

End-2023 G-SIB Assessment Exercise

v5.3.5

General Bank Data

Section 1 - General Information	GSIB	Response	Checks	Supervisor Comments
a. General information provided by the relevant supervisory authority:				
(1) Country code	1001	FR	1.a.(1)	
(2) Bank name	1002	Postale	1.a.(2)	
(3) Reporting date (yyyy-mm-dd)	1003	2023-12-31	1.a.(3)	
(4) Reporting currency	1004	EUR	1.a.(4)	
(5) Euro conversion rate	1005	1	1.a.(5)	
(6) Submission date (yyyy-mm-dd)	1006	2024-03-29	1.a.(6)	
b. General Information provided by the reporting institution:				
(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	2024-04-26	1.b.(3)	
(4) Language of public disclosure	1010	French	1.b.(4)	
(5) Web address of public disclosure	1011	p/documents/investisseurs/info-reg	1.b.(5)	
(6) LEI code	2015	96950066U5XAAIRCPA78	1.b.(6)	

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand EUR	Checks	Remarks	Comments	Supervisor Comments
a. Derivatives						
(1) Counterparty exposure of derivatives contracts	1012	233 940	2.a.(1)			
(2) Effective notional amount of written credit derivatives	1201	52 330	2.a.(2)			
(3) Potential future exposure of derivative contracts	1018	911 422	2.a.(3)			
b. Securities financing transactions (SFTs)						
(1) Adjusted gross value of SFTs	1013	8 631 069	2.b.(1)			
(2) Counterparty exposure of SFTs	1014	1 265 882	2.b.(2)			
c. Other assets						
d. Gross notional amount of off-balance sheet items						
(1) Items subject to a 10% credit conversion factor (CCF)	1019	5 068 417	2.d.(1)			
(2) Items subject to a 20% CCF	1022	2 303 184	2.d.(2)			
(3) Items subject to a 40% CCF	2300	0	2.d.(3)	Confirmed zero		
(4) Items subject to a 50% CCF	1023	12 957 733	2.d.(4)			
(5) Items subject to a 100% CCF	1024	5 883 523	2.d.(5)			
e. Regulatory adjustments	1031	1 564 421	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	262 320 767	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	468 787 068	2.g.(1)			
(2) Potential future exposure of derivatives contracts of insurance subsidiaries	1205	0	2.g.(2)	Confirmed zero		
(3) Investment value in consolidated entities	1208	20 347 969	2.g.(3)			
h. Intragroup exposures included in 2.f to insurance subsidiaries reported in 2.g	2101	20 347 989	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	690 411 877	2.i.			

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets		GSIB	Amount in thousand EUR		Checks	Remarks	Comments	Supervisor Comments
a. Funds deposited with or lent to other financial institutions		1216	2 501 298	3.a.				
(1) Certificates of deposit		2102	2 277 465	3.a.(1)				
b. Unused portion of committed lines extended to other financial institutions		1217	2 543 081	3.b.				
c. Holdings of securities issued by other financial institutions								
(1) Secured debt securities		2103	1 906 930	3.c.(1)				
(2) Senior unsecured debt securities		2104	11 053 812	3.c.(2)				
(3) Subordinated debt securities		2105	176 319	3.c.(3)				
(4) Commercial paper		2106	0	3.c.(4)		Confirmed zero		
(5) Equity securities		2107	33 967 260	3.c.(5)				
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)		2108	0	3.c.(6)		Confirmed zero		
d. Net positive current exposure of SFTs with other financial institutions		1219	453 149	3.d.				
e. OTC derivatives with other financial institutions that have a net positive fair value								
(1) Net positive fair value		2109	5 727 340	3.e.(1)				
(2) Potential future exposure		2110	136 931	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	58 466 120	3.f.				

Section 4 - Intra-Financial System Liabilities		GSIB	Amount in thousand EUR		Checks	Remarks	Comments	Supervisor Comments
a. Funds deposited by or borrowed from other financial institutions								
(1) Deposits due to depository institutions		2111	1 191 177	4.a.(1)				
(2) Deposits due to non-depository financial institutions		2112	398 095	4.a.(2)				
(3) Loans obtained from other financial institutions		2113	5 768 205	4.a.(3)				
b. Unused portion of committed lines obtained from other financial institutions		1223	12 707 426	4.b.				
c. Net negative current exposure of SFTs with other financial institutions		1224	19 479 282	4.c.				
d. OTC derivatives with other financial institutions that have a net negative fair value								
(1) Net negative fair value		2114	2 751	4.d.(1)				
(2) Potential future exposure		2115	189 696	4.d.(2)				
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))		1221	39 736 631	4.e.				

Section 5 - Securities Outstanding		GSIB	Amount in thousand EUR		Checks	Remarks	Comments	Supervisor Comments
a. Secured debt securities		2116	18 590 650	5.a.				
b. Senior unsecured debt securities		2117	1 666 580	5.b.				
c. Subordinated debt securities		2118	9 449 938	5.c.				
d. Commercial paper		2119	0	5.d.		Confirmed zero		
e. Certificates of deposit		2120	14 265 503	5.e.				
f. Common equity		2121	0	5.f.		Confirmed zero		
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.		2122	0	5.g.		Confirmed zero		
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)		1226	43 972 671	5.h.				

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in thousand EUR	Checks	Remarks	Comments	Supervisor Comments
a. Australian dollars (AUD)	1061	0		Confirmed zero		
b. Canadian dollars (CAD)	1063	19 807				
c. Swiss francs (CHF)	1064	12 563				
d. Chinese yuan (CNY)	1065	0		Confirmed zero		
e. Euros (EUR)	1066	209 924 327				
f. British pounds (GBP)	1067	1 854 119				
g. Hong Kong dollars (HKD)	1068	0		Confirmed zero		
h. Indian rupee (INR)	1069	0		Confirmed zero		
i. Japanese yen (JPY)	1070	0		Confirmed zero		
j. Swedish krona (SEK)	1071	81 546				
k. Singapore dollar (SGD)	2133	0				
l. United States dollars (USD)	1072	835 018		Confirmed zero		
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	212 727 380				

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR	Checks	Remarks	Comments	Supervisor Comments
a. Assets under custody indicator	1074	13 950 088				

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR	Checks	Remarks	Comments	Supervisor Comments
a. Equity underwriting activity	1075	0		Confirmed zero		
b. Debt underwriting activity	1076	0		Confirmed zero		
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	0				

Section 9 - Trading Volume	GSIB	Amount in thousand EUR	Checks	Remarks	Comments	Supervisor Comments
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	959 706				
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	38 346 471				
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	39 306 176				
d. Trading volume of listed equities, excluding intragroup transactions	2126	2 822 872				
e. Trading volume of all other securities, excluding intragroup transactions	2127	7 552 002				
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	10 374 874				

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in thousand EUR	Checks	Remarks	Comments	Supervisor Comments
a. OTC derivatives cleared through a central counterparty	2129	263 988 544			la transition LIBOR ne concerne pas notre	
b. OTC derivatives settled bilaterally	1905	0		Confirmed zero		
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	263 988 544				

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR	Checks	Remarks	Comments	Supervisor Comments
a. Held-for-trading securities (HFT)	1081	427 706				
b. Available-for-sale securities (AFS)	1082	12 018 363				
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	1 371 335				
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	794 351				
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	10 280 383				

Section 12 - Level 3 Assets	GSIB	Amount in thousand EUR	Checks	Remarks	Comments	Supervisor Comments
a. Level 3 assets indicator, including insurance subsidiaries	1229	23 767 604				

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims		GSIB	Amount in thousand EUR		Checks	Remarks	Comments	Supervisor Comments
a. Total foreign claims on an ultimate risk basis	1087		20 902 865	13.a.				
b. Foreign derivative claims on an ultimate risk basis	1146		165 040	13.b.				
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130		21 067 905	13.c.				

Section 14 - Cross-Jurisdictional Liabilities		GSIB	Amount in thousand EUR		Checks	Remarks	Comments	Supervisor Comments
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131		20 059 202	14.a.				
b. Foreign derivative liabilities on an immediate risk basis	1149		453 522	14.b.				
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148		20 512 724	14.c.				

Ancillary Data

Section 15 - Ancillary Indicators		GSIB	Amount in thousand EUR		Checks	Remarks	Comments	Supervisor Comments
a. Total liabilities	1092		296 399 348	15.a.				
b. Retail funding	1093		195 285 385	15.b.				
c. Wholesale funding dependence ratio (the difference between items 15.a and 15.b, divided by 15.a)	1094		34%	15.c.				
d. Total gross revenue	1095		11 225 337	15.d.				
e. Total net revenue	1096		4 036 542	15.e.				
f. Foreign net revenue	1097		13 036	15.f.				
g. Gross value of cash provided and gross fair value of securities provided in SFTs	1098		58 764 263	15.g.				
h. Gross value of cash borrowed and gross fair value of securities borrowed in SFTs	1099		16 251 269	15.h.				
i. Gross positive fair value of over-the-counter (OTC) derivatives transactions	1100		4 266 139	15.i.				
j. Gross negative fair value of OTC derivatives transactions	1101		5 437 145	15.j.				

		GSIB	Amount in single units		Checks	Remarks	Comments	Supervisor Comments
k. Number of jurisdictions	1102		2	15.k.				

Section 16 - Ancillary Items		GSIB	Amount in thousand EUR		Checks	Remarks	Comments	Supervisor Comments
a. Held-to-maturity securities	1107		31 020 450	16.a.				
b. Payments made in the reporting year								
(1) Brazilian real (BRL)	1062		0	16.b.(1)		Confirmed zero		
(2) Mexican pesos (MXN)	1108		0	16.b.(2)		Confirmed zero		
(3) Norwegian krone (NOK)	2132		0	16.b.(3)		Confirmed zero		
(4) New Zealand dollars (NZD)	1109		0	16.b.(4)		Confirmed zero		
(5) Russian rubles (RUB)	1110		0	16.b.(5)		Confirmed zero		
(6) South Korean won (KRW)	2134		0	16.b.(6)		Confirmed zero		

Memorandum Items

Section 17 - Size Items		GSIB	Amount in thousand EUR	Checks	Remarks	Comments	Supervisor Comments
a. Exposure of insurance subsidiaries already included in prudential regulatory scope of consolidation	1801		0	17.a.		Confirmed zero	
b. Quarter-end average value of total exposures	2201		682 797 172	17.b.			
c. Month-end average value of total exposures	2202		682 797 172	17.c.			
(1) Month-1-end value	9101			17.c.(1)	Please enter a value		
(2) Month-2-end value	9102			17.c.(2)	Please enter a value		
(3) Month-3/Q1-end value	9103		691 354 622	17.c.(3)			
(4) Month-4-end value	9104			17.c.(4)	Please enter a value		
(5) Month-5-end value	9105			17.c.(5)	Please enter a value		
(6) Month-6/Q2-end value	9106		678 979 805	17.c.(6)			
(7) Month-7-end value	9107			17.c.(7)	Please enter a value		
(8) Month-8-end value	9108			17.c.(8)	Please enter a value		
(9) Month-9/Q3-end value	9109		670 442 383	17.c.(9)			
(10) Month-10-end value	9110			17.c.(10)	Please enter a value		
(11) Month-11-end value	9111			17.c.(11)	Please enter a value		
(12) Month-12/Q4/year-end value	9112		690 411 877	17.c.(12)			
d. Daily average value of total exposures	2301			17.d.	Please enter a value		
Section 18 - Interconnectedness Items		GSIB	Amount in thousand EUR	Checks	Remarks	Comments	Supervisor Comments
a. Quarter-end average value of intra-financial system assets	2203		60 613 425	18.a.		Estimated value	
b. Month-end average value of intra-financial system assets	2204		60 386 318	18.b.		Estimated value	
(1) Month-1-end value	9201		61 230 174	18.b.(1)		Estimated value	
(2) Month-2-end value	9202		61 280 087	18.b.(2)		Estimated value	
(3) Month-3/Q1-end value	9203		61 911 881	18.b.(3)		Estimated value	
(4) Month-4-end value	9204		58 680 740	18.b.(4)		Estimated value	
(5) Month-5-end value	9205		59 727 462	18.b.(5)		Estimated value	
(6) Month-6/Q2-end value	9206		61 274 744	18.b.(6)		Estimated value	
(7) Month-7-end value	9207		59 188 503	18.b.(7)		Estimated value	
(8) Month-8-end value	9208		59 039 859	18.b.(8)		Estimated value	
(9) Month-9/Q3-end value	9209		60 800 956	18.b.(9)		Estimated value	
(10) Month-10-end value	9210		61 406 317	18.b.(10)		Estimated value	
(11) Month-11-end value	9211		61 628 977	18.b.(11)		Estimated value	
(12) Month-12/Q4/year-end value	9212		58 466 120	18.b.(12)		Estimated value	
c. Daily average value of intra-financial system assets	2302			18.c.	Please enter a value	Currently, we are not able to produce this data daily	
d. Quarter-end average value of intra-financial system liabilities	2205		45 385 039	18.d.		Estimated value	
e. Month-end average value of intra-financial system liabilities	2206		45 254 724	18.e.		Estimated value	
(1) Month-1-end value	9301		45 219 633	18.e.(1)		Estimated value	
(2) Month-2-end value	9302		52 024 198	18.e.(2)		Estimated value	
(3) Month-3/Q1-end value	9303		49 728 764	18.e.(3)		Estimated value	
(4) Month-4-end value	9304		45 570 363	18.e.(4)		Estimated value	
(5) Month-5-end value	9305		46 040 987	18.e.(5)		Estimated value	
(6) Month-6/Q2-end value	9306		46 128 337	18.e.(6)		Estimated value	
(7) Month-7-end value	9307		46 128 337	18.e.(7)		Estimated value	
(8) Month-8-end value	9308		45 894 185	18.e.(8)		Estimated value	
(9) Month-9/Q3-end value	9309		45 946 423	18.e.(9)		Estimated value	
(10) Month-10-end value	9310		40 552 236	18.e.(10)		Estimated value	
(11) Month-11-end value	9311		40 086 592	18.e.(11)		Estimated value	
(12) Month-12/Q4/year-end value	9312		39 736 631	18.e.(12)		Estimated value	
f. Daily average value of intra-financial system liabilities	2303			18.f.	Please enter a value	Currently, we are not able to produce this data daily	
g. Quarter-end average value of securities outstanding	2207		48 387 434	18.g.		Estimated value	
h. Month-end average value of securities outstanding	2208		47 363 349	18.h.		Estimated value	
(1) Month-1-end value	9401		44 437 859	18.h.(1)		Estimated value	
(2) Month-2-end value	9402		47 335 918	18.h.(2)		Estimated value	
(3) Month-3/Q1-end value	9403		50 142 313	18.h.(3)		Estimated value	
(4) Month-4-end value	9404		48 002 860	18.h.(4)		Estimated value	
(5) Month-5-end value	9405		48 491 737	18.h.(5)		Estimated value	
(6) Month-6/Q2-end value	9406		51 268 162	18.h.(6)		Estimated value	
(7) Month-7-end value	9407		46 291 847	18.h.(7)		Estimated value	
(8) Month-8-end value	9408		45 275 891	18.h.(8)		Estimated value	
(9) Month-9/Q3-end value	9409		48 166 589	18.h.(9)		Estimated value	
(10) Month-10-end value	9410		47 269 644	18.h.(10)		Estimated value	
(11) Month-11-end value	9411		47 704 696	18.h.(11)		Estimated value	
(12) Month-12/Q4/year-end value	9412		43 972 671	18.h.(12)		Estimated value	
i. Daily average value of securities outstanding	2304			18.i.	Please enter a value	Currently, we are not able to produce this data daily	

Section 19 - Substitutability/Financial Infra. Items	GSIB	Amount in thousand EUR		Checks	Remarks	Comments	Supervisor Comments
a. Trading volume of securities issued by sovereigns, excluding intragroup transactions	2135	5 820 928	19.a.				
b. Initial margin posted to central counterparties (CCPs) on behalf of clients	1141	0	19.b.		Confirmed zero		
c. Initial margin posted to CCPs for the reporting group's own account	1142	553 389	19.c.				
d. Default fund contributions to CCPs	1143	292 167	19.d.				
e. Other facilities to CCPs	1144	945 122	19.e.				
f. Provision of settlement services in connection with centrally-cleared transactions	1145	555 101	19.f.				
g. Quarter-end average value of assets under custody	2209	13 557 034	19.g.				
h. Month-end average value of assets under custody	2210	13 557 034	19.h.			Cette donnée se compose de données remontées	
(1) Month-1-end value	9501		19.h.(1)	Please enter a value			
(2) Month-2-end value	9502		19.h.(2)	Please enter a value			
(3) Month-3/Q1-end value	9503	13 553 917	19.h.(3)				
(4) Month-4-end value	9504		19.h.(4)	Please enter a value			
(5) Month-5-end value	9505		19.h.(5)	Please enter a value			
(6) Month-6/Q2-end value	9506	13 837 927	19.h.(6)				
(7) Month-7-end value	9507		19.h.(7)	Please enter a value			
(8) Month-8-end value	9508		19.h.(8)	Please enter a value			
(9) Month-9/Q3-end value	9509	12 886 204	19.h.(9)				
(10) Month-10-end value	9510		19.h.(10)	Please enter a value			
(11) Month-11-end value	9511		19.h.(11)	Please enter a value			
(12) Month-12/Q4/year-end value	9512	13 950 088	19.h.(12)				
i. Daily average value of assets under custody	2305		19.i.	Please enter a value			

Section 20 - Complexity Items	GSIB	Amount in thousand EUR	Checks	Remarks	Comments	Supervisor Comments
a. Notional amount of over-the-counter (OTC) derivatives, including insurance subsidiaries:						
(1) Cleared through a CCP where the group (including ins. Subs.) acts as a financial intermediary (CCP-leg)	1901	0	20.a.(1)		Confirmed zero	
(2) Cleared through a CCP where the group (including ins. Subs.) acts as a financial intermediary (Client-leg)	1902	263 988 544	20.a.(2)		Confirmed zero	
(3) Cleared through a CCP where the group, including insurance subsidiaries, acts as an agent	2370	0	20.a.(3)		Confirmed zero	
(4) Cleared through a CCP where the group, including insurance subsidiaries, trades on its own account	1904	0	20.a.(4)		Confirmed zero	
b. OTC derivatives cleared through a central counterparty (revised definition)	2380	263 988 544	20.b.		Confirmed zero	
(1) Cleared through a CCP where the group, including insurance subsidiaries, acts as an agent (revised definition)	2390	0	20.b.(1)		Confirmed zero	
c. OTC derivatives cleared through a central counterparty (LIBOR transition exclusion)	2136	0	20.c.		Confirmed zero	la transition LIBOR ne concerne pas votre
d. Quarter-end average value of the notional amount of over-the-counter (OTC) derivatives	2211	213 228 993	20.d.		Estimated value	Medium _ Dans le cadre de la mensualisation de la
e. Month-end average value of the notional amount of over-the-counter (OTC) derivatives	2212	210 577 202	20.e.		Estimated value	
(1) Month-1-end value	9601	188 716 296	20.e.(1)		Estimated value	
(2) Month-2-end value	9602	187 229 334	20.e.(2)		Estimated value	
(3) Month-3/Q1-end value	9603	192 790 255	20.e.(3)		Estimated value	
(4) Month-4-end value	9604	181 110 403	20.e.(4)		Estimated value	
(5) Month-5-end value	9605	187 388 407	20.e.(5)		Estimated value	
(6) Month-6/Q2-end value	9606	213 666 262	20.e.(6)		Estimated value	
(7) Month-7-end value	9607	223 379 535	20.e.(7)		Estimated value	
(8) Month-8-end value	9608	225 156 948	20.e.(8)		Estimated value	
(9) Month-9/Q3-end value	9609	182 470 911	20.e.(9)		Estimated value	
(10) Month-10-end value	9610	234 324 517	20.e.(10)		Estimated value	
(11) Month-11-end value	9611	246 705 018	20.e.(11)		Estimated value	
(12) Month-12/Q4/year-end value	9612	263 988 544	20.e.(12)		Confirmed zero	Currently, we are not able to produce this data daily
f. Daily average value of over-the-counter (OTC) derivatives	2306		20.f.	Please enter a value	Estimated value	
g. Quarter-end average value of trading and available-for-sale securities	2213	10 673 943	20.g.		Estimated value	
h. Month-end average value of trading and available-for-sale securities	2214	9 755 574	20.h.		Estimated value	Medium _ Dans le cadre de la mensualisation de la
(1) Month-1-end value	9701	9 670 696	20.h.(1)		Estimated value	
(2) Month-2-end value	9702	9 870 549	20.h.(2)		Estimated value	
(3) Month-3/Q1-end value	9703	10 766 023	20.h.(3)		Estimated value	
(4) Month-4-end value	9704	9 848 034	20.h.(4)		Estimated value	
(5) Month-5-end value	9705	9 961 150	20.h.(5)		Estimated value	
(6) Month-6/Q2-end value	9706	10 791 619	20.h.(6)		Estimated value	
(7) Month-7-end value	9707	10 791 619	20.h.(7)		Estimated value	
(8) Month-8-end value	9708	10 219 160	20.h.(8)		Estimated value	
(9) Month-9/Q3-end value	9709	10 857 746	20.h.(9)		Estimated value	
(10) Month-10-end value	9710	6 962 443	20.h.(10)		Estimated value	
(11) Month-11-end value	9711	7 047 470	20.h.(11)		Estimated value	
(12) Month-12/Q4/year-end value	9712	10 280 383	20.h.(12)		Confirmed zero	Currently, we are not able to produce this data daily
i. Daily average value of trading and available-for-sale securities	2307		20.i.	Please enter a value	Estimated value	
j. Quarter-end average value of Level 3 Assets	2215	19 909 904	20.j.		Estimated value	
k. Month-end average value of Level 3 Assets	2216	19 909 904	20.k.		Estimated value	Cette donnée est une donnée produite par les
(1) Month-1-end value	9801		20.k.(1)	Please enter a value	Estimated value	
(2) Month-2-end value	9802		20.k.(2)	Please enter a value	Estimated value	
(3) Month-3/Q1-end value	9803	20 394 829	20.k.(3)		Estimated value	
(4) Month-4-end value	9804		20.k.(4)	Please enter a value	Estimated value	
(5) Month-5-end value	9805		20.k.(5)	Please enter a value	Estimated value	
(6) Month-6/Q2-end value	9806	20 610 161	20.k.(6)		Estimated value	
(7) Month-7-end value	9807		20.k.(7)	Please enter a value	Estimated value	
(8) Month-8-end value	9808		20.k.(8)	Please enter a value	Estimated value	
(9) Month-9/Q3-end value	9809	20 669 798	20.k.(9)		Estimated value	
(10) Month-10-end value	9810		20.k.(10)	Please enter a value	Estimated value	
(11) Month-11-end value	9811		20.k.(11)	Please enter a value	Estimated value	
(12) Month-12/Q4/year-end value	9812	23 767 604	20.k.(12)		Estimated value	
l. Daily average value of Level 3 Assets	2308		20.l.	Please enter a value	Estimated value	Currently, we are not able to produce this data daily
m. Level 2 assets, including insurance subsidiaries	1807	52 559 352	20.m.		Confirmed zero	
(1) Level 2 assets, including insurance subsidiaries, cleared through a CCP	1906	0	20.m.(1)		Confirmed zero	
(2) Level 2 assets, including insurance subsidiaries, settled bilaterally	1907	0	20.m.(2)		Confirmed zero	
(3) Other Level 2 assets, including insurance subsidiaries	1908	0	20.m.(3)		Confirmed zero	
n. Average value of Level 2 assets, including insurance subsidiaries	1809	52 941 251	20.n.		End previous quarter	Best effort basis

Section 21 - Cross-Jurisdictional Activity Items		GSIB	Amount in thousand EUR		Checks	Remarks	Comments	Supervisor Comments
a. Local liabilities in local currency (including derivatives activity)	1711		0	21.a.		Confirmed zero		
b. Cross-jurisdictional local claims in local currency (excluding derivatives activity)	1279		3 648 788	21.b.				
c. Cross-jurisdictional local claims in local currency (including derivatives activity)	1712		3 648 788	21.c.				
d. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280		5 332 516	21.d.				
e. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281		24 715	21.e.				
f. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdiction)	1282		3 018 833	21.f.				
(1) Foreign derivatives liabilities on an immediate risk basis (considering SRM as a single jurisdiction)	1283		40 830	21.f.(1)				
g. Cross-jurisdictional local claims in local currency, excluding derivatives activity (c. SRM as a single jurisdiction)	1284		0	21.g.		Confirmed zero		
h. Cross-jurisdictional local claims in local currency, including derivatives activity (c. SRM as a single jurisdiction)	1713		0	21.h.		Confirmed zero		
i. Local liabilities in local currency including derivatives (considering SRM as a single jurisdiction)	1714		0	21.i.		Confirmed zero		
j. Total net local positions in local currency including derivatives, if net positive	1810		3 648 788	21.j.				
k. Total net local positions in local currency including derivatives, if net negative	1811		0	21.k.		Confirmed zero		
l. Total net local positions in local currency in non-SRM countries including derivatives, if net positive (c. SRM as a s. j.)	1812		0	21.l.		Confirmed zero		
m. Total net local positions in local currency in non-SRM countries including derivatives, if net negative (c. SRM as a s. j.)	1813		0	21.m.		Confirmed zero		
n. Total net local positions in local currency in SRM countries including derivatives (c. SRM as a single jurisdiction)	1814		0	21.n.		Confirmed zero		
o. Intra-office claims booked by foreign subsidiaries	1909		0	21.o.		Confirmed zero		
p. Intra-office claims booked by foreign branches	1910		0	21.p.		Confirmed zero		
q. Intra-office liabilities booked by foreign subsidiaries	1911		0	21.q.		Confirmed zero		
r. Intra-office liabilities booked by foreign branches	1912		0	21.r.		Confirmed zero		
s. Quarter-end average value of cross-jurisdictional claims	2217		21 847 664	21.s.				
t. Month-end average value of cross-jurisdictional claims	2218		21 847 664	21.t.			Nous ne pouvons produire cette donnée que	
(1) Month-1-end value	9901			21.t.(1)	Please enter a value			
(2) Month-2-end value	9902			21.t.(2)	Please enter a value			
(3) Month-3/Q1-end value	9903		22 169 859	21.t.(3)				
(4) Month-4-end value	9904			21.t.(4)	Please enter a value			
(5) Month-5-end value	9905			21.t.(5)	Please enter a value			
(6) Month-6/Q2-end value	9906		22 260 590	21.t.(6)				
(7) Month-7-end value	9907			21.t.(7)	Please enter a value			
(8) Month-8-end value	9908			21.t.(8)	Please enter a value			
(9) Month-9/Q3-end value	9909		21 892 301	21.t.(9)				
(10) Month-10-end value	9910			21.t.(10)	Please enter a value			
(11) Month-11-end value	9911			21.t.(11)	Please enter a value			
(12) Month-12/Q4/year-end value	9912		21 067 905	21.t.(12)				
u. Daily average value of cross-jurisdictional claims	2309			21.u.	Please enter a value		Currently, we are not able to produce this data daily	
v. Quarter-end average value of cross-jurisdictional liabilities	2219		20 413 423	21.v.		Estimated value		
w. Month-end average value of cross-jurisdictional liabilities	2220		20 042 776	21.w.		Estimated value	Medium _ Dans le cadre de la mensualisation de la	
(1) Month-1-end value	9001		15 654 807	21.w.(1)		Estimated value		
(2) Month-2-end value	9002		16 326 646	21.w.(2)		Estimated value		
(3) Month-3/Q1-end value	9003		17 215 562	21.w.(3)				
(4) Month-4-end value	9004		21 031 755	21.w.(4)		Estimated value		
(5) Month-5-end value	9005		21 033 000	21.w.(5)		Estimated value		
(6) Month-6/Q2-end value	9006		21 313 201	21.w.(6)				
(7) Month-7-end value	9007		22 612 943	21.w.(7)		Estimated value		
(8) Month-8-end value	9008		22 611 858	21.w.(8)		Estimated value		
(9) Month-9/Q3-end value	9009		22 612 205	21.w.(9)				
(10) Month-10-end value	9010		19 767 206	21.w.(10)		Estimated value		
(11) Month-11-end value	9011		19 821 406	21.w.(11)		Estimated value		
(12) Month-12/Q4/year-end value	9012		20 512 724	21.w.(12)				
x. Daily average value of cross-jurisdictional liabilities	2310			21.x.	Please enter a value	Confirmed zero	Currently, we are not able to produce this data daily	
Section 22 - Ancillary Indicators		GSIB	Amount in thousand EUR/units		Checks	Remarks	Comments	Supervisor Comments
a. Foreign net revenue (considering SRM as a single jurisdiction)	1296		0	22.a.		Confirmed zero		
b. Number of jurisdictions (considering SRM as a single jurisdiction)	1298		1	22.b.				

Checks Summary

Section 23 - Indicator Values (Revised methodology)	Indicator value		Indicator value		Checks	Explanation of large year-over-year changes	Supervisor Comments
	in thousand EUR	GSIB	in million EUR				
a. Section 2 - Total exposures indicator, including insurance subsidiaries	690 411 877	2001	€ 690 412		23.a.		
b. Section 3 - Intra-financial system assets indicator, including insurance subsidiaries	58 466 120	2002	€ 58 466		23.b.		
c. Section 4 - Intra-financial system liabilities indicator, including insurance subsidiaries	39 736 631	2003	€ 39 737		23.c.		
d. Section 5 - Securities outstanding indicator, including insurance subsidiaries	43 972 671	2004	€ 43 973		23.d.		
e. Section 6 - Payments activity indicator	212 727 380	2005	€ 212 727		23.e.		
f. Section 7 - Assets under custody indicator	13 950 088	2006	€ 13 950		23.f.		
g. Section 8 - Underwriting activity indicator	0	2007	€ 0		23.g.		
h. Section 9.c - Trading Volume fixed income sub-indicator	39 306 176	2008	€ 39 306		23.h.		
i. Section 9.f - Trading Volume equities and other securities sub-indicator	10 374 874	2009	€ 10 375		23.i.		
j. Section 10 - OTC derivatives indicator, including insurance subsidiaries	263 988 544	2010	€ 263 989		23.j.		
k. Section 11 - Trading and AFS securities indicator	10 280 383	2011	€ 10 280		23.k.		
l. Section 12 - Level 3 assets indicator, including insurance subsidiaries	23 767 604	2012	€ 23 768		23.l.		
m. Section 13 - Cross-jurisdictional claims indicator	21 067 905	2013	€ 21 068		23.m.		
n. Section 14 - Cross-jurisdictional liabilities indicator	20 512 724	2014	€ 20 513		23.n.		
o. Other Sections							
(1) Item 1.a - General information provided by the supervisory authority					23.o.(1)		
(2) Item 1.b - General Information provided by the reporting institution					23.o.(2)		
(3) Section 15 - Ancillary Indicators					23.o.(3)		
(4) Section 16 - Ancillary Items					23.o.(4)		
(5) Section 17 - Size Items					23.o.(5)	Errors detected: 9	
(6) Section 18 - Interconnectedness Items					23.o.(6)	Errors detected: 3	
(7) Section 19 - Substitutability/Financial Infra. Items					23.o.(7)	Errors detected: 9	
(8) Section 20 - Complexity Items					23.o.(8)	Errors detected: 11	
(9) Section 21 - Cross-Jurisdictional Activity Items					23.o.(9)	Errors detected: 10	
(10) Section 22 - Ancillary Indicators					23.o.(10)		