Bank name: Banca Monte dei Paschi di Siena

neral Bank Data		
Section 1 - General Information	GSIB	Response
a. General information provided by the relevant supervisory authority:		
(1) Country code	1001	IT
(2) Bank name	1002	MonteDeiPaschi
(3) Reporting date (yyyy-mm-dd)	1003	2014-12-31
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	1
b. General Information provided by the reporting institution:		
(1) Reporting unit	1007	1,000
(2) Accounting standard	1008	IFRS
(3) Date of public disclosure (yyyy-mm-dd)	1009	2015-04-30
(4) Language of public disclosure	1010	English
(5) Web address of public disclosure	1011	http://b.mps.it/go/gsibs14

## Size Indicator

ection 2 - Total Exposures	GSIB	Amount	
a. Counterparty exposure of derivatives contracts	1012	2,912,399	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	8,067,085	2.b.
c. Counterparty exposure of SFTs	1014	7,242,840	2.c.
d. Other assets	1015	167,129,007	2.d.
(1) Securities received in SFTs that are recognised as assets	1016	0	2.d.
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	1017	185,351,331	2.e.
f. Potential future exposure of derivative contracts	1018	2,717,227	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	39,027,326	2.g.
(1) Unconditionally cancellable credit card commitments	1020	0	2.g.
(2) Other unconditionally cancellable commitments	1021	39,027,326	2.g.
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	849,490	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	6,948,803	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	3,459,221	2.j.
k. Total off-balance-sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of			
items 2.g.(1) and 2.g.(2))	1025	17,877,473	2.k.
Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	185,104	2.l.(
(2) Potential future exposure of derivatives contracts	1027	0	2.l.(
(3) Unconditionally cancellable commitments	1028	0	2.l.(
(4) Other off-balance-sheet commitments	1029	0	2.l.(
(5) Investment value in the consolidated entities	1030	0	2.l.(
m. Regulatory adjustments	1031	2,029,386	2.m
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum			
of items 2.l.(5) and 2.m)	1032	201,384,522	2.n.

## Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	12,795,456	3.a.
(1) Certificates of deposit	1034	8,991	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	5,473,206	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	986,309	3.c.(1)
(2) Senior unsecured debt securities	1037	1,383,278	3.c.(2)
(3) Subordinated debt securities	1038	549,597	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	1,286,404	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	7,879,651	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	4,246,748	3.e.(1)
(2) Potential future exposure	1044	3,094,046	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2),			
minus 3.c.(6))	1045	37,694,694	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Deposits due to depository institutions	1046	1,269,648	4.a.
b. Deposits due to non-depository financial institutions	1047	2,244,529	4.b.
c. Unused portion of committed lines obtained from other financial institutions	1048	0	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	29,457,038	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	2,342,129	4.e.(1)
(2) Potential future exposure	1051	535,809	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	35,849,153	4.f.

ection 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	16,420,000	5.a
b. Senior unsecured debt securities	1054	26,056,670	5.1
c. Subordinated debt securities	1055	4,833,194	5.0
d. Commercial paper	1056	0	5.0
e. Certificates of deposit	1057	323,144	5.6
f. Common equity	1058	2,404,762	5.f
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	1,780,206	5.9
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	51,817,976	5.

Bank name: Banca Monte dei Paschi di Siena

neral Bank Data					
Section 1 - General Information			GSIB	Response	
a. General information provided by the relevant superv	isory authority:				
(1) Country code			1001	IT	1.a.(1)
(2) Bank name			1002	MonteDeiPaschi	1.a.(2)
(3) Reporting date (yyyy-mm-dd)			1003	2014-12-31	1.a.(3)
(4) Reporting currency			1004	EUR	1.a.(4)
(5) Euro conversion rate			1005	1	1.a.(5)
b. General Information provided by the reporting institu	ition:		1007		
(1) Reporting unit			1007	1,000	1.b.(1)
(2) Accounting standard			1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)			1009	2015-04-30	1.b.(3)
(4) Language of public disclosure (5) Web address of public disclosure			1010	English http://b.mps.it/go/gsibs14	1.b.(4) 1.b.(5)
(3) Web address of public disclosure			1011	<u></u>	1.0.(3)
ostitutability/Financial Institution Infrastructu	ire Indicators				
Section 6 - Payments made in the reporting year	Reported	Amount in specified		Amount	
excluding intragroup payments)	in	currency	GSIB	Amount	
a. Australian dollars	AUD	AUD 241,061	1061	163,897	6.a.
b. Brazilian real	BRL	BRL 308	1062	99	6.b.
c. Canadian dollars	CAD	CAD 328,900	1063	224,518	6.c.
d. Swiss francs	CHF	CHF 2,139,398	1064	1,761,454	6.d.
e. Chinese yuan	CNY	CNY 199,599	1065	24,429	6.e.
f. Euros	EUR	EUR 629,457,389	1066	629,457,389	6.f.
g. British pounds	GBP	GBP 17,676,617	1067	21,937,749	6.g.
h. Hong Kong dollars	HKD	HKD 5,374,986	1068	522,560	6.h.
i. Indian rupee	INR	INR 8,140	1069	101	6.i.
j. Japanese yen	JPY	JPY 28,639,062	1070	204,223	6.j.
k. Swedish krona	SEK	SEK 570,099	1071	62,682	6.k.
I. United States dollars	USD	USD 88,703,024	1072	66,876,807	6.I.
m. Payments activity indicator (sum of items 6.a through	jn 6.1)		1073	721,235,907	6.m.
a. Assets under custody indicator			1074	Amount 171,273,129	7.a.
a. Assets under custody indicator	alta Manharia		1074	171,273,129	7.a.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equ	uity Markets		1074 GSIB	171,273,129 Amount	
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equal a. Equity underwriting activity	uity Markets		1074 GSIB 1075	171,273,129  Amount 46,354	8.a.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equ	•		1074 GSIB	171,273,129 Amount	
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equal Equity underwriting activity     b. Debt underwriting activity     c. Underwriting activity indicator (sum of items 8.a and	•		GSIB 1075 1076	Amount 46,354 2,615,955	8.a. 8.b.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equal Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and implexity indicators	8.b)		GSIB 1075 1076 1077	Amount  46,354 2,615,955 2,662,309	8.a. 8.b.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equal Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and implexity indicators  Section 9 - Notional Amount of Over-the-Counter (OTC)	8.b)		GSIB 1075 1076	Amount 46,354 2,615,955	8.a. 8.b.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equal Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and implexity indicators	8.b)		GSIB 1075 1076 1077 GSIB	Amount  46,354 2,615,955 2,662,309  Amount	8.a. 8.b. 8.c.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equal Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and implexity indicators  Section 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterparameter)	8.b) C) Derivatives arty		GSIB 1075 1076 1077 GSIB 1078	Amount  46,354 2,615,955 2,662,309  Amount  27,701,136	8.a. 8.b. 8.c.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equ. a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and implexity indicators  Section 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpals). OTC derivatives settled bilaterally	8.b) C) Derivatives arty		GSIB 1076 1077 1078 1078 1079	Amount  46,354 2,615,955 2,662,309  Amount  27,701,136 172,608,971	8.a. 8.b. 8.c. 9.a. 9.b.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equal Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and implexity indicators  Section 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpate). OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b)	8.b) C) Derivatives arty		GSIB 1075 1076 1077	Amount  46,354 2,615,955 2,662,309  Amount  27,701,136 172,608,971 200,310,106	8.a. 8.b. 8.c. 9.a. 9.b.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equ. a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and implexity indicators  Section 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpate 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	8.b) C) Derivatives arty		GSIB 1075 1076 1077 1080 GSIB 1080 GSIB	Amount  46,354 2,615,955 2,662,309  Amount  27,701,136 172,608,971 200,310,106	8.a. 8.b. 8.c. 9.a. 9.b. 9.c.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equ. a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and implexity indicators  Section 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpate 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)	8.b) C) Derivatives arty		GSIB 1075 1076 1077 1077 1080 GSIB 1080	Amount	8.a. 8.b. 8.c. 9.a. 9.b. 9.c.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equal Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and implexity indicators  Section 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpab. 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)	8.b) C) Derivatives arty		GSIB 1075 1076 1077	Amount  Amount  46,354 2,615,955 2,662,309  Amount  27,701,136 172,608,971 200,310,106  Amount  6,113,548 22,847,582	8.a. 8.b. 8.c. 9.a. 9.b. 9.c.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equal Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and implexity indicators  Section 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpable of the	8.b) C) Derivatives arty of Level 1 assets		GSIB 1075 1076 1077 1078 1079 1080 GSIB 1081 1082 1083	Amount  Amount  46,354 2,615,955 2,662,309  Amount  27,701,136 172,608,971 200,310,106  Amount  6,113,548 22,847,582 9,953,772	8.a. 8.b. 8.c. 9.a. 9.b. 9.c.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equ. a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and implexity indicators  Section 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpaid 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 d. Trading and AFS securities that meet the definition of d. Trading and AFS securities that meet the definition of d. Trading and AFS securities that meet the definition of the securities of the	8.b)  C) Derivatives  arty  of Level 1 assets  of Level 2 assets, with		GSIB 1076 1077 1080 1081 1082 1083 1084	Amount  Amount  46,354 2,615,955 2,662,309  Amount  27,701,136 172,608,971 200,310,106  Amount  6,113,548 22,847,582 9,953,772 30,859	9.a. 9.b. 9.c.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equ. a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and  Implexity indicators  Section 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b)  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	8.b)  C) Derivatives  arty  of Level 1 assets  of Level 2 assets, with		GSIB 1075 1076 1077 1078 1079 1080 GSIB 1081 1082 1083	Amount  Amount  46,354 2,615,955 2,662,309  Amount  27,701,136 172,608,971 200,310,106  Amount  6,113,548 22,847,582 9,953,772	8.a. 8.b. 8.c. 9.a. 9.b. 9.c.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equ. a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and mplexity indicators  Section 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpab. 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 d. Trading and AFS securities indicator (sum of items 1	8.b)  C) Derivatives  arty  of Level 1 assets  of Level 2 assets, with		GSIB 1075 1076 1077 1078 1079 1080 GSIB 1081 1082 1083 1084 1085	Amount  Amount  Amount  Amount  Amount  27,701,136  172,608,971  200,310,106  Amount  6,113,548  22,847,582  9,953,772  30,859  18,976,499	9.a. 9.b. 9.c.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equ. a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and mplexity indicators  Section 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpab. 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 d. Trading and AFS securities indicator (sum of items 1	8.b)  C) Derivatives  arty  of Level 1 assets  of Level 2 assets, wit  10.a and 10.b, minus	the sum of 10.c and 10.d)	GSIB 1076 1077 1080 1081 1082 1083 1084	Amount  Amount  46,354 2,615,955 2,662,309  Amount  27,701,136 172,608,971 200,310,106  Amount  6,113,548 22,847,582 9,953,772 30,859	9.a. 9.b. 9.c.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equ. a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and implexity indicators  Section 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpaid 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 (AFS) b. Available-for-sale securities that meet the definition of d. Trading and AFS securities that meet the definition of the Trading and AFS securities indicator (sum of items 1)  Section 11 - Level 3 Assets	8.b)  C) Derivatives  arty  of Level 1 assets  of Level 2 assets, wit  10.a and 10.b, minus	the sum of 10.c and 10.d)	GSIB 1075 1076 1077 1080 1081 1082 1083 1084 1085 1078 1078 1085	Amount  Amount  46,354 2,615,955 2,662,309  Amount  27,701,136 172,608,971 200,310,106  Amount  6,113,548 22,847,582 9,953,772 30,859 18,976,499  Amount	9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equ. a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and implexity indicators  Section 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpart 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 (AFS) c. Trading and AFS securities that meet the definition of d. Trading and AFS securities that meet the definition of e. Trading and AFS securities indicator (sum of items 1  Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3	8.b)  C) Derivatives  arty  of Level 1 assets  of Level 2 assets, wit  10.a and 10.b, minus	the sum of 10.c and 10.d)	GSIB 1075 1076 1077 1080 1081 1082 1083 1084 1085 1078 1078 1085	Amount  Amount  46,354 2,615,955 2,662,309  Amount  27,701,136 172,608,971 200,310,106  Amount  6,113,548 22,847,582 9,953,772 30,859 18,976,499  Amount	9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equ. a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and implexity indicators  Section 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b)  Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (HFT) c. Trading and AFS securities that meet the definition of d. Trading and AFS securities that meet the definition of e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and aff items 1 e. Trading and aff items 2 e. Trading aff items 3 e. Trading aff item	8.b)  C) Derivatives  arty  of Level 1 assets  of Level 2 assets, wit  10.a and 10.b, minus	the sum of 10.c and 10.d)	GSIB 1075 1076 1077 1076 1077 1080 1080 1082 1083 1084 1085 1086 1086 1086 1086 1086 1086 1086 1086	Amount  Amount  46,354 2,615,955 2,662,309  Amount  27,701,136 172,608,971 200,310,106  Amount  6,113,548 22,847,582 9,953,772 30,859 18,976,499  Amount  Amount  362,380	9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equal Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and implexity indicators  Section 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpab. 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 (HFT) c. Trading and AFS securities that meet the definition of the	8.b)  C) Derivatives  arty  of Level 1 assets of Level 2 assets, wit 10.a and 10.b, minus	the sum of 10.c and 10.d)	GSIB 1075 1076 1077 1076 1077 1080 1080 1083 1084 1085 1086 GSIB 1086 GSIB 1086 GSIB 1086 GSIB 1086 GSIB 1086	Amount  Amount  Amount  Amount  Amount  Amount  27,701,136  172,608,971  200,310,106  Amount  6,113,548  22,847,582  9,953,772  30,859  18,976,499  Amount  Amount  Amount	9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 11.a.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equ. a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and implexity indicators  Section 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b)  Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (HFT) c. Trading and AFS securities that meet the definition of d. Trading and AFS securities that meet the definition of e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and AFS securities indicator (sum of items 1 e. Trading and aff items 1 e. Trading and aff items 2 e. Trading aff items 3 e. Trading aff item	8.b)  C) Derivatives  arty  of Level 1 assets of Level 2 assets, wit 10.a and 10.b, minus	the sum of 10.c and 10.d)	GSIB 1075 1076 1077 1076 1077 1080 1080 1082 1083 1084 1085 1086 1086 1086 1086 1086 1086 1086 1086	Amount  Amount  46,354 2,615,955 2,662,309  Amount  27,701,136 172,608,971 200,310,106  Amount  6,113,548 22,847,582 9,953,772 30,859 18,976,499  Amount  Amount  362,380	9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equ. a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and implexity indicators  Section 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpa b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b)  Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (HFT) c. Trading and AFS securities that meet the definition of	8.b)  C) Derivatives  arty  of Level 1 assets of Level 2 assets, wit 10.a and 10.b, minus	the sum of 10.c and 10.d)	GSIB 1075 1076 1077 1076 1077 1078 1079 1080 1083 1084 1085 1086 GSIB 1087	Amount  Amount  Amount  Amount  Amount  27,701,136  172,608,971  200,310,106  Amount  6,113,548  22,847,582  9,953,772  30,859  18,976,499  Amount  Amount  362,380  Amount	9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 11.a.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equal Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and implexity indicators  Section 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpable of the counter of the coun	8.b)  C) Derivatives  arty  of Level 1 assets of Level 2 assets, wit 10.a and 10.b, minus 3 measurement inpu	the sum of 10.c and 10.d) ts)	GSIB 1075 1076 1077 1076 1077 1080 1081 1082 1083 1084 1085 1086 GSIB 1087 GSIB 1087	Amount  Amount  A6,354 2,615,955 2,662,309  Amount  27,701,136 172,608,971 200,310,106  Amount  6,113,548 22,847,582 9,953,772 30,859 18,976,499  Amount  Amount  362,380  Amount	9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 11.a.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equal Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and implexity indicators  Section 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpable). OTC derivatives settled bilaterally c. 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 the defi	8.b)  2) Derivatives  arty  of Level 1 assets of Level 2 assets, wit 10.a and 10.b, minus 3 measurement input  aims on an ultimate in bilities in local currer	the sum of 10.c and 10.d) ts)	GSIB 1076 1077 1076 1077 1078 1079 1080 1081 1082 1083 1084 1085 GSIB 1086 GSIB 1087 GSIB 1087	Amount  Amount  Amount  Amount  Amount  Amount  27,701,136  172,608,971  200,310,106  Amount  6,113,548  22,847,582  9,953,772  30,859  18,976,499  Amount  Amount  362,380  Amount  22,171,397	9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 11.a.
a. Assets under custody indicator  Section 8 - Underwritten Transactions in Debt and Equ. a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and implexity indicators  Section 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpe 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 the definit	8.b)  C) Derivatives  arty  If Level 1 assets  If Level 2 assets, wit  If Level 2 assets, wit  If Level 3 assets and 10.b, minus  If Level 4 assets  If Level 5 assets are arrested assets  If Level 6 assets are arrested assets  If Level 1 assets  If Level 2 assets, with  If Level 2 assets, with  If Level 3 assets  If Level 1 assets  If Level 1 assets  If Level 1 assets  If Level 2 assets, with  If Level 2 assets, with  If Level 3 assets  If Level 2 assets, with  If Level 4 assets  If Level 5 assets  If Level 5 assets  If Level 6 assets  If Level 1 assets  If Level 1 assets  If Level 1 assets  If Level 2 assets, with  If Level 2 assets, with  If Level 3 assets  If Level 4 assets  If Level 4 assets  If Level 5 assets  If Level 6 assets  If Level 6 assets  If Level 7 assets  If Level 7 assets  If Level 9 assets  If Level 1 assets  If Level 2 assets  If Level 2 assets  If Level 3 assets  If Level 4 assets  If Level 6 assets  If Level 6 assets  If Level 6 assets  If Level 6 assets  If Level 7 assets  If Level 7 assets  If Level 8 assets  If Level 9	the sum of 10.c and 10.d) ts)	GSIB 1075 1076 1077 1080 1080 1084 1085 1086 1087 1088 1088 1089	Amount  Amount  Amount  Amount  Amount  27,701,136  172,608,971  200,310,106  Amount  6,113,548  22,847,582  9,953,772  30,859  18,976,499  Amount  Amount  27,701,136  172,608,971  200,310,106  Amount  4,113,548  4,113,5	8.a. 8.b. 8.c. 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e.
Section 8 - Underwritten Transactions in Debt and Equa. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and implexity indicators  Section 9 - Notional Amount of Over-the-Counter (OTC a. OTC derivatives cleared through a central counterpable). 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 the defini	8.b)  C) Derivatives  arty  of Level 1 assets  of Level 2 assets, wit  10.a and 10.b, minus  3 measurement inpu  aims on an ultimate r  bilities in local currer  in item 13.a.  es activity)	the sum of 10.c and 10.d)  ts)  isk basis)	GSIB 1076 1077 1076 1077 1078 1079 1080 1081 1082 1083 1084 1085 GSIB 1086 GSIB 1087 GSIB 1087	Amount  Amount  Amount  Amount  Amount  Amount  27,701,136  172,608,971  200,310,106  Amount  6,113,548  22,847,582  9,953,772  30,859  18,976,499  Amount  Amount  362,380  Amount  22,171,397	9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 11.a.

**Ancillary Data**