074	Amount 225,641,502,974	7.a.
a. Assets under custody indicator	ity Markets			225,641,502,974	7.a.
a. Assets Under Custody a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equ a. Equity underwriting activity	ity Markets		1074 GSIB 1075		7.a. 8.a.
a. Assets under custody indicator bection 8 - Underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity			GSIB 1075 1076	225,641,502,974 Amount 19,893,078 21,887,337,000	8.a. 8.b.
a. Assets under custody indicator bection 8 - Underwritten Transactions in Debt and Equal a. Equity underwriting activity			1074 GSIB 1075	225,641,502,974 Amount 19,893,078	8.a.
a. Assets under custody indicator bection 8 - Underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and			GSIB 1075 1076	225,641,502,974 Amount 19,893,078 21,887,337,000	8.a. 8.b.
a. Assets under custody indicator a. Equity underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and	8.b)		1074 GSIB 1075 1076 1077	225,641,502,974 Amount 19,893,078 21,887,337,000 21,907,230,078	8.a. 8.b.
a. Assets under custody indicator bection 8 - Underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and	8.b)		GSIB 1075 1076	225,641,502,974 Amount 19,893,078 21,887,337,000	8.a. 8.b.
a. Assets under custody indicator a. Equity underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and plexity indicators action 9 - Notional Amount of Over-the-Counter (OTC)	8.b)		GSIB 1075 1076 1077	225,641,502,974 Amount 19,893,078 21,887,337,000 21,907,230,078	8.a. 8.b. 8.c.
a. Assets under custody indicator a. Cartino 8 - Underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and plexity indicators action 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpa	8.b)		GSIB 1075 1076 1077 GSIB 1078	Amount 19,893,078 21,887,337,000 21,907,230,078 Amount 422,564,911,543	8.a. 8.b. 8.c.
a. Assets under custody indicator ction 8 - Underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and plexity indicators ction 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally	8.b)		GSIB 1075 1076 1077 GSIB 1077 1077	Amount 19,893,078 21,887,337,000 21,907,230,078 Amount 422,564,911,543 717,907,625,457	8.a. 8.b. 8.c. 9.a. 9.b.
a. Assets under custody indicator ction 8 - Underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and plexity indicators ction 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b)	8.b)		GSIB 1075 1076 1077 1077 1078 1078 1079 1080	Amount 19,893,078 21,887,337,000 21,907,230,078 Amount 422,564,911,543 717,907,625,457 1,140,472,537,000	8.a. 8.b. 8.c. 9.a. 9.b.
a. Assets under custody indicator ction 8 - Underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and plexity indicators ction 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ction 10 - Trading and Available-for-Sale Securities	8.b)		GSIB 1075 1076 1077 1077 GSIB 1078 1079 1080 GSIB	Amount 19,893,078 21,887,337,000 21,907,230,078 Amount 422,564,911,543 717,907,625,457 1,140,472,537,000 Amount	9.a. 9.b. 9.c.
a. Assets under custody indicator ction 8 - Underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and plexity indicators ction 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ction 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT)	8.b)		GSIB 1075 1076 1077 1077 1078 1079 1080 GSIB 1081	Amount 19,893,078 21,887,337,000 21,907,230,078 Amount 422,564,911,543 717,907,625,457 1,140,472,537,000 Amount 22,421,596,268	8.a. 8.b. 8.c. 9.a. 9.b. 9.c.
a. Assets under custody indicator action 8 - Underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and plexity indicators a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) a. Held-for-trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS)	8.b) c) Derivatives rty		GSIB 1075 1076 1077	Amount 19,893,078 21,887,337,000 21,907,230,078 Amount 422,564,911,543 717,907,625,457 1,140,472,537,000 Amount 22,421,596,268 21,852,904,602	8.a. 8.b. 8.c. 9.a. 9.b. 9.c.
a. Assets under custody indicator ction 8 - Underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and plexity indicators ction 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ction 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of	8.b) Derivatives rty f Level 1 assets	ith haircuts	GSIB 1075 1076 1077 1078 1079 1080 GSIB 1081 1082 1083	Amount 19,893,078 21,887,337,000 21,907,230,078 Amount 422,564,911,543 717,907,625,457 1,140,472,537,000 Amount 22,421,596,268 21,852,904,602 16,031,976,695	8.a. 8.b. 8.c. 9.a. 9.b. 9.c.
a. Assets under custody indicator a. Equity underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and plexity indicators a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) a. Held-for-trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities that meet the definition of d. Trading and AFS securities that meet the definition of	8.b) Derivatives rty f Level 1 assets f Level 2 assets, wi		GSIB 1075 1076 1077	Amount 19,893,078 21,887,337,000 21,907,230,078 Amount 422,564,911,543 717,907,625,457 1,140,472,537,000 Amount 22,421,596,268 21,852,904,602 16,031,976,695 1,671,209,485	8.a. 8.b. 8.c. 9.a. 9.b. 9.c.
a. Assets under custody indicator ction 8 - Underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and plexity indicators ction 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ction 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of	8.b) Derivatives rty f Level 1 assets f Level 2 assets, wi		GSIB 1075 1076 1077 1080 1081 1082 1084 1084	Amount 19,893,078 21,887,337,000 21,907,230,078 Amount 422,564,911,543 717,907,625,457 1,140,472,537,000 Amount 22,421,596,268 21,852,904,602 16,031,976,695	9.a. 9.b. 9.c.
a. Assets under custody indicator action 8 - Underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and plexity indicators action 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) action 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of d. Trading and AFS securities indicator (sum of items 1	8.b) Derivatives rty f Level 1 assets f Level 2 assets, wi		GSIB 1075 1076 1077 1080 1081 1082 1084 1084	Amount 19,893,078 21,887,337,000 21,907,230,078 Amount 422,564,911,543 717,907,625,457 1,140,472,537,000 Amount 22,421,596,268 21,852,904,602 16,031,976,695 1,671,209,485	9.a. 9.b. 9.c.
a. Assets under custody indicator action 8 - Underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and applexity indicators a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) action 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities that meet the definition of d. Trading and AFS securities that meet the definition of	8.b) C) Derivatives rty f Level 1 assets f Level 2 assets, wi 0.a and 10.b, minus	s the sum of 10.c and 10.d)	GSIB 1075 1076 1077 1078 1079 1080 GSIB 1081 1082 1083 1084 1085	Amount 19,893,078 21,887,337,000 21,907,230,078 Amount 422,564,911,543 717,907,625,457 1,140,472,537,000 Amount 22,421,596,268 21,852,904,602 16,031,976,695 1,671,209,485 26,571,314,691	9.a. 9.b. 9.c.
a. Assets under custody indicator a. Equity underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and plexity indicators a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) a. Held-for-trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities that meet the definition of d. Trading and AFS securities that meet the definition of e. Trading and AFS securities indicator (sum of items 1 ction 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3	8.b) C) Derivatives rty f Level 1 assets f Level 2 assets, wi 0.a and 10.b, minus	s the sum of 10.c and 10.d)	GSIB 1075 1076 1077 1080 1081 1082 1083 1084 1085 1078 1078 1081 1082 1083 1084 1085 1081 1081	Amount 19,893,078 21,887,337,000 21,907,230,078 Amount 422,564,911,543 717,907,625,457 1,140,472,537,000 Amount 22,421,596,268 21,852,904,602 16,031,976,695 1,671,209,485 26,571,314,691 Amount	9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d.
a. Assets under custody indicator a. Equity underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and plexity indicators a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) a. Held-for-trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities that meet the definition of d. Trading and AFS securities that meet the definition of e. Trading and AFS securities indicator (sum of items 1 ction 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3	8.b) C) Derivatives rty f Level 1 assets f Level 2 assets, wi 0.a and 10.b, minus	s the sum of 10.c and 10.d)	GSIB 1075 1076 1077 1080 1081 1082 1083 1084 1085 1078 1078 1081 1082 1083 1084 1085 1081 1081	Amount 19,893,078 21,887,337,000 21,907,230,078 Amount 422,564,911,543 717,907,625,457 1,140,472,537,000 Amount 22,421,596,268 21,852,904,602 16,031,976,695 1,671,209,485 26,571,314,691 Amount	9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d.
a. Assets under custody indicator a. Equity underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and plexity indicators a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ction 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of d. Trading and AFS securities that meet the definition of e. Trading and AFS securities indicator (sum of items 1 ction 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 ss-Jurisdictional Activity Indicators	8.b) C) Derivatives rty f Level 1 assets f Level 2 assets, wi 0.a and 10.b, minus	s the sum of 10.c and 10.d)	GSIB 1075 1076 1077 1080 1081 1082 1083 1084 1085 1078 1078 1081 1082 1083 1084 1085 1081 1081	Amount 19,893,078 21,887,337,000 21,907,230,078 Amount 422,564,911,543 717,907,625,457 1,140,472,537,000 Amount 22,421,596,268 21,852,904,602 16,031,976,695 1,671,209,485 26,571,314,691 Amount	9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d.
a. Assets under custody indicator a. Equity underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and plexity indicators a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ction 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of d. Trading and AFS securities that meet the definition of e. Trading and AFS securities indicator (sum of items 1 ction 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 ss-Jurisdictional Activity Indicators	8.b) C) Derivatives rty f Level 1 assets f Level 2 assets, wi 0.a and 10.b, minut	s the sum of 10.c and 10.d)	GSIB 1075 1076 1077 1076 1077 1080 1082 1083 1084 1085 1086 1086	Amount 19,893,078 21,887,337,000 21,907,230,078 Amount 422,564,911,543 717,907,625,457 1,140,472,537,000 Amount 22,421,596,268 21,852,904,602 16,031,976,695 1,671,209,485 26,571,314,691 Amount Amount 2,001,722,712	9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d.
a. Assets under custody indicator action 8 - Underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and plexity indicators action 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) action 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (HFT) c. Trading and AFS securities that meet the definition of d. Trading and AFS securities that meet the definition of e. Trading and AFS securities indicator (sum of items 1 action 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 as-Jurisdictional Activity Indicators	8.b) C) Derivatives rty f Level 1 assets f Level 2 assets, wi 0.a and 10.b, minut	s the sum of 10.c and 10.d)	GSIB 1075 1076 1077 1078 1079 1080 1083 1084 1085 GSIB 1086 GSIB 1086 GSIB 1086	Amount 19,893,078 21,887,337,000 21,907,230,078 Amount 422,564,911,543 717,907,625,457 1,140,472,537,000 Amount 22,421,596,268 21,852,904,602 16,031,976,695 1,671,209,485 26,571,314,691 Amount 2,001,722,712	9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 11.a.
a. Assets under custody indicator a. Assets under custody indicator a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and plexity indicators a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) a. Held-for-trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of d. Trading and AFS securities that meet the definition of e. Trading and AFS securities indicator (sum of items 1 a. Level 3 assets indicator (Assets valued using Level 3 a. Level 3 assets indicator (Assets valued using Level 3 a. Cross-jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims a. Cross-jurisdictional claims indicator (Total foreign claims	8.b) C) Derivatives rty f Level 1 assets f Level 2 assets, wi 0.a and 10.b, minut	s the sum of 10.c and 10.d)	GSIB 1075 1076 1077 1078 1079 1080 1083 1084 1085 GSIB 1086 GSIB 1086 GSIB 1086	Amount 19,893,078 21,887,337,000 21,907,230,078 Amount 422,564,911,543 717,907,625,457 1,140,472,537,000 Amount 22,421,596,268 21,852,904,602 16,031,976,695 1,671,209,485 26,571,314,691 Amount 2,001,722,712	9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 11.a.
a. Assets under custody indicator cotion 8 - Underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and plexity indicators cotion 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) cotion 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (HFT) c. Trading and AFS securities that meet the definition of d. Trading and AFS securities that meet the definition of e. Trading and AFS securities indicator (sum of items 1 cotion 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 cotion 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims a. Foreign liabilities (excluding derivatives and local liabilities a. Foreign liabilities (excluding derivatives and local liabilities	8.b) C) Derivatives rty f Level 1 assets f Level 2 assets, wi 0.a and 10.b, minus 8 measurement input aims on an ultimate	s the sum of 10.c and 10.d) uts) risk basis)	GSIB 1075 1076 1077 1076 1077 1078 1079 1080 1082 1083 1084 1085 GSIB 1086 GSIB 1087	Amount 19,893,078 21,887,337,000 21,907,230,078 Amount 422,564,911,543 717,907,625,457 1,140,472,537,000 Amount 22,421,596,268 21,852,904,602 16,031,976,695 1,671,209,485 26,571,314,691 Amount Amount 2,001,722,712	9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 11.a.
a. Assets under custody indicator action 8 - Underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and applexity indicators a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) action 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (hFT) c. Trading and AFS securities that meet the definition of trading and AFS securities that meet the definition of the counter o	8.b) F Level 1 assets F Level 2 assets, wi 0.a and 10.b, minus B measurement input aims on an ultimate bilities in local curre n item 13.a.	s the sum of 10.c and 10.d) uts) risk basis)	GSIB 1075 1076 1077 1080 1081 1082 1083 1084 1085 1086 GSIB 1087 GSIB 1087 GSIB 1088 1089 1088	Amount 19,893,078 21,887,337,000 21,907,230,078 Amount 422,564,911,543 717,907,625,457 1,140,472,537,000 Amount 22,421,596,268 21,852,904,602 16,031,976,695 1,671,209,485 26,571,314,691 Amount Amount 2,001,722,712 Amount 35,963,596,000 17,530,489,000	8.a. 8.b. 8.c. 9.a. 9.b. 9.c. 10.b. 10.c. 10.d. 10.e.
a. Assets under custody indicator cotion 8 - Underwritten Transactions in Debt and Equ a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and plexity indicators cotion 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) cotion 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (HFT) c. Trading and AFS securities that meet the definition of d. Trading and AFS securities that meet the definition of e. Trading and AFS securities indicator (sum of items 1 cotion 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 cotion 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims a. Foreign liabilities (excluding derivatives and local liabilities a. Foreign liabilities (excluding derivatives and local liabilities	8.b) f Level 1 assets f Level 2 assets, wi 0.a and 10.b, minus measurement input sims on an ultimate bilities in local curre n item 13.a. es activity)	s the sum of 10.c and 10.d) uts) risk basis)	GSIB 1076 1077 1076 1077 1076 1077 1078 1079 1080 1081 1082 1083 1084 1085 1086 GSIB 1086 GSIB 1087 GSIB 1087	Amount 19,893,078 21,887,337,000 21,907,230,078 Amount 422,564,911,543 717,907,625,457 1,140,472,537,000 Amount 22,421,596,268 21,852,904,602 16,031,976,695 1,671,209,485 26,571,314,691 Amount Amount 2,001,722,712 Amount 435,963,596,000	9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e.

Ancillary Data