Bank name: Bayern LB

eral Bank Data			
ection 1 - General Information	GSIB	Response	
General information provided by the relevant supervisory authority:			
(1) Country code	1001	DE	1.a.(1)
(2) Bank name	1002	BayernLB	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:			
(1) Reporting unit	1007	1,000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2015-07-31	1.b.(3)
(4) Language of public disclosure	1010	German	1.b.(4)
(5) Web address of public disclosure	1011	Systemrelevanz-Meldungen	1.b.(5)
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Indicator			
ection 2 - Total Exposures	GSIB	Amount	
a. Counterparty exposure of derivatives contracts	1012	18,241,797	2.a.
b. Gross value of securities financing transactions (SFTs)	1012	8,516,050	2.b.
• • • • • • • • • • • • • • • • • • • •	1013		
c. Counterparty exposure of SFTs		143,406	2.c.
d. Other assets	1015	200,847,705	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	227,748,958	2.e.
f. Potential future exposure of derivative contracts	1018	4,991,500	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	18,258,944	2.g.
(1) Unconditionally cancellable credit card commitments	1020	8,852,093	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	6,343,095	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	2,981,536	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	29,567,990	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	6,158,285	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	14=1	5, 100, 200	
items 2.g.(1) and 2.g.(2))	1025	48,282,586	2.k.
Entities consolidated for accounting purposes but not for risk-based regulatory purposes:	1023	40,202,000	2.10.
(1) On-balance-sheet assets	1026	0	2.l.(1)
(2) Potential future exposure of derivatives contracts	1027	0	2.1.(1)
	1027	0	
(3) Unconditionally cancellable commitments			2.l.(3)
(4) Other off-balance-sheet commitments	1029	0	2.l.(4)
(5) Investment value in the consolidated entities			2.1.(5)
	1030		
m. Regulatory adjustments	1030	776,774	2.m.
m. Regulatory adjustments n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)			
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	1031	776,774	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.l.(5) and 2.m) connectedness Indicators	1031	776,774 275,254,770	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.l.(5) and 2.m) reconnectedness Indicators ection 3 - Intra-Financial System Assets	1031 1032 GSIB	776,774 275,254,770 Amount	2.m. 2.n.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) connectedness Indicators ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions	1031 1032 GSIB 1033	776,774 275,254,770 Amount 39,838,377	2.m. 2.n.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) reconnectedness Indicators ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit	1031 1032 GSIB 1033 1034	776,774 275,254,770 Amount 39,838,377 0	2.m. 2.n. 3.a. 3.a.(1)
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators** a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions	1031 1032 GSIB 1033	776,774 275,254,770 Amount 39,838,377	2.m. 2.n.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators** **ection 3 - Intra-Financial System Assets** a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions:	1031 1032 GSIB 1033 1034 1035	Amount 39,838,377 0 3,957,912	2.m. 2.n. 3.a. 3.a.(1) 3.b.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators** **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	1031 1032 GSIB 1033 1034 1035	Amount 39,838,377 0 3,957,912 5,887,406	2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(1)
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators **ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities	GSIB 1032 GSIB 1033 1034 1035	Amount 39,838,377 0 3,957,912 5,887,406 8,811,993	2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2)
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators** a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities	GSIB 1032 GSIB 1033 1034 1035 1036 1037 1038	Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451	2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3)
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) reconnectedness Indicators ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper	GSIB 1032 GSIB 1033 1034 1035 1036 1037 1038	Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0	2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4)
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators **Ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities	GSIB 1032 1033 1034 1035 1036 1037 1038 1039	Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 0 186,443	2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5)
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators **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 1032 1033 1034 1035 1036 1037 1038 1039 1040 1041	Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 186,443 92,135	2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6)
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators **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 securities financing transactions with other financial institutions	GSIB 1032 1033 1034 1035 1036 1037 1038 1039	Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 0 186,443	2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5)
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators **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 1032 1033 1034 1035 1036 1037 1038 1039 1040 1041	Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 186,443 92,135	2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6)
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators **Connectedness Indicators **Ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions	GSIB 1032 1033 1034 1035 1036 1037 1038 1039 1040 1041	Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 186,443 92,135	2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6)
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) reconnectedness Indicators ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:	GSIB 1032 1032 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042	Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 186,443 92,135 3,863,943	2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators **Connectedness Indicators **Connectedness Indicators **Description 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 securities financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure	GSIB 1032 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042	Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 186,443 92,135 3,863,943 11,377,936	2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1)
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) rconnectedness Indicators ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value	GSIB 1032 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042	Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 186,443 92,135 3,863,943 11,377,936	2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1)
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators **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 securities financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	GSIB 1032 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044	776,774 275,254,770 Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 186,443 92,135 3,863,943 11,377,936 2,190,668	2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2)
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators **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 securities financial institutions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	GSIB 1032 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045	Amount Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 186,443 92,135 3,863,943 11,377,936 2,190,668 76,042,994	2.m. 2.n. 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.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators** **Ection 3 - Intra-Financial System Assets** a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-Financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) **Ection 4 - Intra-Financial System Liabilities* a. Deposits due to depository institutions	GSIB 1033 1034 1035 1036 1037 1039 1040 1041 1042 1043 1044 1045 GSIB 1046	Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 186,443 92,135 3,863,943 11,377,936 2,190,668 76,042,994 Amount	2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2)
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators **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 securities financial institutions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	GSIB 1032 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045	776,774 275,254,770 Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 186,443 92,135 3,863,943 11,377,936 2,190,668 76,042,994	2.m. 2.n. 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.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators** **Ection 3 - Intra-Financial System Assets** a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-Financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) **Ection 4 - Intra-Financial System Liabilities* a. Deposits due to depository institutions	GSIB 1033 1034 1035 1036 1037 1039 1040 1041 1042 1043 1044 1045 GSIB 1046	Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 186,443 92,135 3,863,943 11,377,936 2,190,668 76,042,994 Amount	2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators** a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financial institutions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) section 4 - Intra-Financial System Liabilities a. Deposits due to depository institutions b. Deposits due to non-depository financial institutions	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047	Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 186,443 92,135 3,863,943 11,377,936 2,190,668 76,042,994 Amount 62,390,178 29,257,940	2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators **Connectedness Indicators **Detail of Properties Indicators **Connectedness Indicators **Detail of Properties Indicators **Detail of Properties Indicators **According to Properties Indicators **Connectedness Indicators **According of Properties Indicators **According of Properties Indicators **Connectedness Indicators **Connectedness Indicators **According of Properties Indicators **Connectedness Indicat	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1048	Amount Amount 39.838,377 0 3,957,912 5.887,406 8,811,993 20,451 0 0 186,443 92,135 3,863,943 11,377,936 2,190,668 76,042,994 Amount 62,390,178 29,257,940 50,000	2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a. 4.b. 4.c.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators** **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 securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) **Section 4 - Intra-Financial System Liabilities* a. Deposits due to depository institutions b. Deposits due to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1048	Amount Amount 39.838,377 0 3,957,912 5.887,406 8,811,993 20,451 0 0 186,443 92,135 3,863,943 11,377,936 2,190,668 76,042,994 Amount 62,390,178 29,257,940 50,000	2.m. 2.n. 3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a. 4.b. 4.c. 4.d.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators** **Connectedness Indicators** **Dection 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 securities financial institutions with other financial institutions** (1) Net positive fair value** (2) Potential future exposure** f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) **Ection 4 - Intra-Financial System Liabilities** a. Deposits due to depository institutions* b. Deposits due to non-depository financial institutions* d. Net negative current exposure of securities financial institutions with other financial institutions* d. Net negative current exposure of securities financial institutions with other financial institutions* d. Net negative current exposure of securities financial institutions with other financial institutions* d. Net negative fair value*	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1048 1049	Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 186,443 92,135 3,863,943 11,377,936 2,190,668 76,042,994 Amount 62,390,178 29,257,940 50,000 5,444,724	2.m. 2.n. 3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a. 4.b. 4.c. 4.d. 4.e.(1)
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators** **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 securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) **Section 4 - Intra-Financial System Liabilities* a. Deposits due to depository institutions b. Deposits due to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:	GSIB 1033 1034 1035 1036 1037 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1048 1049	Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 186,443 92,135 3,863,943 11,377,936 2,190,668 Amount 62,390,178 29,257,940 50,000 5,444,724	2.m. 2.n. 3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a. 4.b. 4.c. 4.d.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators** **Connectedness Indicators** **Detail of Position 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 securities financial institutions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) **Ection 4 - Intra-Financial System Liabilities** a. Deposits due to depository institutions b. Deposits due to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative current exposure of securities financial institutions that have a net negative fair value: (1) Net negative current exposure of securities financial institutions that have a net negative fair value: (1) Net negative current exposure	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1048 1049	Amount Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 0 186,443 92,135 3,863,943 11,377,936 2,190,668 76,042,994 Amount 62,390,178 29,257,940 50,000 5,444,724 11,810,734 1,855,952	2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a. 4.b. 4.c. 4.d. 4.e.(1) 4.e.(2)
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators** **Connectedness Indicators** **Dection 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 securities financial institutions with other financial institutions** (1) Net positive fair value** (2) Potential future exposure** f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) **Section 4 - Intra-Financial System Liabilities** a. Deposits due to depository institutions b. Deposits due to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions d. Net negative current exposure of securities financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1048 1049	Amount Amount 39.838,377 0 3,957,912 5.887,406 8,811,993 20,451 0 186,443 92,135 3,863,943 11,377,936 2,190,668 76,042,994 Amount 62,390,178 29,257,940 50,000 5,444,724 11,810,734 1,855,952 110,809,528	2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a. 4.b. 4.c. 4.d. 4.e.(1) 4.e.(2)
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators** **Connectedness Indicators** **Dection 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 securities financial institutions with other financial institutions** (1) Net positive fair value** (2) Potential future exposure** f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) **Section 4 - Intra-Financial System Liabilities** a. Deposits due to depository institutions b. Deposits due to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions d. Net negative current exposure of securities financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1048 1049	Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 186,443 92,135 3,863,943 11,377,936 2,190,668 76,042,994 Amount 62,390,178 29,257,940 50,000 5,444,724 11,810,734 1,855,952 110,809,528	2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a. 4.b. 4.c. 4.d. 4.e.(1) 4.e.(2)
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators **	GSIB 1031 1032 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1048 1049 1050 1051 1052	Amount Amount 39.838,377 0 3,957,912 5.887,406 8,811,993 20,451 0 186,443 92,135 3,863,943 11,377,936 2,190,668 76,042,994 Amount 62,390,178 29,257,940 50,000 5,444,724 11,810,734 1,855,952 110,809,528	2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a. 4.b. 4.c. 4.d. 4.e.(1) 4.e.(2) 4.f.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators** **Connectedness Indicators** **Detail of 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 securities financial institutions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) **Ection 4 - Intra-Financial System Liabilities* a. Deposits due to depository institutions b. Deposits due to depository institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negativ	1031 1032 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1048 1049 1050 1051 1052	Amount Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 186,443 92,135 3,863,943 11,377,936 2,190,668 76,042,994 Amount 62,390,178 29,257,940 50,000 5,444,724 11,810,734 1,855,962 110,809,528 Amount 16,440,000 27,678,000	2.m. 2.n. 3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a. 4.b. 4.c. 4.d. 4.e.(1) 4.e.(2) 4.f.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) reconnectedness Indicators ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ection 4 - Intra-Financial System Liabilities a. Deposits due to depository institutions b. Deposits due to depository institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivative with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	GSIB 1031 1032 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1048 1049 GSIB 1050 1051 1052	Amount Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 186,443 92,135 3,863,943 11,377,936 2,190,668 76,042,994 Amount 62,390,178 29,257,940 50,000 5,444,724 11,810,734 1,855,952 110,809,528 Amount 16,440,000 27,678,000 4,698,423	2.m. 2.n. 3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a. 4.b. 4.c. 4.d. 4.e.(1) 4.e.(2) 4.f.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) reconnectedness Indicators ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ection 4 - Intra-Financial System Liabilities a. Deposits due to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1048 1049 GSIB 1050 1051 1052	Amount Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 186,443 92,135 3,863,943 11,377,936 2,190,668 76,042,994 Amount 62,390,178 29,257,940 50,000 5,444,724 11,810,734 1,855,952 110,809,528 Amount 16,440,000 27,678,000 4,698,423 167,099	2.m. 2.n. 3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a. 4.b. 4.c. 4.d. 4.e.(2) 4.f. 5.a. 5.b. 5.c. 5.d.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) Connectedness Indicators a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) section 4 - Intra-Financial System Liabilities a. Deposits due to depository institutions b. Deposits due to depository institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions c. Unused portion of committed lines obtained from other financial institutions f. Net negative current exposure of securities financing transactions with other financial institutions c. Unused portion of committed lines obtained from other financial institutions f. Net negative fair value (2) Potential future exposure f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	GSIB 1031 1032 GSIB 1033 1034 1035 1036 1037 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1048 1049 1050 1051 1052	Amount Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 186,443 92,135 3,863,943 11,377,936 2,190,668 76,042,994 Amount 62,390,178 22,257,940 50,000 5,444,724 1,855,952 110,809,528 Amount 16,440,000 27,678,000 4,698,423 167,099 90,852	2.m. 2.n. 3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a. 4.b. 4.c. 4.d. 4.e.(1) 4.e.(2) 4.f. 5.a. 5.b. 5.c. 5.d. 5.e.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) **Connectedness Indicators** a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure (5) Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) **Extion 4 - Intra-Financial System Liabilities** a. Deposits due to non-depository financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Our-rhe-counter derivatives with other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Our-the-counter derivatives with other financial institutions e. Over-the-counter derivatives with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1048 1049 GSIB 1050 1051 1052	Amount Amount 39,838,377 0 3,957,912 5,887,406 8,811,993 20,451 0 186,443 92,135 3,863,943 11,377,936 2,190,668 76,042,994 Amount 62,390,178 29,257,940 50,000 5,444,724 11,810,734 1,855,952 110,809,528 Amount 16,440,000 27,678,000 4,698,423 167,099	2.m. 2.n. 3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a. 4.b. 4.c. 4.d. 4.e.(2) 4.f. 5.a. 5.b. 5.c. 5.d.

Bank name: Bayern LB

ction 1 - General Information			GSIB	Response	
a. General information provided by the relevant supervis	sory authority:			·	
(1) Country code			1001	DE	1.a.(1
(2) Bank name			1002	BayernLB	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.(
b. General Information provided by the reporting instituti	on:				
(1) Reporting unit			1007	1,000	1.b.(
(2) Accounting standard			1008	IFRS	1.b.(2
(3) Date of public disclosure (yyyy-mm-dd)			1009	2015-07-31	1.b.(3
(4) Language of public disclosure (5) Web address of public disclosure			1010	German Sustamely year Maldyngon	1.b.(4
(5) Web address of public disclosure			1011	Systemrelevanz-Meldungen	1.b.(
stitutability/Financial Institution Infrastructur	re Indicators				
ection 6 - Payments made in the reporting year	Reported	Amount in specified		Amount	
excluding intragroup payments)	in	currency	GSIB	0.000.000	
a. Australian dollars	AUD	AUD 4,013,890	1061	2,729,039	6.a.
b. Brazilian real	BRL	CAD 24 625 214	1062	0	6.b.
c. Canadian dollars	CAD CHF	CAD 34,635,214	1063	23,643,102	6.c.
d. Swiss francs		CNV 3 630 313	1064	35,949,677	6.d.
e. Chinese yuan f. Euros	CNY EUR	CNY 2,620,213 EUR 1,407,115,134	1065 1066	320,685 1,407,115,134	6.e. 6.f.
g. British pounds	GBP	GBP 182,417,796	1066	1,407,115,134 226,391,491	6.g.
h. Hong Kong dollars	HKD	HKD 963,656	1067	93,687	6.h.
i. Indian rupee	INR	INR 1,675	1069	93,067	6.i.
j. Japanese yen	JPY	JPY 12,439,481	1070	88,705	6.j.
k. Swedish krona	SEK	SEK 13,222,535	1071	1,453,811	6.k.
I. United States dollars	USD	USD 499,123,462	1072	376,309,417	6.I.
m. Payments activity indicator (sum of items 6.a through			1073	2,074,094,770	6.m.
a. Assets under custody indicator			GSIB 1074	Amount 75,880,649	7.a.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi	ty Markets		1074 GSIB	75,880,649 Amount	
ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity	ty Markets		1074 GSIB 1075	75,880,649 Amount	8.a.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity			GSIB 1075 1076	75,880,649 Amount 0 9,380,537	8.a. 8.b.
Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity			1074 GSIB 1075	75,880,649 Amount	8.a.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity			GSIB 1075 1076	75,880,649 Amount 0 9,380,537	8.a. 8.b.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.a.)	3.b)		GSIB 1075 1076 1077	75,880,649 Amount 0 9,380,537 9,380,537	8.a. 8.b.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8 nplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC)	B.b)		GSIB 1075 1076 1077	75,880,649 Amount 0 9,380,537 9,380,537	8.a. 8.b. 8.c.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8 nplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpar	B.b)		GSIB 1075 1076 1077 GSIB 1078	Amount 0 9,380,537 9,380,537 Amount Amount 503,661,317	8.a. 8.b. 8.c.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8 nplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC)	B.b)		GSIB 1075 1076 1077	75,880,649 Amount 0 9,380,537 9,380,537	8.a. 8.b. 8.c.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8 nplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpar b. OTC derivatives settled bilaterally	B.b)		GSIB 1075 1076 1077 GSIB 1078 1079	Amount 0 9,380,537 9,380,537 Amount 503,661,317 1,047,351,948	8.a. 8.b. 8.c. 9.a. 9.b.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8 nplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpar b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b)	B.b)		GSIB 1075 1076 1077 GSIB 1077 1078 1079 1080	Amount 0 9,380,537 9,380,537 Amount 503,661,317 1,047,351,948 1,551,013,265	8.a. 8.b. 8.c. 9.a. 9.b.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8 nplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpar b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 10 - Trading and Available-for-Sale Securities	B.b)		GSIB 1076 1077 1076 1077 1078 1079 1080 GSIB	Amount O 9,380,537 9,380,537 Amount 503,661,317 1,047,351,948 1,551,013,265 Amount	8.a. 8.b. 8.c. 9.a. 9.b. 9.c.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8 nplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpar b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT)	B.b)		GSIB 1076 1077 1076 1077 1078 1078 1079 1080 GSIB 1081	Amount Amount Amount Amount Amount Amount Amount 503,661,317 1,047,351,948 1,551,013,265 Amount Amount 3,017,233	8.a. 8.b. 8.c. 9.a. 9.b. 9.c.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity recommended in the second of the sec	Derivatives		GSIB 1075 1076 1077 GSIB 1078 1079 1080 GSIB 1081 1082	Amount Amount Amount Amount Amount Amount 503,661,317 1,047,351,948 1,551,013,265 Amount 3,017,233 22,373,978	9.a. 9.b. 9.c.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8 nplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpar b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 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	Derivatives ty Level 1 assets	ith haircute	GSIB 1075 1076 1077 1078 1079 1080 GSIB 1081 1082 1083	Amount Amount Amount Amount Amount 503,661,317 1,047,351,948 1,551,013,265 Amount 3,017,233 22,373,978 16,485,567	9.a. 9.b. 9.c.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8 inplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpar b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (hAFS) c. Trading and AFS securities that meet the definition of d. Trading and AFS securities that meet the definition of	Derivatives ty Level 1 assets Level 2 assets, w		GSIB 1075 1076 1077 1078 1079 1080 1081 1081 1083 1084	Amount Amount Amount Amount 503,661,317 1,047,351,948 1,551,013,265 Amount 3,017,233 22,373,978 16,485,567 5,304,148	9.a. 9.b. 9.c.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8 nplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpar b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 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	Derivatives ty Level 1 assets Level 2 assets, w		GSIB 1075 1076 1077 1078 1079 1080 GSIB 1081 1082 1083	Amount Amount Amount Amount Amount 503,661,317 1,047,351,948 1,551,013,265 Amount 3,017,233 22,373,978 16,485,567	9.a. 9.b. 9.c.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8 nplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpar b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 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 10 e. Trading and AFS securities indicator (sum of items 10	Derivatives ty Level 1 assets Level 2 assets, w		GSIB 1075 1076 1077 1078 1079 1080 GSIB 1081 1082 1083 1084 1085	Amount Amount Amount Amount 503,661,317 1,047,351,948 1,551,013,265 Amount 3,017,233 22,373,978 16,485,567 5,304,148 3,601,496	8.a. 8.b. 8.c. 9.a. 9.b. 9.c.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8 nplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpar b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 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 10	Derivatives ty Level 1 assets Level 2 assets, w.b.a and 10.b, minu	s the sum of 10.c and 10.d)	GSIB 1075 1076 1077 1078 1079 1080 1081 1082 1083 1084 1085 GSIB 1081 1085	Amount Amount Amount Amount 503,661,317 1,047,351,948 1,551,013,265 Amount 3,017,233 22,373,978 16,485,567 5,304,148 3,601,496 Amount	8.a. 8.b. 8.c. 9.a. 9.b. 9.c.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8 inplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpar b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (hAFS) 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 10 ection 11 - Level 3 Assets	Derivatives ty Level 1 assets Level 2 assets, w.b.a and 10.b, minu	s the sum of 10.c and 10.d)	GSIB 1075 1076 1077 1078 1079 1080 GSIB 1081 1082 1083 1084 1085	Amount Amount Amount Amount 503,661,317 1,047,351,948 1,551,013,265 Amount 3,017,233 22,373,978 16,485,567 5,304,148 3,601,496	8.a. 8.b. 8.c. 9.a. 9.b. 9.c.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8 inplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpar b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (hAFS) 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 10 ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3	Derivatives ty Level 1 assets Level 2 assets, w.b.a and 10.b, minu	s the sum of 10.c and 10.d)	GSIB 1075 1076 1077 1078 1079 1080 1081 1082 1083 1084 1085 1078 1079 1080	Amount Amount Amount Amount 503,661,317 1,047,351,948 1,551,013,265 Amount 3,017,233 22,373,978 16,485,567 5,304,148 3,601,496 Amount	8.a. 8.b. 8.c. 9.a. 9.b. 9.c.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8 nplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpar b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 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 10 ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 ss-Jurisdictional Activity Indicators	Derivatives ty Level 1 assets Level 2 assets, w.b.a and 10.b, minu	s the sum of 10.c and 10.d)	GSIB 1075 1076 1077 1080 1081 1082 1083 1084 1085 GSIB 1086	Amount Amount Amount Amount 503,661,317 1,047,351,948 1,551,013,265 Amount 3,017,233 22,373,978 16,485,667 5,304,148 3,601,496 Amount Amount 3,155,475	9.a. 9.b. 9.c.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8 nplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpar b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 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 10 ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 ss-Jurisdictional Activity Indicators ection 12 - Cross-Jurisdictional Claims	Level 1 assets Level 2 assets, w Level 2 assets, w Level 3 assets, w Level 2 assets, w Level 2 assets, w	s the sum of 10.c and 10.d) uts)	GSIB 1075 1076 1077 1076 1077 1080 1083 1084 1085 GSIB 1086 GSIB 1086 GSIB 1086 GSIB 1086 GSIB	Amount Amount Amount 503,661,317 1,047,351,948 1,551,013,265 Amount 3,017,233 22,373,978 16,485,567 5,304,148 3,601,496 Amount Amount 3,155,475	8.a. 8.b. 8.c. 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e. 11.a.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8 nplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpar b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 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 10 ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 ss-Jurisdictional Activity Indicators	Level 1 assets Level 2 assets, w Level 2 assets, w Level 3 assets, w Level 2 assets, w Level 2 assets, w	s the sum of 10.c and 10.d) uts)	GSIB 1075 1076 1077 1080 1081 1082 1083 1084 1085 GSIB 1086	Amount Amount Amount Amount 503,661,317 1,047,351,948 1,551,013,265 Amount 3,017,233 22,373,978 16,485,667 5,304,148 3,601,496 Amount Amount 3,155,475	8.a. 8.b. 8.c. 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8 nplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpar b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 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 10 ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 ss-Jurisdictional Activity Indicators ection 12 - Cross-Jurisdictional Claims	Level 1 assets Level 2 assets, w Level 2 assets, w Level 3 assets, w Level 2 assets, w Level 2 assets, w	s the sum of 10.c and 10.d) uts)	GSIB 1075 1076 1077 1076 1077 1080 1083 1084 1085 GSIB 1086 GSIB 1086 GSIB 1086 GSIB 1086 GSIB	Amount Amount Amount 503,661,317 1,047,351,948 1,551,013,265 Amount 3,017,233 22,373,978 16,485,567 5,304,148 3,601,496 Amount Amount 3,155,475	8.a. 8.b. 8.c. 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8 nplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpar b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 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 10 ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 ss-Jurisdictional Activity Indicators ection 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign clai	Level 1 assets Level 2 assets, w Level 2 assets, w Level 3 assets, w Level 2 assets, w Level 2 assets, w	s the sum of 10.c and 10.d) uts)	GSIB 1076 1077 1076 1077 1080 1081 1082 1083 1084 1085 GSIB 1086 GSIB 1087 1088	Amount Amount Amount 503,661,317 1,047,351,948 1,551,013,265 Amount 3,017,233 22,373,978 16,485,567 5,304,148 3,601,496 Amount Amount 3,155,475 Amount	8.a. 8.b. 8.c. 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8 nplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpar b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 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 10 ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 ss-Jurisdictional Activity Indicators ection 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign clai ection 13 - Cross-Jurisdictional Liabilities	Level 1 assets Level 2 assets, w D.a and 10.b, minumeasurement inp	s the sum of 10.c and 10.d) uts)	GSIB 1075 1076 1077 1076 1077 1080 1083 1084 1085 1086 GSIB 1086 GSIB 1087 GSIB 1087 GSIB 1088 1088 1088 1088 1088 1088 1088 108	Amount Amount Amount Amount 503,661,317 1,047,351,948 1,551,013,265 Amount 3,017,233 22,373,978 16,485,567 5,304,148 3,601,496 Amount 3,155,475 Amount Amount 3,155,475	8.a. 8.b. 8.c. 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e. 11.a.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8 inplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpar b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (HFS) 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 10 ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 ss-Jurisdictional Activity Indicators ection 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign clai ection 13 - Cross-Jurisdictional Liabilities a. Foreign liabilities (excluding derivatives and local liab	Level 1 assets Level 2 assets, w D.a and 10.b, minumeasurement inp	s the sum of 10.c and 10.d) uts)	GSIB 1075 1076 1077 1076 1077 1078 1079 1080 1081 1082 1083 1084 1085 1086 GSIB 1087 1087 1087 1088 1088 1088 1088 1088	Amount Amount Amount Amount 503,661,317 1,047,351,948 1,551,013,265 Amount 3,017,233 22,373,978 16,485,567 5,304,148 3,601,496 Amount 3,155,475 Amount 36,192,726 Amount 22,604,112	8.a. 8.b. 8.c. 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e. 11.a. 12.a. 13.a.
a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equi a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8 nplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpar b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 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 10 ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 ss-Jurisdictional Activity Indicators ection 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign clai ection 13 - Cross-Jurisdictional Liabilities	Level 1 assets Level 2 assets, w. Level 2 assets, measurement inp	s the sum of 10.c and 10.d) uts)	GSIB 1075 1076 1077 1076 1077 1080 1083 1084 1085 1086 GSIB 1086 GSIB 1087 GSIB 1087 GSIB 1088 1088 1088 1088 1088 1088 1088 108	Amount Amount Amount Amount 503,661,317 1,047,351,948 1,551,013,265 Amount 3,017,233 22,373,978 16,485,567 5,304,148 3,601,496 Amount 3,155,475 Amount Amount 3,155,475	8.a. 8.b. 8.c. 9.a. 9.b. 9.c.

Ancillary Data