Bank Name: **BBVA**

General Bank Data

Section 1: General Information	Response	
a. General information provided by the national supervisor:		
(1) Country code	ES	1.a.(1)
(2) Bank name	BBVA	1.a.(2)
b. General Information provided by the reporting institution:		
(1) Reporting date (yyyy-mm-dd)	31/12/2013	1.b.(1)
(2) Reporting currency	EUR	1.b.(2)
(3) Euro conversion rate	1.0000	1.b.(3)
(4) Reporting unit	1 000	1.b.(4)
(5) Accounting standard	IFRS	1.b.(5)
(6) Location of public disclosure	http://accionistaseinversores.bbva.com/TLBB/fbinir/mult/Informacion_BBVA_GSIBs_Diciembre_2013_tcm926-461857.pdf	1.b.(6)

Size Indicator

Section 2: Total Exposures	Amount	
a. Counterparty exposure of derivatives contracts (method 1)	12 708 828	2.a.
b. Gross value of securities financing transactions (SFTs)	12 981 575	2.b.
c. Counterparty exposure of SFTs	40 131	2.c.
d. Other assets	532 002 630	2.d.
(1) Securities received in SFTs that are recognised as assets	0	2.d.(1)
e. Total on-balance sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	557 733 163	2.e.
f. Potential future exposure of derivative contracts (method 1)	13 845 035	2.f.
g. Notional amount of off-balance sheet items with a 0% CCF	61 058 850	2.g.
(1) Unconditionally cancellable credit card commitments	24 309 397	2.g.(1)
(2) Other unconditionally cancellable commitments	36 749 453	2.g.(2)
h. Notional amount of off-balance sheet items with a 20% CCF	18 034 938	2.h.
i. Notional amount of off-balance sheet items with a 50% CCF	66 681 494	2.i.
j. Notional amount of off-balance sheet items with a 100% CCF	12 222 413	2.j.
k. Total off-balance sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	116 889 765	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:		
(1) On-balance sheet assets	20 037 130	2.l.(1)
(2) Potential future exposure of derivatives contracts	738 567	2.l.(2)
(3) Unconditionally cancellable commitments	0	2.l.(3)
(4) Other off-balance sheet commitments	0	2.l.(4)
(5) Investment value in the consolidated entities	3 972 307	2.l.(5)
m. Regulatory adjustments	10 262 538	2.m.
o. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	681 163 781	2.o.

Interconnectedness Indicators

Section 3: Intra-Financial System Assets	Amount	
a. Funds deposited with or lent to other financial institutions	9 594 160	3.a.
(1) Certificates of deposit	0	3.a.(1)
b. Undrawn committed lines extended to other financial institutions	1 631 783	3.b.
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	4 212 315	3.c.(1)
(2) Senior unsecured debt securities	9 545 259	3.c.(2)
(3) Subordinated debt securities	208 625	3.c.(3)
(4) Commercial paper	27 086	3.c.(4)
(5) Stock (including par and surplus of common and preferred shares)	3 707 672	3.c.(5)
(6) Offsetting short positions in relation to the specific stock holdings included in item 3.c.(5)	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	277 429	3.d.
e. Over-the-counter (OTC) derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value (include collateral held if it is within the master netting agreement)	5 089 351	3.e.(1)
(2) Potential future exposure	2 266 219	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))	36 559 899	3.f.

Section 4: Intra-Financial System Liabilities	Amount	
a. Deposits due to depository institutions	14 937 448	4.a.
b. Deposits due to non-depository financial institutions	20 542 340	4.b.
c. Undrawn committed lines obtained from other financial institutions	0	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	938 064	4.d.
e. OTC derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value (include collateral provided if it is within the master netting agreement)	6 065 327	4.e.(1)
(2) Potential future exposure	4 682 343	4.e.(2)
g. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	47 165 522	4.g.

Section 5: Securities Outstanding	Amount	
a. Secured debt securities	34 848 536	5.a.
b. Senior unsecured debt securities	21 434 273	5.b.
c. Subordinated debt securities	7 368 532	5.c.
d. Commercial paper	3 244 050	5.d.
e. Certificates of deposit	24 940 918	5.e.
f. Common equity	51 772 720	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2 996 224	5.g.
i. Securities outstanding indicator (sum of items 5.a through 5.g)	146 605 253	5.i.

Substitutability/Financial Institution Infrastructure Indicators

Section 6: Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	Amount	
a. Australian dollars	AUD	AUD 28,150,882	20 526 105	6.a.
b. Brazilian real	BRL	BRL 0	0	6.b.
c. Canadian dollars	CAD	CAD 39,319,136	28 762 444	6.c.
d. Swiss francs	CHF	CHF 43,430,382	35 280 572	6.d.
e. Chinese yuan	CNY	CNY 478,953,152	58 679 104	6.e.
f. Euros	EUR	EUR 2,700,432,164	2 700 432 164	6.f.
g. British pounds	GBP	GBP 221,045,752	260 334 750	6.g.
h. Hong Kong dollars	HKD	HKD 582,590,727	56 574 667	6.h.
i. Indian rupee	INR	INR 42,185	545	6.i.
j. Japanese yen	JPY	JPY 2,798,756,649	21 632 295	6.j.
k. Swedish krona	SEK	SEK 61,790,673	7 145 008	6.k.
l. United States dollars	USD	USD 3,795,550,507	2 858 938 726	6.l.
n. Payments activity indicator (sum of items 6.a through 6.l)			6 048 306 380	6.n.

Section 7: Assets Under Custody	Amount	
a. Assets under custody indicator	573 882 175	7.a.

Section 8: Underwritten Transactions in Debt and Equity Markets	Amount	
a. Equity underwriting activity	405 571	8.a.
b. Debt underwriting activity	25 792 208	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	26 197 779	8.c.

Bank Name: **BBVA**

General Bank Data

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(2) Bank name	BBVA	1.a.(2)
b. General Information provided by the reporting institution:		
(1) Reporting date (yyyy-mm-dd)	31/12/2013	1.b.(1)
(2) Reporting currency	EUR	1.b.(2)
(3) Euro conversion rate	1.0000	1.b.(3)
(4) Reporting unit	1 000	1.b.(4)
(5) Accounting standard	IFRS	1.b.(5)
(6) Location of public disclosure	http://accionistaseinversores.bbva.com/TLBB/fbinir/mult/Informacion_BBVA_GSIBs_Diciembre_2013_tcm926-461857.pdf	1.b.(6)

Complexity Indicators

Section 9: Notional Amount of Over-the-Counter (OTC) Derivatives	Amount	
a. OTC derivatives cleared through a central counterparty	516 270 401	9.a.
b. OTC derivatives settled bilaterally	1 293 636 873	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1 809 907 274	9.c.

Section 10: Trading and Available-for-Sale Securities	Amount	
a. Held-for-trading securities (HFT)	28 697 288	10.a.
b. Available-for-sale securities (AFS)	59 133 594	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	49 852 869	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	5 345 315	10.d.
f. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	32 632 698	10.f.

Section 11: Level 3 Assets	Amount	
a. Level 3 assets indicator	887 390	11.a.

Cross-Jurisdictional Activity Indicators

Section 12: Cross-Jurisdictional Claims	Amount	
a. Foreign claims on an ultimate risk basis (excluding derivatives activity)	260 238 663	12.a.
c. Cross-jurisdictional claims indicator (item 12.a)	260 238 663	12.c.

Section 13: Cross-Jurisdictional Liabilities	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	113 968 955	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	8 395 234	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	169 640 224	13.b.
d. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	275 213 945	13.d.

Additional Indicators