

## End-2023 G-SIB Assessment Exercise

v5.3.5

### Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	10,048,688	2.a.(1)
(2) Effective notional amount of written credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	2,764,796	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	1,765,248	2.b.(1)
(2) Counterparty exposure of SFTs	1014	1,600,298	2.b.(2)
c. Other assets	1015	514,709,673	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 10% credit conversion factor (CCF)	1019	81,941,955	2.d.(1)
(2) Items subject to a 20% CCF	1022	33,727,124	2.d.(2)
(3) Items subject to a 40% CCF	2300	0	2.d.(3)
(4) Items subject to a 50% CCF	1023	41,731,257	2.d.(4)
(5) Items subject to a 100% CCF	1024	2,246,422	2.d.(5)
e. Regulatory adjustments	1031	5,362,286	2.e.
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) through 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.4 times 2.d.(3), 0.5 times 2.d.(4), and 2.d.(5))	1103	568,940,373	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet assets of insurance subsidiaries	1701	80,615,043	2.g.(1)
(2) Potential future exposure of derivatives contracts of insurance subsidiaries	1205	0	2.g.(2)
(3) Investment value in consolidated entities	1208	3,459,926	2.g.(3)
h. Intragroup exposures included in 2.f to insurance subsidiaries reported in 2.g	2101	7,311,767	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) through 2.g.(2) minus 2.g.(3) through 2.h)	1117	638,783,722	2.i.

### Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	17,870,468	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	3,977,609	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	1,108,721	3.c.(1)
(2) Senior unsecured debt securities	2104	3,739,601	3.c.(1)
(3) Subordinated debt securities	2105	687,233	3.c.(1)
(4) Commercial paper	2106	0	3.c.(1)
(5) Equity securities	2107	1,738,961	3.c.(1)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	0	3.c.(1)
d. Net positive current exposure of SFTs with other financial institutions	1219	1,598,689	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	124,195	3.e.(1)
(2) Potential future exposure	2110	542,438	3.e.(2)
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1215	31,387,915	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions			
(1) Deposits due to depository institutions	2111	2,012,227	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	7,078,783	4.a.(2)
(3) Loans obtained from other financial institutions	2113	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	38,515	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	705,397	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	350,334	4.d.(1)
(2) Potential future exposure	2115	819,712	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	11,004,966	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	2116	21,174,521	5.a.
b. Senior unsecured debt securities	2117	27,906,536	5.b.
c. Subordinated debt securities	2118	10,129,369	5.c.
d. Commercial paper	2119	1,100,338	5.d.
e. Certificates of deposit	2120	0	5.e.
f. Common equity	2121	27,449,911	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	0	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	87,760,676	5.h.

### Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	24,820,792	6.a.
b. Canadian dollars (CAD)	1063	49,493,887	6.b.
c. Swiss francs (CHF)	1064	53,154,791	6.c.
d. Chinese yuan (CNY)	1065	5,791,342	6.d.
e. Euros (EUR)	1066	1,532,746,346	6.e.
f. British pounds (GBP)	1067	195,731,000	6.f.
g. Hong Kong dollars (HKD)	1068	1,508,037	6.g.
h. Indian rupee (INR)	1069	13,658	6.h.
i. Japanese yen (JPY)	1070	51,737,323	6.i.
j. Swedish krona (SEK)	1071	11,266,316	6.j.
k. Singapore dollar (SGD)	2133	130,404	6.k.
l. United States dollars (USD)	1072	1,311,530,000	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	3,237,923,896	6.m.

<b>Section 7 - Assets Under Custody</b>	GSIB	Amount	
a. Assets under custody indicator	1074	188.694.810	7.a.

<b>Section 8 - Underwritten Transactions in Debt and Equity Markets</b>	GSIB	Amount	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	317.300	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	317.300	8.c.

<b>Section 9 - Trading Volume</b>	GSIB	Amount	
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	18.381.203	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	18.365.017	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	36.746.220	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	14.287.352	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	1.380.580	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	15.667.932	9.f.

#### Complexity indicators

<b>Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives</b>	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	696.703.397	10.a.
b. OTC derivatives settled bilaterally	1905	261.724.831	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	958.428.228	10.c.

<b>Section 11 - Trading and Available-for-Sale Securities</b>	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	772.436	11.a.
b. Available-for-sale securities (AFS)	1082	9.377.632	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	7.098.088	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	708.654	11.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	2.343.326	11.e.

<b>Section 12 - Level 3 Assets</b>	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	1.209.300	12.a.

#### Cross-Jurisdictional Activity Indicators

<b>Section 13 - Cross-Jurisdictional Claims</b>	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	115.822.520	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	3.919.816	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	119.742.336	13.c.

<b>Section 14 - Cross-Jurisdictional Liabilities</b>	GSIB	Amount	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	54.627.469	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	6.161.796	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	60.789.265	14.c.