Banco BPM Bank name:

Bank name:		Banco BPM	
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ral Bank Data			
ection 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code (2) Bank name	1001 1002	IT BBPM	1.a.(1) 1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1002	2023-12-31	1.a.(2) 1.a.(3)
(4) Reporting currency	1003	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2024-04-26	1.a.(6)
B. General Information provided by the reporting institution: (1) Reporting unit	1007	1,000	1.b.(1)
(2) Accounting standard	1007	IFRS	1.b.(1) 1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2024-04-30	1.b.(3)
(4) Language of public disclosure	1010	ITALIANO	1.b.(4)
(5) Web address of public disclosure	1011	https://gruppo.bancobpm.it/	1.b.(5)
(6) LEI code	2015	815600E4E6DCD2D25E30	1.b.(6)
ndicator			
ection 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	333,830	
(2) Capped notional amount of credit derivatives	1201	1 204 620	
(3) Potential future exposure of derivative contracts b. Securities financing transactions (SFTs)	1018	1,294,629	2.a.(3)
(1) Adjusted gross value of SFTs	1013	5,701,785	2.b.(1)
(2) Counterparty exposure of SFTs	1013	910,675	
c. Other assets	1015	178,187,025	
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	39,758,879	
(2) Items subject to a 20% CCF	1022	2,702,113	
(3) Items subject to a 40% CCF (4) Items subject to a 50% CCF	2300 1023	0 17 511 387	
(5) Items subject to a 100% CCF	1023	17,511,387 2,439,250	
e. Regulatory adjustments	1024	2,524,916	
f. 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)) g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:	1103	202,139,197.39	2.f.
(1) On-balance sheet and off-balance sheet insurance assets	1701	16,495,981	2.g.(1)
			0 . ,
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	0	2.g.(2)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries (3) Investment value in consolidated entities	1205 1208	0	
(3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f			2.g.(3)
	1208	0	2.g.(3) 2.h.
(3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h)	1208 2101	0 1,028,412	2.g.(3) 2.h.
(3) Investment value in consolidated entities Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) connectedness Indicators ection 3 - Intra-Financial System Assets	1208 2101 1117	0 1,028,412 217,606,766 Amount	2.g.(3) 2.h. 2.i.
(3) Investment value in consolidated entities In Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) connectedness Indicators action 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions	1208 2101 1117 GSIB 1216	0 1,028,412 217,606,766 Amount 13,295,640	2.g.(3) 2.h. 2.i.
(3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g,(1) thorough 2.g,(2) minus 2.g,(3) thorough 2.h) connectedness Indicators extends 4 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit	1208 2101 1117 GSIB 1216 2102	0 1,028,412 217,606,766 Amount 13,295,640	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1)
(3) Investment value in consolidated entities	1208 2101 1117 GSIB 1216	0 1,028,412 217,606,766 Amount 13,295,640	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1)
(3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) onnectedness Indicators ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions	1208 2101 11117 GSIB 1216 2102 1217	0 1,028,412 217,606,766 Amount 13,295,640	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b.
(3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f Intragroup exposures with insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) onnectedness Indicators ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions	1208 2101 1117 GSIB 1216 2102	0 1,028,412 217,606,766 Amount 13,295,640	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(1)
(3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) connectedness Indicators extion 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	1208 2101 11117 11117 GSIB 1216 2102 1217 2103 2104 2105	Amount 13,295,640 5,416,650	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(2)
(3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f I. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g,(1) thorough 2.g,(2) minus 2.g, (3) thorough 2.h) onnectedness Indicators ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper	1208 2101 1117 1117 GSIB 1216 2102 1217 2103 2104 2105 2106	Amount 13,295,640 5,416,650 0 7,864,712 95,638 0 0	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(2) 3.c.(3)
(3) Investment value in consolidated entities Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) connectedness Indicators c	1208 2101 1117 1117 GSIB 1216 2102 1217 2103 2104 2105 2106 2107	Amount 13,295,640 0 1,028.412 217,606,766 Amount 13,295,640 0 5,416,650 0 7,864,712 95,638 0 7,620,239	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(3) 3.c.(4)
(3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f I. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) onnectedness Indicators ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (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 1216 2102 1217 2108 2106 2106 2107 2108	Amount 13,295,640 0 1,028,412 217,606,766 Amount 13,295,640 0 5,416,650 0 7,864,712 95,638 0 7,620,239 0	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5)
(3) Investment value in consolidated entities Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) connectedness Indicators ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) Met positive current exposure of SFTs with other financial institutions	1208 2101 1117 1117 GSIB 1216 2102 1217 2103 2104 2105 2106 2107	Amount 13,295,640 0 1,028.412 217,606,766 Amount 13,295,640 0 5,416,650 0 7,864,712 95,638 0 7,620,239	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5)
(3) Investment value in consolidated entities Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) connectedness Indicators cetion 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) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	GSIB 1216 2102 1217 2108 2106 2106 2107 2108	Amount 13,295,640 5,416,650 7,864,712 95,638 0 7,620,239 0 655,681	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6)
(3) Investment value in consolidated entities Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) connectedness Indicators c	1208 2101 1117 1117 GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219	Amount 13,295,640 5,416,650 7,864,712 95,638 0 7,620,239 0 655,681	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1)
(3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f . Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) connectedness Indicators certion 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 SFTs with other financial institutions e. OTC derivatives with other financial institutions that have a net positive fair value (2) Potential future exposure Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110	Amount Amount 13,295,640 5,416,650 0 7,864,712 95,638 0 7,620,239 0 655,681 918,435 382,189	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2)
(3) Investment value in consolidated entities Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f Intolal exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) Connectedness Indicators Conne	1208 2101 1117 1117 1117 1117 1117 1210 1210	Amount 13,295,640 217,606,766 Amount 13,295,640 0 5,416,650 0 7,864,712 95,638 0 7,620,239 0 655,681 918,435 36,249,184	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2)
(3) Investment value in consolidated entities In Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f Intragroup exposures with insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) connectedness Indicators connectedness Ind	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110	Amount Amount 13,295,640 5,416,650 0 7,864,712 95,638 0 7,620,239 0 655,681 918,435 382,189	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2)
(3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f. I. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) onnectedness Indicators ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (1) Secured debt 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 SFTs with other financial institutions e. OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure (5, 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))	1208 2101 1117 1117 1117 1117 1117 1117 1117	Amount Amount 13,295,640 5,416,650 0 7,864,712 95,638 0 7,620,239 0 655,681 918,435 382,189 36,249,184 Amount	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.c.(6) 3.d. 3.e.(1) 3.e.(2)
(3) Investment value in consolidated entities Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) connectedness Indicators cetion 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 (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) (a) Net positive current exposure of SFTs with other financial institutions (1) Net positive fair value (2) Potential future exposure (3) 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)) **Cotion 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (1) Deposits due to depository institutions (1) Deposits due to depository institutions	1208 2101 1117 1117 GSIB 1216 1210 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB	Amount 13,295,640 1,028,412 217,606,766 Amount 13,295,640 0 5,416,650 0 7,864,712 95,638 0 7,620,239 0 655,681 918,435 362,49,184 Amount	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f.
(3) Investment value in consolidated entities In. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) onnectedness Indicators exterior 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposite b. Unused portion of committed lines extended to other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions (1) Net positive fair value (2) Potential future exposure (3) Tetra-Financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.d.(5), 3.d., 3.a.(1), and 3.e.(2), minus 3.c.(6)) exertion 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions	1208 2101 1117 1117 1117 1117 1117 1117 1117	Amount Amount 13,295,640 5,416,650 0 7,864,712 95,638 0 7,620,239 0 655,681 918,435 382,189 36,249,184 Amount	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f.
(3) Investment value in consolidated entities Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f Intragroup exposures with insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h connectedness Indicators cetion 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 (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 SFTs with other financial institutions a. OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure (5, 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)) 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 (4) Lounsed portion of committed lines obtained from other financial institutions	1208 2101 1117 1117 1117 1117 1117 1117 1118 1119 1119	Amount Amount 13,295,640 0 5,416,650 0 7,864,712 95,638 0 7,620,239 0 655,681 918,435 36,249,184 Amount 852,811 3,923,084 0 0 0 0 0 0 0 0 0 0 0 0 0	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b.
(3) Investment value in consolidated entities In. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) connectedness Indicators section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (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 SFTs with other financial institutions (1) Net positive fair value (2) Potential future exposure (3) Equity securities (4) Comparisation of the specific equity securities included in item 3.c.(5) d. Net positive fair value (2) Potential future exposure (3) Equity securities (4) Net positive fair value (5) Potential future exposure (6) 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)) section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (3) Loans obtained from other financial institutions (5) Deposits due to non-depository financial institutions (6) Deposits due to committed lines obtained from other financial institutions (6) Depositive form other financial institutions (6) Depositive form other financial institutions	1208 2101 1117 1117 1117 1117 2102 12102 12102 12105 2106 2107 2108 1219 2110 1215 GSIB 2111 2111 2111 2111 2111	Amount Amount 13,295,640 5,416,650 0 7,864,712 95,638 0 7,620,239 0 655,681 918,435 382,189 36,249,184 Amount	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b.
(3) Investment value in consolidated entities In. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) connectedness Indicators ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions e. OTC derivatives with other financial institutions that have a net positive fair value (2) Potential future exposure (3. 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)) exterior 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (4) OTC derivatives with other financial institutions (5) OTC derivatives with other financial institutions	1208 2101 1117 1117 1117 1117 1117 1117 1117	Amount Amount 13,295,640 0 5,416,650 0 7,864,712 95,638 0 7,620,239 0 655,681 918,435 382,189 36,249,184 Amount 852,811 3,923,084 0 0 0 437,737	2.g.(3) 2.h. 2.i. 3.a. (3) 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.c.(6) 3.d. (3) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(2) 4.a.(2) 4.a.(2)
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(3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) connectedness Indicators conn	1208 2101 1117 GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB 2111 2112 2113 1223 1224	Amount Amount 13,295,640 0 5,416,650 0 7,864,712 95,638 0 7,620,239 0 655,681 918,435 382,189 36,249,184 Amount 852,811 3,923,084 0 0 437,737 305,916 211,480	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2)
(3) Investment value in consolidated entities h. Total exposures with insurance subsidiaries reported in 2.g that are included in 2.f total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) connectedness Indicators cetion 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 SFTs with other financial institutions e. OTC derivatives with other financial institutions that have a net positive fair value (2) Potential future exposure 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)) section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions d. Unused portion of committed lines obtained from other financial institutions d. OTC derivatives with other financial institutions that have a net negative fair value (2) Potential future exposure f. Net negative current exposure of SFTs with other financial institutions d. OTC derivatives with other financial institutions that have a net negative fair value (2) Potential future exposure f. Net negative current exposure of SFTs with other financial institutions d. OTC derivatives with other financial institutions that have a net negative fair value	1208 2101 1117 GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB 2111 2112 2112 2112 2112 2114	Amount Amount 13,295,640 0 5,416,650 0 7,864,712 95,638 0 7,620,239 0 655,681 918,435 382,189 36,249,184 Amount 852,811 3,923,084 0 0 437,737	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2)
(3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f. 1. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) connectedness Indicators c	1208 2101 1117 GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB 2111 2112 2113 1223 1224	Amount Amount 13,295,640 0 5,416,650 0 7,864,712 95,638 0 7,620,239 0 655,681 918,435 382,189 36,249,184 Amount 852,811 3,923,084 0 0 437,737 305,916 211,480	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2)
(3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f. I. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) onnectedness Indicators ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (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 SFTs with other financial institutions (1) Net positive fair value (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure (3) C.g., 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 institutions (3) Loans obtained from other financial institutions (1) Deposite due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (4) Deposited from other financial institutions (5) Deposited from other financial institutions (6) Dresposited verrent exposure of SFTs with other financial institutions (6) Dresposited from other financial institutions (7) Deposited from other financial institutions (8) Loans obtained from other financial institutions (9) Deposited from other financial institutions (1) Deposited verrent exposure of SFTs with other financial institutions (1) The negative current exposure of SFTs with other financial institutions (1) Certificates of the positive positive fair value (2) Potential future exposure Intra-financial system liabilities indicator,	1208 2101 1117 GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB 2111 2112 2113 1224 2114 2115 1221	Amount Amount 13,295,640 0 5,416,650 0 7,864,712 95,638 0 7,620,239 0 655,681 918,435 36,249,184 Amount 852,811 3,923,084 0 0 437,737 305,916 211,480 5,731,028	2.g.(3) 2.h. 2.i. 3.a. (3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e.
(3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f. 1. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) connectedness Indicators (1) Certificates of deposit of search 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 SFTs with other financial institutions connectedness with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (4) Loans obtained from other financial institutions (5) Lopositis due to non-depository financial institutions (6) Connectedness due to non-depository financial institutions (7) Deposits due to non-depository financial institutions (8) Loans obtained from other financial institutions (9) Loans obtained from other financial institutions (1) Loans obtained from other financia	1208 2101 1117 1117 1117 1117 1117 1117 1117	Amount Amount 13,295,640 5,416,650 0 7,864,712 95,638 0 7,620,239 0 655,681 918,435 382,189 36,249,184 Amount 852,811 3,923,084 0 0 0 1,305,216 211,480 5,731,028	2.g.(3) 2.h. 2.i. 3.a. (3) 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.c.(6) 3.d. 3.e.(2) 3.f. 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e.
(3) Investment value in consolidated entities I. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f I. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) Connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (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 SFTs with other financial institutions (1) Net positive fair value (2) Potential future exposure (3) Potential future exposure (4) 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)) 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 institutions (3) Loans obtained from other financial institutions (4) CTC derivatives with other financial institutions (5) Loans obtained from other financial institutions (6) Deposits due to form other financial institutions (7) Deposits due to form other financial institutions (8) Loans obtained from other financial institutions (9) Deposits due to form other financial institutions (9) Deposits due to form other financial institutions (9) Loans deposited by or financial institutions (1) Net negative fair value (2) Potential future exposure (1) Net negative fair value (2) Potential future exposure (3) First with other financial institutions (4) OTC derivatives with other financial institutions (5) Section 5 - Securities Outstanding (6) Secured debt securities (7)	1208 2101 1117	Amount Amount 13,295,640 5,416,650 0 7,864,712 95,638 0 7,620,239 0 655,681 918,435 382,189 36,249,184 Amount 852,811 3,923,084 0 0 0 1 437,737 305,916 211,480 5,731,028	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.c.(6) 3.d. 3.e.(2) 3.f. 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e.
(3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f. h. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) onnectedness Indicators ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (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 SFTs with other financial institutions (1) Net positive fair value (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure (3) Logistical 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)) 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 (4) Depositive due to non-depository financial institutions (5) Lonas obtained from other financial institutions (6) Unset operative current exposure of SFTs with other financial institutions (6) Unset operative formitted lines obtained from other financial institutions (6) Unset operative formitted lines obtained from other financial institutions (6) Deposits due to non-depository financial institutions (6) Deposits due to non-depository financial institutions (6) Deposits due to non-depository financial institutions (7) Net negative fair value (8) Potential future exposure (9) Potential future exposure (1) Net negative fair value (1) Net negative fai	1208 2101 1117 1117 1117 1117 1117 1117 1117	Amount Amount 13,295,640 5,416,650 0,7,864,712 95,638 0,7,620,239 0,7,620,239 1,655,681 918,435 32,189 36,249,184 Amount 852,811 3,923,084 437,737 305,916 211,480 5,731,028	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e.
(3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f I. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g,(1) thorough 2.g,(2) minus 2.g, (3) thorough 2.h) onnectedness Indicators ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (1) Secured debt securities i.) Subordinated 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 SFTs with other financial institutions e. OTC derivatives with other financial institutions that have a net positive fair value (2) Potential future exposure (3. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.a.(5), 3.d. 3. a. (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 (4) Deposits due to non-depository financial institutions (5) Dunused portion of committed lines obtained from other financial institutions (6) CTC derivatives with other financial institutions (7) Deposits due to non-depository financial institutions (8) Lonused portion of committed lines obtained from other financial institutions (9) Lonused portion of committed lines obtained from other financial institutions (9) Cortificates of depository institutions (10) CTC derivatives with other financial institutions that have a net negative fair value (11) Net negative fair value (22) Potential future exposure (13) Executed debt s	1208 2101 1117 1117 1117 1117 1117 1117 1117	Amount Amount 13,295,640 5,416,650 0 7,884,712 95,638 0 7,620,239 0 655,681 918,435 382,189 36,249,184 Amount 852,811 3,923,084 0 0 0 1,000 1,	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(2) 4.a.(2) 4.a.(2) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e.
(3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f. I. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) onnectedness 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 (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 SFTs with other financial institutions (1) Net positive fair value (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure (3) Lond sepsitive fair value (3) A.g. (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 institutions (3) Loans obtained from other financial institutions (4) Certification of the financial institutions (4) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (4) Deposits due to depository institutions (5) Deposits due to depository institutions (6) Drotential future exposure (7) Potential future exposure of SFTs with other financial institutions (6) Drotential future exposure (7) Potential future exposure (8) Lonused portion of committed lines obtained from other financial institutions (6) Drotential future exposure (7) Potential future exposure (8) Lonused portion of committed lines obtained from other financial institutions (9) Cordinal system sasted debt securities (9) Commercial paper (9) Commercial paper (9) Commercial paper (9) Commercial paper (9) Co	1208 2101 1117	Amount Amount 13,295,640 0 5,416,650 0 7,864,712 95,638 0 7,620,239 0 655,681 918,435 36,249,184 Amount 852,811 3,923,084 0 0 0 1,527,249 1,527,249 1,527,249 1,527,249 1,527,249 1,539,600 0 5,303,860 5,303,860 5,303,860	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.d. 3.e.(2) 3.d. 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. 5.b. 5.c. 5.d. 5.c. 5.d. 5.c. 5.d. 5.c. 5.d. 5.c. 5.d. 5.c. 5.d. 5.c. 5.d. 5.c. 5.d. 5.c. 5.d. 5.c. 5.c
(3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) connectedness Indicators con	1208 2101 1117 1117 1117 1117 1117 1117 1117	Amount Amount 13,295,640 5,416,650 0 7,884,712 95,638 0 7,620,239 0 655,681 918,435 382,189 36,249,184 Amount 852,811 3,923,084 0 0 0 1,000 1,	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(2) 4.e. 5.b. 5.c. 5.d. 5.c. 5.d. 5.c. 5.d. 5.c. 5.d. 5.c. 5.d. 5.c. 5.d. 5.c. 5.d. 5.c. 5.d. 5.c. 5.d. 5.c. 5.d. 5.c. 5.d. 5.d

Bank name: Banco BPM

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	1,922,006	6.a.
b. Canadian dollars (CAD)	1063	1,521,938	6.c.
c. Swiss francs (CHF)	1064	21,137,261	6.d.
d. Chinese yuan (CNY)	1065	305,364	6.e.
e. Euros (EUR)	1066	4,673,802,655	6.f.
f. British pounds (GBP)	1067	19,996,537	6.g.
g. Hong Kong dollars (HKD)	1068	1,017,821	6.h.
h. Indian rupee (INR)	1069	4,024	6.i.
i. Japanese yen (JPY) j. New Zealand dollars (NZD)	1070 1109	11,457,419 103,271	6.j. 6.k.
k. Swedish krona (SEK)	1071	956,340	6.I.
I. United States dollars (USD)	1072	193,372,352	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	4,925,524,116	6.n.
ection 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	102,678,644	7.a.
Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	189,565	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	189,565	8.c.
A Turk Manager	00:5		
ection 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	375,949	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	156,228,574	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	156,604,523	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	22,064,962	9.d.
e. Trading volume of all other securities, excluding intragroup transactions f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2127	0 22,064,962	9.e. 9.f.
1. Trading volume equities and other securities sub-indicator (sum of items 9.0 and 9.6)	£120	22,004,962	J.1.
olexity indicators			
John militario			
Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	95,268,341	10.a.
b. OTC derivatives settled bilaterally	1905	79,140,683	10.b.
Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of ems 10.a and 10.b)	1227	174,409,024	10.c.
10.00 and 10.0)			
ection 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	2,391,245	10.a.
b. Available-for-sale securities (AFS)	1082	10,692,718	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	8,107,832	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	689,354	10.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	4,286,777	10.e.
ection 12 - Level 3 Assets	GSIB	Amount	
		2,010,879	
a. Level 3 assets indicator, including insurance subsidiaries	1229		11.a.
	1229		11.a.
s-Jurisdictional Activity Indicators		Amount	11.a.
s-Jurisdictional Activity Indicators	GSIB 1087	Amount 29,474,390	11.a. 13.a.
s-Jurisdictional Activity Indicators section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis	GSIB		
s-Jurisdictional Activity Indicators section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis	GSIB 1087 1146	29,474,390 2,405,796	13.a. 13.b.
ection 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis	GSIB 1087	29,474,390	13.a.
ection 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	GSIB 1087 1146 2130	29,474,390 2,405,796 31,880,186	13.a. 13.b.
ection 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) ection 14 - Cross-Jurisdictional Liabilities	GSIB 1087 1146 2130	29,474,390 2,405,796 31,880,186 Amount	13.a. 13.b. 13.c.
s-Jurisdictional Activity Indicators ection 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) ection 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local co	GSIB 1087 1146 2130 GSIB 2131	29,474,390 2,405,796 31,880,186 Amount 21,568,388	13.a. 13.b. 13.c.
s-Jurisdictional Activity Indicators ection 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) ection 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu b. Foreign derivative liabilities on an immediate risk basis	GSIB 1087 1146 2130 GSIB 2131 1149	29,474,390 2,405,796 31,880,186 Amount 21,568,388 1,757,352	13.a. 13.b. 13.c.
s-Jurisdictional Activity Indicators lection 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) lection 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local co	GSIB 1087 1146 2130 GSIB 2131	29,474,390 2,405,796 31,880,186 Amount 21,568,388	13.a. 13.b. 13.c.
ection 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) ection 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local of b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	GSIB 1087 1146 2130 GSIB 2131 1149	29,474,390 2,405,796 31,880,186 Amount 21,568,388 1,757,352	13.a. 13.b. 13.c.
ection 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) ection 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local of b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	GSIB 1087 1146 2130 GSIB 2131 1149	29,474,390 2,405,796 31,880,186 Amount 21,568,388 1,757,352	13.a. 13.b. 13.c.
s-Jurisdictional Activity Indicators ection 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) ection 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local of b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	GSIB 1087 1146 2130 GSIB 2131 1149	29,474,390 2,405,796 31,880,186 Amount 21,568,388 1,757,352	13.a. 13.b. 13.c.
s-Jurisdictional Activity Indicators iection 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) iection 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu b. Foreign derivative liabilities on an immediate risk basis	GSIB 1087 1146 2130 GSIB 2131 1149	29,474,390 2,405,796 31,880,186 Amount 21,568,388 1,757,352	13.a. 13.b. 13.c.
s-Jurisdictional Activity Indicators a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) lection 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) lary Data lection 15 - Ancillary Indicators lection 16 - Ancillary Items	GSIB 1087 1146 2130 GSIB 2131 1149	29,474,390 2,405,796 31,880,186 Amount 21,568,388 1,757,352	13.a. 13.b. 13.c.
s-Jurisdictional Activity Indicators ection 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) ection 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local or b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) lary Data ection 15 - Ancillary Indicators ection 16 - Ancillary Items	GSIB 1087 1146 2130 GSIB 2131 1149	29,474,390 2,405,796 31,880,186 Amount 21,568,388 1,757,352	13.a. 13.b. 13.c.
s-Jurisdictional Activity Indicators ection 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) ection 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local or b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) lary Data ection 15 - Ancillary Indicators ection 16 - Ancillary Items	GSIB 1087 1146 2130 GSIB 2131 1149	29,474,390 2,405,796 31,880,186 Amount 21,568,388 1,757,352	13.a. 13.b. 13.c.
s-Jurisdictional Activity Indicators ection 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) ection 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local or b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) lary Data ection 15 - Ancillary Indicators ection 16 - Ancillary Items orandum Items	GSIB 1087 1146 2130 GSIB 2131 1149	29,474,390 2,405,796 31,880,186 Amount 21,568,388 1,757,352	13.a. 13.b. 13.c.
s-Jurisdictional Activity Indicators section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) section 15 - Ancillary Indicators	GSIB 1087 1146 2130 GSIB 2131 1149	29,474,390 2,405,796 31,880,186 Amount 21,568,388 1,757,352	13.a. 13.b. 13.c.
s-Jurisdictional Activity Indicators idection 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) idection 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) illary Data idection 15 - Ancillary Indicators idection 16 - Ancillary Items idection 17 - Size Items idection 18 - Interconnectedness Items	GSIB 1087 1146 2130 GSIB 2131 1149	29,474,390 2,405,796 31,880,186 Amount 21,568,388 1,757,352	13.a. 13.b. 13.c.
s-Jurisdictional Activity Indicators iection 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) iection 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local or b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Ilary Data iection 15 - Ancillary Indicators iection 16 - Ancillary Items orandum Items iection 17 - Size Items iection 18 - Interconnectedness Items iection 19 - Substitutability/Financial Infra. Items	GSIB 1087 1146 2130 GSIB 2131 1149 1148	29,474,390 2,405,796 31,880,186 Amount 21,568,388 1,757,352 23,325,740	13.a. 13.b. 13.c.
s-Jurisdictional Activity Indicators ection 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) ection 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) lary Data ection 15 - Ancillary Indicators ection 16 - Ancillary Items orandum Items ection 17 - Size Items ection 19 - Substitutability/Financial Infra. Items ection 20 - Complexity Items ection 20 - Complexity Items	GSIB 1087 1146 2130 GSIB 2131 1149 1148 GSIB	29,474,390 2,405,796 31,880,186 Amount 21,568,388 1,767,352 23,325,740	13.a. 13.b. 13.c. 14.a. 14.b. 14.c.
s-Jurisdictional Activity Indicators ection 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) ection 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local or b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) lary Data ection 15 - Ancillary Indicators ection 16 - Ancillary Items pection 17 - Size Items ection 19 - Substitutability/Financial Infra. Items ection 20 - Complexity Items ection 20 - Complexity Items ection 21 - Cross-Jurisdictional Activity Items e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	GSIB 1087 1146 2130 GSIB 2131 1149 1148 GSIB 2131 1149 1148	29,474,390 2,405,796 31,880,186 Amount 21,568,388 1,757,352 23,325,740 Amount Amount 8,199,324	13.a. 13.b. 13.c. 14.a. 14.b. 14.c.
s-Jurisdictional Activity Indicators ection 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) ection 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) lary Data ection 15 - Ancillary Indicators ection 16 - Ancillary Items orandum Items ection 17 - Size Items ection 19 - Substitutability/Financial Infra. Items ection 20 - Complexity Items ection 20 - Complexity Items	GSIB 1087 1146 2130 GSIB 2131 1149 1148 GSIB	29,474,390 2,405,796 31,880,186 Amount 21,568,388 1,767,352 23,325,740	13.a. 13.b. 13.c. 14.a. 14.b. 14.c.