Bank name: BBVA

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	ES	1.a.(1)
(2) Bank name	1002	BBVA	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2018-12-31	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	2019-04-30	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	2019-04-26	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://accionistaseinversores.bbva.com/wp-content/uploads/2	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	8 996 646	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	6 729 685	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	14 280 476	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	25 813 471	2.b.(1)
(2) Counterparty exposure of SFTs	1014	5 137 469	2.b.(2)
c. Other assets	1015	591 944 375	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	47 016 420	2.d.(1)
(2) Items subject to a 20% CCF	1022	11 399 860	2.d.(2)
(3) Items subject to a 50% CCF	1023	87 382 268	2.d.(3)
(4) Items subject to a 100% CCF	1024	10 736 044	2.d.(4)
e. Regulatory adjustments	1031	10 079 533	2.e.
f. Total exposures indicator (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))	1103	714 310 914,00	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	18 216 091	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	15 298 885	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	1 862 279	3.c.(1)
(2) Senior unsecured debt securities	1037	7 661 639	3.c.(2)
(3) Subordinated debt securities	1038	135 741	3.c.(3)
(4) Commercial paper	1039	499 757	3.c.(4)
(5) Equity securities	1040	2 874 648	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	35 803	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	567 215	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	3 655 004	3.e.(1)
(2) Potential future exposure	1044	4 372 360	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1045	55 107 815	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	1046	28 029 070	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	21 541 313	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	8 403 949	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	721 744	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	4 552 965	4.d.(1)
(2) Potential future exposure	1051	4 095 556	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	67 344 597	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	15 609 256	5.a.
b. Senior unsecured debt securities	1054	24 162 854	5.b.
c. Subordinated debt securities	1055	17 616 067	5.c.
d. Commercial paper	1056	3 502 278	5.d.
e. Certificates of deposit	1057	686 293	5.e.
f. Common equity	1058	37 300 846	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	98 877 594	5.h.

Bank name: BBVA

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	24 431 551	6.a.
b. Brazilian real (BRL)	1062	5 616	6.b.
c. Canadian dollars (CAD)	1063	41 754 720	6.c.
d. Swiss francs (CHF)	1064	51 024 425	6.d.
e. Chinese yuan (CNY)	1065	44 184 575	6.e.
f. Euros (EUR)	1066	2 366 468 214	6.f.
g. British pounds (GBP)	1067	474 652 679	6.g.
h. Hong Kong dollars (HKD)	1068	28 321 991	6.h.
i. Indian rupee (INR)	1069	9 951	6.i.
j. Japanese yen (JPY)	1070	49 291 424	6.j.
k. Mexican pesos (MXN)	1108	49 643 643	6.k.
l. Swedish krona (SEK)	1071	19 212 739	6.l.
m. United States dollars (USD)	1072	4 279 516 534	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	7 428 518 061	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	702 065 324	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	266 830	8.a.
b. Debt underwriting activity	1076	20 915 000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	21 181 830	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	1 902 625 040	9.a.
b. OTC derivatives settled bilaterally	1079	1 476 259 114	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	3 378 884 154	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	29 993 540	10.a.
b. Available-for-sale securities (AFS)	1082	42 018 607	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	54 197 041	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	7 353 494	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	10 461 612	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	3 084 894	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	347 991 773	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	99 022 997	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	181 873 186	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	280 896 183	13.c.

Ancillary Data