

HSBC HOLDINGS PLC

G-SIB INDICATORS DISCLOSURE

31 December 2016



G-SIB indicators disclosures

The disclosure

The 'HSBC Holdings plc G-SIB Indicators Disclosure end-2016 template' sets out data to be used by the Financial Stability Board and the Basel Committee on Banking Supervision in determining HSBC's 2017 global systemically important bank ('G-SIB') ranking and which will ultimately inform the G-SIB capital buffer to be applied in 2019. The data is at 31 December 2016 and has been prepared in accordance with instructions for the end-2016 data collection exercise of the Basel Macroprudential Supervision Group, and conforms to the European Banking Authority ('EBA') Implementing Technical Standards. As instructed, we have used the regulatory consolidation scope unless otherwise required.

Basis of preparation

- 1. Cross-jurisdictional assets and liabilities for the purpose of this exercise include local claims and liabilities of offices outside of our UK home market (such offices, generally, are represented by locally incorporated, capitalised, funded and regulated subsidiaries) as well as actual cross border exposures.
- 2. In accordance with the regulatory consolidation basis used, associates have been proportionately consolidated to the extent data is available.

The G-SIB assessment methodology

Under the Basel Committee's G-SIB ranking and capital charge assessment methodology, which the EBA's methodology reflects, a group of the largest banks, as a proxy for the global banking sector, is scored under twelve indicators.

The score for each indicator is calculated by dividing a bank's reported value by the aggregate of the values for that indicator reported by the reference group. This amount is then expressed in basis points. For example: if a bank's reported 'Size' indicator made up 3% of the aggregate value reported, its basis point score for this indicator would be 300.

The score in each of the five main categories is then determined as a simple average of the indicator scores within that category (subject to a cap on the score for Substitutability), and the bank's overall score as a simple average of the five category scores.

It is important to note that a bank's ranking for the purpose of allocation of a capital charge on the scale 0% to 3.5% will therefore be driven by its relative complexity, substitutability, etc. compared with the entire reference group of banks, materially influenced by those of the largest banks in the group.

Thus, if a bank were significantly to shrink its size, simplify operations and reduce complexity, but others were to take even greater steps in this regard, then that bank might nevertheless rise in the overall ranking and potentially incur an increased capital buffer.



2) Note of public disclosure (yey, mm dd)			
a. Cerecal information provided by the relevant supervisory authority: (1) Country code: (2) Bank name (3) Reporting date layyr mm dd) (100) (3) Reporting date layyr mm dd) (100) (4) Reporting date layyr mm dd) (100) (5) Reporting date layyr mm dd) (100) (5) Reporting correctly (6) Reporting correctly (7) Reporting date layyr mm dd) (100) (8) Reporting correctly (8) Reporting correctly (8) Reporting correctly (9) Reporting correctly (100) (9) Reporting correctly (101)	-sti 4 Council Information	CSIB	Posponeo
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2) Accounting standard	(1) Reporting unit	1007	1,000,00
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a. Derivatives (1) Counterparty exposure of derivatives contracts (2) Capped notional amount of credit derivatives (2) Capped notional amount of credit derivatives (3) Exposure exposure of derivative contracts (3) Exposure exposure of SFTs (4) Exposure exposure of SFTs (5) Exposure of SFTs (6) Exposure exposure of SFTs (7) Exposure exposure of SFTs (8) Exposure exposure of SFTs (9) Exposure exposure of SFTs (10) Exposure exposu	Indicator		
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(5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) 1041 11,139 1213 7,712 1213 17,712 1213 17,712 1214 1215 1217 1218 1218 1219 1219 1219 1210 1211 1211 1211 1211	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) reconnectedness 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	GSIB 1033 1034 1035 1036 1037	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597
(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 definition) 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)) (2) Potential 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 (3) Loans obtained from other financial institutions (3) Loans option of committed lines obtained from other financial institutions (4) Over-the-counter derivatives with other financial institutions with other financial institutions (revised definition) (5) Section 4 - Intra-Financial System Liabilities (6) Deposits due to non-depository financial institutions (7) Deposits due to non-depository financial institutions (8) Deposits due to non-depository financial institutions (9) Deposits due to non-depository financial institutions (10 Deposits due to non-depository fin	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) reconnectedness 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	GSIB 1033 1034 1035 1036 1037 1038	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597 888
d. Net positive current exposure of securities financing transactions with other financial institutions (revised definition) 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)) (a) Exection 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 (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (4) Deposits due to nor-depository financial institutions (5) Loans obtained from other financial institutions (6) Loans obtained from other financial institutions (7) Loans obtained from other financial institutions (8) Loans obtained from other financial institutions (9) Loans obtained from other financial institutions (10) Loans obtained from other financial institutions (11) Loans obtained from other financial institutions (12) Loans obtained from other financial institutions (13) Loans obtained from other financial institutions (14) Loans obtained from other financial institutions (15) Loans obtained from other financial institutions (16) Loans obtained from other financial institutions (17) Loans obtained from other financial institutions (18) Loans obtained from other financial institutions (19) Loans obtained from other financial institutions (10) Loans obtained from other financial institutions (10) Loans obtained from other financial institutions (11) Loans obtained from other financial institutions (11) Loans obtained from other financial institutions (11) Loans obtained from other financial institutions (12) Loans obtained from other financial institutions (13) Loans obtained from other financial institutions (14) Loan	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) erconnectedness 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	GSIB 1033 1034 1035 1036 1037 1038 1039	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597 888 13
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)) 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)) f. 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 (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (4) Deposits due to non-depository financial institutions (5) Louised portion of committed lines obtained from other financial institutions (6) Louised portion of committed lines obtained from other financial institutions (6) Louised portion of committed lines obtained from other financial institutions (6) Louised portion of committed lines obtained from other financial institutions (6) Louised portion of committed lines obtained from other financial institutions (6) Louised portion of committed lines obtained from other financial institutions (7) Louised portion of committed lines obtained from other financial institutions (8) Louised portion of committed lines obtained from other financial institutions (7) Louised portion of committed lines obtained from other financial institutions (8) Louised portion of committed lines obtained from other financial institutions (8) Louised portion of committed lines obtained from other financial institutions (8) Louised portion of committed lines obtained from other financial institutions (9) Louised portion of committed lines obtained from other financial institutions (10) Louised portion of committed lines obtained from other financial institutions (11) Louised portion of committed lines obtained from	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) erconnectedness Indicators section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities	GSIB 1033 1034 1035 1036 1037 1038 1039 1040	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597 888 13 20,898
(1) Net positive fair value (2) Potential future exposure (3) Potential future exposure (4) Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) (5) Election 4 - Intra-Financial System Liabilities (6) Election 4 - Intra-Financial System Liabilities (1) Deposits due to depository institutions (1) Deposits due to depository financial institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (4) Election 4 - Intra-Financial System Liabilities (5) Election 4 - Intra-Financial System Liabilities (6) Election 4 - Intra-Financial System Liabilities (7) Election 4 - Intra-Financial System Liabilities (8) Election 4 - Intra-Financial System Liabilities (8) Election 4 - Intra-Financial System Liabilities (8) Election 4 - Intra-Financial System Liabilities (1) Potential future exposure (1) Net negative fair value (2) Potential future exposure	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) erconnectedness 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 1033 1034 1035 1036 1037 1038 1039 1040 1041	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597 888 13 20,898 11,139
(2) Potential future exposure 1044 38,015 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	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) erconnectedness 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 (revised definition)	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597 888 13 20,898 11,139
(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)) 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)) f. 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 definition) 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	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) erconnectedness 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 (revised definition) e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597 888 13 20,898 11,139 7,712
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) 1045 227,807 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 1047 1048 4,886 c. Net negative current exposure of securities financial transactions with other financial institutions (revised definition) d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value 1050 5,461 (2) Potential future exposure	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) erconnectedness 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 (revised definition) e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597 888 13 20,898 11,139 7,712
Amount in million USD 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 1047 144,073 (3) Loans obtained from other financial institutions 1048 4,686 c. Net negative current exposure of securities financing transactions with other financial institutions (revised definition) 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 1051 42,119	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) fronnectedness Indicators fection 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 (revised definition) e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597 888 13 20,898 11,139 7,712 7,913
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 1047 144,073 (3) Loans obtained from other financial institutions 1058 b. Unused portion of committed lines obtained from other financial institutions 1068 c. Net negative current exposure of securities financing transactions with other financial institutions (revised definition) 1079 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 1050 1051 42,119	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) fronnectedness Indicators fection 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 (revised definition) 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	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597 888 13 20,898 11,139 7,712 7,913
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 1047 144,073 (3) Loans obtained from other financial institutions 1050 1048 4,686 c. Net negative current exposure of securities financing transactions with other financial institutions (revised definition) 1050 5,461 (2) Potential future exposure 1051 42,119	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) fronnectedness Indicators fection 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 (revised definition) 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	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597 888 13 20,898 11,139 7,712 7,913 38,015
(1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (105 b. Unused portion of committed lines obtained from other financial institutions (106 c. Net negative current exposure of securities financial transactions with other financial institutions (revised definition) (107 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 (3) Loans obtained from other financial institutions (105) (2) State of the counter definancial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) for connectedness Indicators fection 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 (revised definition) 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))	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597 888 13 20,898 11,139 7,712 7,913 38,015 227,807
(2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (4) Loans obtained from other financial institutions (5) Loans obtained from other financial institutions (6) Loans obtained from other financial institutions (7) Loans obtained from other financial institutions (8) Loans obtained from other financial institutions (9) Loans obtained from other financial institutions (10) Loans obtained from other financial institutions (11) Loans obtained from other financial institutions (12) Loans obtained from other financial institutions (13) Loans obtained from other financial institutions (14) Loans obtained from other financial institutions (15) Loans obtained from other financial institutions (16) Loans obtained from other financial institutions (17) Loans obtained from other financial institutions (18) Loans obtaine	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) cronnectedness 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 (revised definition) 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))	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597 888 13 20,898 11,139 7,712 7,913 38,015 227,807
(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 definition) 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 1050 5,461 42,119	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) cronnectedness 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 (revised definition) 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:	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597 888 13 20,898 11,139 7,712 7,913 38,015 227,807 Amount in million USD
(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 definition) 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 1050 1051 42,119	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) erconnectedness 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 (revised definition) 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	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597 888 13 20,898 11,139 7,712 7,913 38,015 227,807 Amount in million USD
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 definition) 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 1050 1051 42,119	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) erconnectedness 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 (revised definition) 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	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597 888 13 20,898 11,139 7,712 7,913 38,015 227,807 Amount in million USD
c. Net negative current exposure of securities financing transactions with other financial institutions (revised definition) 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 1050 5,461 1051 42,119	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) serconnectedness 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 (revised definition) 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 depository financial institutions	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB 1046 1047	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597 888 13 20,898 11,139 7,712 7,913 38,015 227,807 Amount in million USD
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: 1050 5,461 (2) Potential future exposure 1051 42,119	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) erconnectedness 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)) 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	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB 1046 1047 1105	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597 888 13 20,898 11,139 7,712 7,913 38,015 227,807 Amount in million USD 51,798 144,073 2,051
(1) Net negative fair value 1050 5,461 (2) Potential future exposure 1051 42,119	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) arconnectedness 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 (revised definition) 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	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB 1046 1047 1105 1048	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597 888 13 20,898 11,139 7,712 7,913 38,015 227,807 Amount in million USD 51,798 144,073 2,051 4,686
(1) Net negative fair value 1050 5,461 (2) Potential future exposure 1051 42,119	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) serconnectedness 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 (revised definition) 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 depository financial institutions (3) Loans obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions (revised definition)	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB 1046 1047 1105 1048	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597 888 13 20,898 11,139 7,712 7,913 38,015 227,807 Amount in million USD 51,798 144,073 2,051 4,686
(2) Potential future exposure 1051 42,119	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) serconnectedness 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 (revised definition) 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 depository financial institutions (3) Loans obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions (revised definition)	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB 1046 1047 1105 1048	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597 888 13 20,898 11,139 7,712 7,913 38,015 227,807 Amount in million USD 51,798 144,073 2,051 4,686
	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) procedures 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 (revised definition) 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 opensitory 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 definition) d. 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 1213 1044 1045 GSIB 1046 1047 1105 1048 1214	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597 888 13 20,898 11,139 7,712 7,913 38,015 227,807 Amount in million USD 51,798 144,073 2,051 4,686 8,928
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) 1052 259,116	f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) procedures 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 (revised definition) 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 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 definition) (1) Net negative fair value	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1045 GSIB 1046 1047 1105 1048 1214	2,388,780 Amount in million USD 115,548 2,171 2,625 21,739 23,597 888 13 20,898 11,139 7,712 7,913 38,015 227,807 Amount in million USD 51,798 144,073 2,051 4,686 8,928 5,461



Section 5 - Securities Outstanding	GSIB	Amount in million USD
a. Secured debt securities	1053	11,840
b. Senior unsecured debt securities	1054	120,618
c. Subordinated debt securities	1055	42,883
d. Commercial paper	1056	5,172
e. Certificates of deposit	1057	13,546
f. Common equity	1058	177,897
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	20,985
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	392,941
bstitutability/Financial Institution Infrastructure Indicators		
Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in million USD
a. Australian dollars (AUD)	1061	1,846,885
b. Brazilian real (BRL)	1062	90,984
c. Canadian dollars (CAD)	1063	844,372
d. Swiss francs (CHF)	1064	1,565,973
e. Chinese yuan (CNY)	1065	3,530,313
f. Euros (EUR)	1066	22,089,398
g. British pounds (GBP)	1067	25,513,531
h. Hong Kong dollars (HKD)	1068	4,559,207
i. Indian rupee (INR)	1069	339,580
j. Japanese yen (JPY)	1070	2,475,085
k. Swedish krona (SEK)	1071	331,231
I. United States dollars (USD)	1072	33,718,960
m. Payments activity indicator (sum of items 6.a through 6.I)	1073	96,905,518
Section 7 - Assets Under Custody	GSIB	Amount in million USD
a. Assets under custody indicator	1074	6,254,621
Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in million USD
a. Equity underwriting activity	1075	6,337
b. Debt underwriting activity	1076	217,000
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	223,337
mplexity indicators		
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in million USD
a. OTC derivatives cleared through a central counterparty	1078	8,410,325
	1079	11,032,303
b. OTC derivatives settled bilaterally		19,442,628
b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	· · ·
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080 GSIB	Amount in million USD
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)		Amount in million USD
c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities	GSIB	
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)	GSIB 1081	172,577
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	GSIB 1081 1082	172,577 373,175
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	GSIB 1081 1082 1083	172,577 373,175 386,527
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)	GSIB 1081 1082 1083 1084	172,577 373,175 386,527 57,290
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)	GSIB 1081 1082 1083 1084 1085	172,577 373,175 386,527 57,290 101,936
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)	GSIB 1081 1082 1083 1084 1085	172,577 373,175 386,527 57,290 101,936
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	GSIB 1081 1082 1083 1084 1085	172,577 373,175 386,527 57,290 101,936 Amount in million USD
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) Dess-Jurisdictional Activity Indicators	GSIB 1081 1082 1083 1084 1085	172,577 373,175 386,527 57,290 101,936 Amount in million USD
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) DOSS-Jurisdictional Activity Indicators	GSIB 1081 1082 1083 1084 1085 GSIB 1086	172,577 373,175 386,527 57,290 101,936 Amount in million USD 15,928
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) Dess-Jurisdictional Activity Indicators Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	GSIB 1081 1082 1083 1084 1085 GSIB 1086	172,577 373,175 386,527 57,290 101,936 Amount in million USD 15,928 Amount in million USD 1,485,349
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) DESS-Jurisdictional Activity Indicators Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) Section 13 - Cross-Jurisdictional Liabilities	GSIB 1081 1082 1083 1084 1085 GSIB 1086	172,577 373,175 386,527 57,290 101,936 Amount in million USD 15,928 Amount in million USD 1,485,349 Amount in million USD
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) DESCHOOL 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)	GSIB 1081 1082 1083 1084 1085 GSIB 1086	172,577 373,175 386,527 57,290 101,936 Amount in million USD 15,928 Amount in million USD 1,485,349 Amount in million USD 712,710
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) DOSS-Jurisdictional Activity Indicators Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) Section 13 - Cross-Jurisdictional Liabilities	GSIB 1081 1082 1083 1084 1085 GSIB 1086	172,577 373,175 386,527 57,290 101,936 Amount in million USD 15,928 Amount in million USD 1,485,349 Amount in million USD