

Assessment methodology indicators to identify the global systemically important banks ("G-SIBs")

Indicators	Terms as used in the text by the Basel Committee on Banking Supervision (*)	Indicator value in million EUR
a. Section 2 - Total Exposure as defined for use in the Basel 3 leverage ratio	a. Section 2 - Total exposures 21.a.	695,873
b. Section 3 - Intra-financial system assets	b. Section 3 - Intra-financial system assets 21.b.	104,846
c. Section 4 - Intra-financial system liabilities	c. Section 4 - Intra-financial system liabilities 21.c.	73,098
d. Section 5 - Securities outstanding	d. Section 5 - Securities outstanding 21.d.	172,045
e. Section 6 - Payments activity	e. Section 6 - Payments activity 21.e.	10,162,253
f. Section 7 - Assets under custody	f. Section 7 - Assets under custody 21.f.	444,165
g. Section 8 - Underwriting activity	g. Section 8 - Underwriting activity 21.g.	26,707
h. Section 9 - OTC derivatives	h. Section 9 - OTC derivatives 21.h.	2,432,326
i. Section 10 - Trading and AFS securities	i. Section 10 - Trading and AFS securities 21.i.	20,124
j. Section 11 - Level 3 assets	j. Section 11 - Level 3 assets 21.j.	6,128
k. Section 12 - Cross-jurisdictional claims	k. Section 12 - Cross-jurisdictional claims 21.k.	119,438
l. Section 13 - Cross-jurisdictional liabilities	l. Section 13 - Cross-jurisdictional liabilities 21.l.	132,198

This section makes reference to "Section 21: Summary " of the data collection template for reporting year 2014, publicly made available by the Basel Committee on Banking Supervision on website <http://www.bis.org/bcbs/gsib/>