Bank name: ABN Amro

| Bank name: | | ABN Amro | |
|--|--|--|--|
| eral Bank Data | | | |
| erai Dalik Dala | | | |
| ection 1 - General Information | GSIB | Response | |
| a. General information provided by the relevant supervisory authority: | 2010 | псоронос | |
| (1) Country code | 1001 | NL | 1.a.(1) |
| (2) Bank name | 1002 | ABNAmro | 1.a.(2) |
| (3) Reporting date (yyyy-mm-dd) | 1003 | 2016-12-31 | 1.a.(3) |
| (4) Reporting currency | 1004 | EUR | 1.a.(4) |
| (5) Euro conversion rate | 1005 | 2047.04.00 | 1.a.(5) |
| (6) Submission date (yyyy-mm-dd) b. General Information provided by the reporting institution: | 1006 | 2017-04-30 | 1.a.(6) |
| General Information provided by the reporting institution: (1) Reporting unit | 1007 | 1,000 | 1.b.(1) |
| (2) Accounting standard | 1007 | IFRS | 1.b.(1) |
| (3) Date of public disclosure (yyyy-mm-dd) | 1009 | 2017-04-30 | 1.b.(2) |
| (4) Language of public disclosure | 1010 | English | 1.b.(4) |
| (5) Web address of public disclosure | 1011 | https://www.abnamro.com/en/investor-relations/financial-dis | 1.b.(5) |
| | | | |
| Indicator | | | |
| ection 2 - Total Exposures | GSIB | Amount | |
| a. Derivatives | | | |
| (1) Counterparty exposure of derivatives contracts | 1012 | 2,952,084 | 2.a.(1) |
| (2) Capped notional amount of credit derivatives | 1201 | 0 | 2.a.(2) |
| (3) Potential future exposure of derivative contracts | 1018 | 61,679,931 | 2.a.(3) |
| b. Securities financing transactions (SFTs) (1) Adjusted gross value of SFTs | 1013 | 17,640,013 | 2.b.(1) |
| (1) Adjusted gross value of SFTs (2) Counterparty exposure of SFTs | 1013 | 2,685,720 | 2.b.(1) 2.b.(2) |
| c. Other assets | 1015 | 362,547,905 | 2.c. |
| d. Gross notional amount of off-balance sheet items | | 552,547,500 | |
| (1) Items subject to a 0% credit conversion factor (CCF) | 1019 | 82,339,460 | 2.d.(1) |
| (2) Items subject to a 20% CCF | 1022 | 7,632,652 | 2.d.(2) |
| (3) Items subject to a 50% CCF | 1023 | 25,787,669 | 2.d.(3) |
| (4) Items subject to a 100% CCF | 1024 | 9,766,060 | 2.d.(4) |
| e. Regulatory adjustments | 1031 | 180,102 | 2.e. |
| f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) | 44 | | |
| thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) | 1103 | 479,926,024 | 2.f. |
| ection 3 - Intra-Financial System Assets | GSIB | Amount | |
| a. Funds deposited with or lent to other financial institutions | 1033 | 47,239,333 | 3.a. |
| a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit | | | 3.a. 3.a.(1) |
| (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions | 1033 | 47,239,333 | |
| (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: | 1033 1034 1035 | 47,239,333 0 31,052,886 | 3.a.(1) 3.b. |
| (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 | 1033 1034 1035 1036 | 47,239,333 0 31,052,886 11,861,724 | 3.a.(1) 3.b. 3.c.(1) |
| (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 | 1033 1034 1035 1036 1037 | 47,239,333 0 31,052,886 11,861,724 0 | 3.a.(1) 3.b. 3.c.(1) 3.c.(2) |
| (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities | 1033 1034 1035 1036 1037 1038 | 47,239,333 0 31,052,886 11,861,724 0 0 | 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) |
| (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 | 1033 1034 1035 1036 1037 1038 1039 | 47,239,333 0 31,052,886 11,861,724 0 0 | 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) |
| (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 | 1033 1034 1035 1036 1037 1038 | 47,239,333 0 31,052,886 11,861,724 0 0 | 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) |
| (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 | 1033 1034 1035 1036 1037 1038 1039 1040 | 47,239,333 0 31,052,886 11,861,724 0 0 0 38,260 | 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) |
| (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) | 1033 1034 1035 1036 1037 1038 1039 1040 1041 | 47,239,333 0 31,052,886 11,861,724 0 0 0 38,260 | 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) |
| (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 (revised of the cover-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value | 1033 1034 1035 1036 1037 1038 1039 1040 1041 | 47,239,333 0 31,052,886 11,861,724 0 0 0 38,260 0 1,914,931 | 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) |
| (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 (revised of e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: | 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 | 47,239,333 0 31,052,886 11,861,724 0 0 0 0 38,260 0 1,914,931 | 3.a.(1) 3.b. 3.c.(2) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. |
| (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 (revised of 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 | 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 | 47,239,333 0 31,052,886 11,861,724 0 0 0 38,260 0 1,914,931 | 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) |
| (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 (revised of the cover-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value | 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 | 47,239,333 0 31,052,886 11,861,724 0 0 0 38,260 0 1,914,931 | 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) |
| (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 (revised c. 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)) | 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 | 47,239,333 0 31,052,886 11,861,724 0 0 0 38,260 0 1,914,931 214,240 896,294 | 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) |
| (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 (revised of 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. Funds deposited by or borrowed from other financial institutions: | 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 | 47,239,333 0 31,052,886 11,861,724 0 0 0 38,260 0 1,914,931 214,240 896,294 93,217,668 | 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) |
| (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 (revised of the context of the securities included in item 3.c.(5) d. 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. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions | 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB | 47,239,333 0 31,052,886 11,861,724 0 0 0 38,260 0 1,914,931 214,240 896,294 93,217,668 Amount | 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. |
| (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 (revised c. 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. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions | 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB | 47,239,333 0 31,052,886 11,861,724 0 0 0 38,260 0 1,914,931 214,240 896,294 93,217,668 Amount | 3.a.(1) 3.b. 3.c.(2) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(2) 3.f. 4.a.(1) 4.a.(2) |
| (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions (revised ce. 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. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions | 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB | 47,239,333 0 31,052,886 11,861,724 0 0 0 38,260 0 1,914,931 214,240 896,294 93,217,668 Amount 9,947,091 26,163,855 0 | 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) 3.f. |
| (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 (revised of 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. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions | 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB | 47,239,333 0 31,052,886 11,861,724 0 0 0 0 38,260 0 1,914,931 214,240 896,294 93,217,668 Amount 9,947,091 26,163,855 0 578,893 | 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.(1) 4.a.(2) 4.a.(3) 4.b. |
| (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 (revised of the 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)) cition 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (4) Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions (revised | 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB | 47,239,333 0 31,052,886 11,861,724 0 0 0 38,260 0 1,914,931 214,240 896,294 93,217,668 Amount 9,947,091 26,163,855 0 | 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) 3.f. |
| (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 (revised c. 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)) ction 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to non-depository financial institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions (revised d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: | 1033 1034 1035 1036 1037 1038 1040 1041 1213 1043 1044 1045 GSIB 1046 1047 1105 1048 1214 | 47,239,333 0 31,052,886 11,861,724 0 0 0 38,260 0 1,914,931 214,240 896,294 93,217,668 Amount 9,947,091 26,163,855 0 578,893 312,985 | 3.a.(1) 3.b. 3.c.(2) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. |
| (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 (revised c. 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. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions (revised d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value | 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB 1046 1047 1105 1048 1214 | 47,239,333 0 31,052,886 11,861,724 0 0 0 0 38,260 0 1,914,931 214,240 896,294 93,217,668 Amount 9,947,091 26,163,855 0 578,893 312,985 | 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) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. |
| (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 (revised ce. 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. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to non-depository financial institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions (revised d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure | 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB 1046 1047 1105 1048 1214 | 47,239,333 0 31,052,886 11,861,724 0 0 0 38,260 0 1,914,931 214,240 896,294 93,217,668 Amount 9,947,091 26,163,855 0 578,893 312,985 | 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) |
| (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions (revised ce. 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. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions (revised d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value | 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB 1046 1047 1105 1048 1214 | 47,239,333 0 31,052,886 11,861,724 0 0 0 0 38,260 0 1,914,931 214,240 896,294 93,217,668 Amount 9,947,091 26,163,855 0 578,893 312,985 | 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) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. |
| (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 (revised ce. 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. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to non-depository financial institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financial institutions with other financial institutions (revised d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure | 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB 1046 1047 1105 1048 1214 | 47,239,333 0 31,052,886 11,861,724 0 0 0 38,260 0 1,914,931 214,240 896,294 93,217,668 Amount 9,947,091 26,163,855 0 578,893 312,985 | 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) |
| (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions (revised ce. 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. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to non-depository financial institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financial institutions with other financial institutions (revised d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure | 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB 1046 1047 1105 1048 1214 | 47,239,333 0 31,052,886 11,861,724 0 0 0 38,260 0 1,914,931 214,240 896,294 93,217,668 Amount 9,947,091 26,163,855 0 578,893 312,985 | 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) |
| (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions (revised of 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. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions (a) Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) | 1033 1034 1035 1036 1037 1038 1040 1041 1213 1043 1044 1045 GSIB 1046 1047 1105 1048 1214 1050 1051 1052 | 47,239,333 0 31,052,886 11,861,724 0 0 0 0 32,260 0 1,914,931 214,240 896,294 93,217,668 Amount 9,947,091 26,163,855 0 578,893 312,985 336,470 808,465 38,147,759 | 3.a.(1) 3.b. 3.c.(2) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. |
| (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 (revised ce. 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. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to non-depository financial institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions (revised d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) | 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB 1046 1047 1105 1050 1051 1052 | 47,239,333 0 31,052,886 11,861,724 0 0 0 0 38,260 0 1,914,931 214,240 896,294 93,217,668 Amount 4 9,947,091 26,163,855 0 578,893 312,985 336,470 808,465 38,147,759 | 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. |
| (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 (revised of the courter 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. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions (revised d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) section 5 - Securities Outstanding a. Secured debt securities b. Senior unsecured debt securities d. Commercial paper | 1033 1034 1035 1036 1037 1038 1040 1041 1213 1043 1044 1045 GSIB 1046 1047 1105 1048 1214 1050 1051 1052 | 47,239,333 0 31,052,886 11,861,724 0 0 0 0 0 38,260 0 1,914,931 214,240 896,294 93,217,668 Amount 9,947,091 26,163,855 0 578,893 312,985 336,470 808,465 38,147,759 29,355,000 32,815,000 11,171,000 7,211,000 | 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(3) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. 5.a. 5.b. 5.c. 5.d. |
| (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 (revised of 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. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions (Net of the counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) section 5 - Securities Outstanding a. Secured debt securities b. Senior unsecured debt securities c. Subordinated debt securities c. Subordinated debt securities c. Certificates of deposit | 1033 1034 1035 1036 1037 1038 1040 1041 1213 1043 1044 1045 GSIB 1046 1047 1105 1046 1047 1105 1051 1052 | 47,239,333 0 31,052,886 11,861,724 0 0 0 0 38,260 0 1,914,931 214,240 896,294 93,217,668 Amount 9,947,091 26,163,855 0 578,893 312,985 336,470 808,465 38,147,759 29,355,000 32,815,000 11,171,000 7,211,000 9,494,000 | 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.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 5.a. 5.b. 5.c. 5.d. 5.e. |
| (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 (revised of the cover-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. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions (revised d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) section 5 - Securities Outstanding a. Secured debt securities b. Senior unsecured debt securities d. Commercial paper | 1033 1034 1035 1036 1037 1038 1040 1041 1213 1043 1044 1045 GSIB 1046 1047 1105 1048 1214 1050 1051 1052 | 47,239,333 0 31,052,886 11,861,724 0 0 0 0 0 38,260 0 1,914,931 214,240 896,294 93,217,668 Amount 9,947,091 26,163,855 0 578,893 312,985 336,470 808,465 38,147,759 29,355,000 32,815,000 11,171,000 7,211,000 | 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(3) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. 5.a. 5.b. 5.c. 5.d. |

| ection 6 - Payments made in the reporting year (excluding intragroup payments) | GSIB | Amount | |
|---|--|--|---|
| a. Australian dollars (AUD) | 1061 | 33,629,309 | 6.a. |
| b. Brazilian real (BRL) | 1062 | 12,193,882 | 6.b. |
| c. Canadian dollars (CAD) | 1063 | 37,003,896 | 6.c. |
| d. Swiss francs (CHF) | 1064 | 33,009,076 | 6.d. |
| e. Chinese yuan (CNY) | 1065 | 2,223,645 | 6.e. |
| f. Euros (EUR) | 1066 | 2,065,866,218 | 6.f. |
| g. British pounds (GBP) | 1067 | 111,211,914 | 6.g. |
| h. Hong Kong dollars (HKD) | 1068 | 28,499,967 | 6.h. |
| i. Indian rupee (INR) | 1069 | 35,113 | 6.i. |
| j. Japanese yen (JPY) | 1070 | 66,993,799 | 6.j. |
| k. Swedish krona (SEK) | 1071 | 8,895,415 | 6.k. |
| I. United States dollars (USD) | 1072 | 983,501,949 | 6.I. |
| m. Payments activity indicator (sum of items 6.a through 6.l) | 1073 | 3,383,064,183 | 6.m. |
| | | | |
| ection 7 - Assets Under Custody | GSIB | Amount | |
| a. Assets under custody indicator | 1074 | 177,147,436 | 7.a. |
| Section 8 - Underwritten Transactions in Debt and Equity Markets | GSIB | Amount | |
| a. Equity underwriting activity | 1075 | 617,607 | 8.a. |
| b. Debt underwriting activity | 1076 | 5,922,734 | 8.b. |
| c. Underwriting activity indicator (sum of items 8.a and 8.b) | 1077 | 6,540,341 | 8.c. |
| nplexity indicators | | | |
| | | | |
| · , | GSIB | Amount | |
| a. OTC derivatives cleared through a central counterparty | 1078 | 835,811,000 | 9.a. |
| · · · | | | 9.a. 9.b. |
| a. OTC derivatives cleared through a central counterparty | 1078 | 835,811,000 | |
| a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) | 1078 1079 | 835,811,000 374,601,451 | 9.b. |
| a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) section 10 - Trading and Available-for-Sale Securities | 1078 1079 1080 | 835,811,000 374,601,451 1,210,412,451 | 9.b. |
| a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) | 1078 1079 1080 | 835,811,000 374,601,451 1,210,412,451 Amount | 9.b. 9.c. |
| a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) | 1078 1079 1080 GSIB 1081 | 835,811,000 374,601,451 1,210,412,451 Amount 2,364,360 | 9.b. 9.c. 10.a. |
| a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) | 1078 1079 1080 GSIB 1081 1082 | 835,811,000 374,601,451 1,210,412,451 Amount 2,364,360 44,613,058 | 9.b. 9.c. 10.a. 10.b. |
| a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) section 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 Level 1 assets | 1078 1079 1080 1080 GSIB 1081 1082 1083 | 835,811,000 374,601,451 1,210,412,451 Amount 2,364,360 44,613,058 40,482,274 | 9.b. 9.c. 10.a. 10.b. 10.c. |
| a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) section 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 Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) | 1078 1079 1080 GSIB 1081 1082 1083 1084 1085 | 835,811,000 374,601,451 1,210,412,451 Amount 2,364,360 44,613,058 40,482,274 4,849,008 1,646,136 | 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. |
| a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 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 Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets | 1078 1079 1080 GSIB 1081 1082 1083 1084 1085 | 835,811,000 374,601,451 1,210,412,451 Amount 2,364,360 44,613,058 40,482,274 4,849,008 1,646,136 | 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. |
| a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) section 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 Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) | 1078 1079 1080 GSIB 1081 1082 1083 1084 1085 | 835,811,000 374,601,451 1,210,412,451 Amount 2,364,360 44,613,058 40,482,274 4,849,008 1,646,136 | 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. |
| a. OTC derivatives cleared through a central counterparty 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 Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) | 1078 1079 1080 GSIB 1081 1082 1083 1084 1085 | 835,811,000 374,601,451 1,210,412,451 Amount 2,364,360 44,613,058 40,482,274 4,849,008 1,646,136 | 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. |
| a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) section 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 Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) sss-Jurisdictional Activity Indicators | 1078 1079 1080 GSIB 1081 1082 1083 1084 1085 | 835,811,000 374,601,451 1,210,412,451 Amount 2,364,360 44,613,058 40,482,274 4,849,008 1,646,136 | 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. |
| a. OTC derivatives cleared through a central counterparty 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 Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) ss-Jurisdictional Activity Indicators | 1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086 | 835,811,000 374,601,451 1,210,412,451 Amount 2,364,360 44,613,058 40,482,274 4,849,008 1,646,136 Amount 2,195,967 | 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. |
| a. OTC derivatives cleared through a central counterparty 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 Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) ss-Jurisdictional Activity Indicators ection 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) | 1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086 | 835,811,000 374,601,451 1,210,412,451 Amount 2,364,360 44,613,058 40,482,274 4,849,008 1,646,136 Amount 2,195,967 Amount | 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e. |
| a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) section 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 Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) sss-Jurisdictional Activity Indicators section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) | 1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086 | 835,811,000 374,601,451 1,210,412,451 Amount 2,364,360 44,613,058 40,482,274 4,849,008 1,646,136 Amount 2,195,967 Amount 119,555,758 | 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 11.a. |
| a. OTC derivatives cleared through a central counterparty 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 Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) ss-Jurisdictional Activity Indicators ection 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) ection 13 - Cross-Jurisdictional Liabilities a. Foreign liabilities (excluding derivatives and local liabilities in local currency) | 1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086 | 835,811,000 374,601,451 1,210,412,451 Amount 2,364,360 44,613,058 40,482,274 4,849,008 1,646,136 Amount 2,195,967 Amount 119,555,758 Amount 75,318,418 | 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e. 11.a. |
| a. OTC derivatives cleared through a central counterparty 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 Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) ss-Jurisdictional Activity Indicators ection 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) ection 13 - Cross-Jurisdictional Liabilities a. Foreign liabilities (excluding derivatives and local liabilities in local currency) (1) Any foreign liabilities to related offices included in item 13.a. | 1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086 GSIB 1087 | 835,811,000 374,601,451 1,210,412,451 Amount 2,364,360 44,613,058 40,482,274 4,849,008 1,646,136 Amount 2,195,967 Amount 119,555,758 Amount 75,318,418 0 | 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e. 11.a. |
| b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 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 Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) Section 13 - Cross-Jurisdictional Liabilities a. Foreign liabilities (excluding derivatives and local liabilities in local currency) | 1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086 | 835,811,000 374,601,451 1,210,412,451 Amount 2,364,360 44,613,058 40,482,274 4,849,008 1,646,136 Amount 2,195,967 Amount 119,555,758 Amount 75,318,418 | 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e. 11.a. |