### General Bank Data

#### Section 1 - General Information

- **Bank name:** BBVA
- **Country code:** ES
- **Bank name:** BBVA
- **Reporting date:** 2015-12-31
- **Reporting currency:** EUR
- **Conversion rate:** 1

#### Section 1.1 - General Information provided by the relevant supervisory authority:

- **Country code:** ES
- **Bank name:** BBVA
- **Reporting date:** 2015-12-31
- **Reporting currency:** EUR
- **Conversion rate:** 1

#### Section 1.2 - General Information provided by the reporting institution:

- **Reporting unit:** 1,000
- **Accounting standard:** IFRS
- **Date of public disclosure:** 2016-04-30
- **Language of public disclosure:** English
- **Web address of public disclosure:** http://shareholdersandinvestors.bbva.com

### Size Indicator

#### Section 2 - Total Exposures

**a. Derivatives**

- **Counterparty exposure of derivatives contracts:** 14,554,643
- **Capped notional amount of credit derivatives:** 4,162,802
- **Potential future exposure of derivative contracts:** 14,523,074

**b. Securities financing transactions (SFTs)**

- **Adjusted gross value of SFTs:** 16,616,478
- **Counterparty exposure of SFTs:** 37,264

**c. Other assets**

- **Amount:** 669,866,069

**d. Gross notional amount of off-balance sheet items**

- **Items subject to a 0% credit conversion factor (CCF):** 16,616,478
- **Items subject to a 20% CCF:** 18,501,063
- **Items subject to a 50% CCF:** 88,769,744
- **Items subject to a 100% CCF:** 14,072,151

#### Section 2.1 - Total exposures indicator (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), 0.5 times 2.d.(3), and 2.d.(4))

- **Amount:** 798,369,688

**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))**

- **Amount:** 72,961,289

### Interconnectedness Indicators

#### Section 3 - Intra-Financial System Assets

**a. Funds deposited with or lent to other financial institutions**

- **Certificates of deposit:** 0
- **Amount:** 30,868,101

**b. Unused portion of committed lines extended to other financial institutions**

- **Amount:** 5,279,073

**c. Holdings of securities issued by other financial institutions:**

- **Secured debt securities:** 5,010,413
- **Senior unsecured debt securities:** 13,940,226
- **Subordinated debt securities:** 88,769,744
- **Commercial paper:** 1,520,266
- **Equity securities:** 2,155,235
- **Offsetting short positions in relation to the specific equity securities included in item 3.c.(5):** 0

**d. Net positive current exposure of securities financing transactions with other financial institutions**

- **Amount:** 953,836

**e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:**

- **Net positive fair value:** 6,766,003
- **Potential future exposure:** 6,272,877

**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))**

- **Amount:** 72,961,289

#### Section 3.1 - Intra-Financial System Liabilities

**a. Funds deposited by or borrowed from other financial institutions:**

- **Amount:** 39,868,101

**b. Unused portion of committed lines obtained from other financial institutions**

- **Amount:** 5,279,073

**c. Net negative current exposure of securities financing transactions with other financial institutions**

- **Amount:** 6,729,869

**d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:**

- **Net negative fair value:** 6,729,869
- **Potential future exposure:** 5,144,854

**e. Intra-financial system liabilities indicator (sum of items 4.a through 4.d) **

- **Amount:** 98,371,318

### Section 4 - Intra-Financial System Liabilities

**a. Funds deposited by or borrowed from other financial institutions:**

- **Deposits due to depository financial institutions:** 38,559,361
- **Deposits due to non-depository financial institutions:** 47,358,677

**b. Unused portion of committed lines obtained from other financial institutions**

- **Amount:** 596,818

**c. Net negative current exposure of securities financing transactions with other financial institutions**

- **Amount:** 6,729,869

**d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:**

- **Net negative fair value:** 6,729,869

**e. Intra-financial system liabilities indicator (sum of items 4.a(1) through 4.d(2))**

- **Amount:** 98,371,318

### Section 5 - Securities Outstanding

**a. Secured debt securities**

- **Amount:** 38,165,819

**b. Senior unsecured debt securities**

- **Amount:** 33,956,404

**c. Subordinated debt securities**

- **Amount:** 10,687,857

**d. Commercial paper**

- **Amount:** 492,476

**e. Certificates of deposit**

- **Amount:** 492,925

**f. Common equity**

- **Amount:** 42,905,000

**g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.**

- **Amount:** 5,421,858

**h. Securities outstanding indicator (sum of items 6.a through 6.g)**

- **Amount:** 131,272,337
## General Bank Data

<table>
<thead>
<tr>
<th>Section 1 - General Information</th>
<th>GSIB</th>
<th>Response</th>
</tr>
</thead>
<tbody>
<tr>
<td>(1) Country code</td>
<td>1001</td>
<td>ES</td>
</tr>
<tr>
<td>(2) Bank name</td>
<td>1002</td>
<td>BBVA</td>
</tr>
<tr>
<td>(3) Reporting date (yyyy-mm-dd)</td>
<td>1003</td>
<td>2015-12-31</td>
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<tr>
<td>(4) Reporting currency</td>
<td>1004</td>
<td>EUR</td>
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<tr>
<td>(5) Euro conversion rate</td>
<td>1005</td>
<td>1</td>
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</tbody>
</table>

### Substitutability/Financial Institution Infrastructure Indicators

<table>
<thead>
<tr>
<th>Section 6 - Payments made in the reporting year (excluding intragroup payments)</th>
<th>GSIB</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>a. Australian dollars (AUD)</td>
<td>1061</td>
<td>23,002,762</td>
</tr>
<tr>
<td>b. Brazilian real (BRL)</td>
<td>1062</td>
<td>0</td>
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<tr>
<td>c. Canadian dollars (CAD)</td>
<td>1063</td>
<td>61,785,941</td>
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<tr>
<td>d. Swiss francs (CHF)</td>
<td>1064</td>
<td>41,224,222</td>
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<tr>
<td>e. Chinese yuan (CNY)</td>
<td>1065</td>
<td>59,305,708</td>
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<tr>
<td>f. Euros (EUR)</td>
<td>1066</td>
<td>2,742,119,864</td>
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<tr>
<td>g. British pounds (GBP)</td>
<td>1067</td>
<td>378,141,445</td>
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<tr>
<td>h. Hong Kong dollars (HKD)</td>
<td>1068</td>
<td>43,964,523</td>
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<tr>
<td>i. Indian rupee (INR)</td>
<td>1069</td>
<td>58,962,596</td>
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<tr>
<td>j. Japanese yen (JPY)</td>
<td>1070</td>
<td>9,308,537</td>
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<tr>
<td>k. Swedish krona (SEK)</td>
<td>1071</td>
<td>3,596,796,678</td>
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<tr>
<td>l. United States dollars (USD)</td>
<td>1072</td>
<td>7,016,612,301</td>
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</table>

### Complexity Indicators

<table>
<thead>
<tr>
<th>Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives</th>
<th>GSIB</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>a. OTC derivatives cleared through a central counterparty</td>
<td>1078</td>
<td>1,035,573,462</td>
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<tr>
<td>b. OTC derivatives settled bilaterally</td>
<td>1079</td>
<td>893,841,263</td>
</tr>
<tr>
<td>c. OTC derivatives indicator (sum of items 9.a and 9.b)</td>
<td>1080</td>
<td>1,929,414,725</td>
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</tbody>
</table>

### Cross-Jurisdictional Activity Indicators

<table>
<thead>
<tr>
<th>Section 12 - Cross-Jurisdictional Claims</th>
<th>GSIB</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)</td>
<td>1087</td>
<td>375,232,886</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Section 13 - Cross-Jurisdictional Liabilities</th>
<th>GSIB</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>a. Foreign liabilities (excluding derivatives and local liabilities in local currency)</td>
<td>1088</td>
<td>169,233,839</td>
</tr>
<tr>
<td>b. Local liabilities in local currency (excluding derivatives activity)</td>
<td>1090</td>
<td>226,879,688</td>
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<tr>
<td>c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a(1))</td>
<td>1091</td>
<td>375,639,252</td>
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</tbody>
</table>

### Ancillary Data

European Banking Authority official figures are on institutions' website End-2015 G-SII disclosure exercise