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	2024-12-31	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	2025-04-10	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	2025-04-10	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/	1.b.(5)
(6) LEI code	2015	K8MS7FD7N5Z2WQ51AZ71	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	10,178,391	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	7,077,887	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	20,291,041	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	45,692,329	2.b.(1)
(2) Counterparty exposure of SFTs	1014	10,639,593	2.b.(2)
c. Other assets	1015	655,531,157	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	97,055,390	2.d.(1)
(2) Items subject to a 20% CCF	1022	52,879,420	2.d.(2)
(3) Items subject to a 40% CCF	2300	0	2.d.(3)
(4) Items subject to a 50% CCF	1023	88,192,406	2.d.(4)
(5) Items subject to a 100% CCF	1024	23,751,158	2.d.(5)
e. Regulatory adjustments	1031	3,050,836	2.e.
f. 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	837,539,182.00	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet insurance assets	1701	28,705,834	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	0	2.g.(2)
(3) Investment value in consolidated entities	1208	2,848,620	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	4,215,624	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h)	1117	859,180,772	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	27,891,497	3.a.
(1) Certificates of deposit	2102	1,684,132	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	22,020,213	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	2,497,726	3.c.(1)
(2) Senior unsecured debt securities	2104	4,582,880	3.c.(2)
(3) Subordinated debt securities	2105	1,971,734	3.c.(3)
(4) Commercial paper	2106	1,699,107	3.c.(4)
(5) Equity securities	2107	12,005,047	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	56,347	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	2,619,387	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	21,335,278	3.e.(1)
(2) Potential future exposure	2110	2,998,789	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	99,565,311	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	2111	22,315,885	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	26,868,270	4.a.(2)
(3) Loans obtained from other financial institutions	2113	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	6,777,999	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	24,364,105	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	31,940,193	4.d.(1)
(2) Potential future exposure	2115	2,503,215	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	114,769,667	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	2116	8,105,388	5.a.
b. Senior unsecured debt securities	2117	40,343,312	5.b.
c. Subordinated debt securities	2118	19,556,386	5.c.
d. Commercial paper	2119	4,361,426	5.d.
e. Certificates of deposit	2120	2,097,472	5.e.
f. Common equity	2121	62,462,670	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	0	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	136,926,654	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	21,705,162	6.a.
b. Canadian dollars (CAD)	1063	67,676,296	6.c.
c. Swiss francs (CHF)	1064	66,731,877	6.d.
d. Chinese yuan (CNY)	1065	267,104,962	6.e.
e. Euros (EUR)	1066	3,163,489,272	6.f.
f. British pounds (GBP)	1067	448,120,587	6.g.
g. Hong Kong dollars (HKD)	1068	98,559,100	6.h.
h. Indian rupee (INR)	1069	13,627	6.i.
i. Japanese yen (JPY)	1070	68,904,593	6.j.
j. New Zealand dollars (NZD)	1109	11,976,272	6.k.
k. Swedish krona (SEK)	1071	20,646,742	6.l.
l. United States dollars (USD)	1072	4,546,074,709	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	8,772,003,641	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	580,806,521	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	22,500	8.a.
b. Debt underwriting activity	1076	48,516,804	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	48,539,304	8.c.

Section 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	33,800,658	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	149,149,732	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	182,950,390	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	336,736,540	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	1,459,985	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	338,196,525	9.f.

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	4,088,118,213	10.a.
b. OTC derivatives settled bilaterally	1905	1,851,470,811	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	5,939,589,024	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	35,511,627	10.a.
b. Available-for-sale securities (AFS)	1082	38,048,261	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	50,719,398	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	4,497,646	10.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	18,342,844	10.e.

Section 12 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	4,843,129	11.a.

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	439,577,431	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	33,007,620	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	472,585,051	13.c.

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c	2131	329,408,262	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	31,867,194	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	361,275,456	14.c.

Ancillary Data

Section 15 - Ancillary Indicators

Section 16 - Ancillary Items

Memorandum Items

Section 17 - Size Items

Section 18 - Interconnectedness Items

Section 19 - Substitutability/Financial Infra. Items

Section 20 - Complexity Items

Section 21 - Cross-Jurisdictional Activity Items	GSIB	Amount	
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	365,231,535	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	21,029,736	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdicti	1282	292,232,896	21.g.

Section 22 - Ancillary Indicators