

Bank name: Santander

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	Santander	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2016-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005		1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2017-07-21	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1,000,000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2016-04-28	1.b.(3)
(4) Language of public disclosure	1010	Spanish	1.b.(4)
(5) Web address of public disclosure	1011	http://www.santander.com/csqs/Satellite/CFWCSancomQP	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	13,862	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	1,602	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	31,953	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	51,529	2.b.(1)
(2) Counterparty exposure of SFTs	1014	6,713	2.b.(2)
c. Other assets			
(1) Other assets	1015	1,184,787	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	78,892	2.d.(1)
(2) Items subject to a 20% CCF	1022	51,239	2.d.(2)
(3) Items subject to a 50% CCF	1023	106,512	2.d.(3)
(4) Items subject to a 100% CCF	1024	40,290	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	33,412	2.e.
f. 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))			
	1103	1,402,131	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1034	0	3.a.(1)
(2) Other funds deposited	1033	33,223	3.a.
b. Unused portion of committed lines extended to other financial institutions			
(1) Unused portion of committed lines	1035	14,958	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	4,048	3.c.(1)
(2) Senior unsecured debt securities	1037	24,208	3.c.(2)
(3) Subordinated debt securities	1038	485	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	5,829	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	302	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions (revised)			
(1) Net positive current exposure	1213	1,223	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	582	3.e.(1)
(2) Potential future exposure	1044	6,004	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	90,258	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	64,258	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	53,284	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			
(1) Unused portion of committed lines	1048	10,832	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions (revised)			
(1) Net negative current exposure	1214	1,391	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	2,350	4.d.(1)
(2) Potential future exposure	1051	15,428	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	147,543	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	88,177	5.a.
b. Senior unsecured debt securities	1054	104,883	5.b.
c. Subordinated debt securities	1055	19,468	5.c.
d. Commercial paper	1056	19,400	5.d.
e. Certificates of deposit	1057	448	5.e.
f. Common equity	1058	83,786	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	413	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)			
	1060	316,575	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	37,616	6.a.
b. Brazilian real (BRL)	1062	322,777	6.b.
c. Canadian dollars (CAD)	1063	75,335	6.c.
d. Swiss francs (CHF)	1064	68,116	6.d.
e. Chinese yuan (CNY)	1065	37,932	6.e.
f. Euros (EUR)	1066	3,300,168	6.f.
g. British pounds (GBP)	1067	1,236,162	6.g.
h. Hong Kong dollars (HKD)	1068	145,709	6.h.
i. Indian rupee (INR)	1069	47	6.i.
j. Japanese yen (JPY)	1070	62,555	6.j.
k. Swedish krona (SEK)	1071	13,864	6.k.
l. United States dollars (USD)	1072	4,680,449	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	9,980,729	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	949,753	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	942	8.a.
b. Debt underwriting activity	1076	44,642	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	45,583	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	2,632,927	9.a.
b. OTC derivatives settled bilaterally	1079	1,829,810	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	4,462,737	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	63,259	10.a.
b. Available-for-sale securities (AFS)	1082	104,557	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	128,520	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	21,312	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	17,984	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	1,316	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	901,087	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	180,026	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	32,701	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	658,144	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	805,468	13.c.

Ancillary Data