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	2015-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
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	2016-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	http://shareholdersandinvestors.bbva.com	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	14,554,643	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	4,162,802	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	14,523,074	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	16,616,478	2.b.(1)
(2) Counterparty exposure of SFTs	1014	37,264	2.b.(2)
c. Other assets	1015	669,866,069	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	64,521,225	2.d.(1)
(2) Items subject to a 20% CCF	1022	18,501,063	2.d.(2)
(3) Items subject to a 50% CCF	1023	88,769,744	2.d.(3)
(4) Items subject to a 100% CCF	1024	14,072,151	2.d.(4)
e. Regulatory adjustments	1031		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	788,369,688	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	30,868,101	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	5,270,073	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	5,010,413	3.c.(1)
(2) Senior unsecured debt securities	1037	13,940,226	3.c.(2)
(3) Subordinated debt securities	1038	210,260	3.c.(3)
(4) Commercial paper	1039	1,520,266	3.c.(4)
(5) Equity securities	1040	2,155,235	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	953,836	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	6,760,003	3.e.(1)
(2) Potential future exposure	1044	6,272,877	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	72,961,289	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	38,568,361	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	47,358,677	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	0	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1049	569,818	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	6,729,609	4.d.(1)
(2) Potential future exposure	1051	5,144,854	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	98,371,318	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	38,165,819	5.a.
b. Senior unsecured debt securities	1054	33,596,404	5.b.
c. Subordinated debt securities	1055	10,687,857	5.c.
d. Commercial paper	1056	492,476	5.d.
e. Certificates of deposit	1057	2,925	5.e.
f. Common equity	1058	42,905,000	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	5,421,856	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	131,272,337	5.h.

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(3) Date of public disclosure (yyyy-mm-dd)	1009	2016-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	http://shareholdersandinvestors.bbva.com	1.b.(5)

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	23,002,782	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	61,785,941	6.c.
d. Swiss francs (CHF)	1064	41,224,222	6.d.
e. Chinese yuan (CNY)	1065	59,305,708	6.e.
f. Euros (EUR)	1066	2,742,119,864	6.f.
g. British pounds (GBP)	1067	378,141,445	6.g.
h. Hong Kong dollars (HKD)	1068	43,964,523	6.h.
i. Indian rupee (INR)	1069	585	6.i.
j. Japanese yen (JPY)	1070	58,962,596	6.j.
k. Swedish krona (SEK)	1071	9,308,557	6.k.
l. United States dollars (USD)	1072	3,598,796,078	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	7,016,612,301	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	702,665,914	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	1,237,513	8.a.
b. Debt underwriting activity	1076	26,599,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	27,836,513	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	1,035,573,462	9.a.
b. OTC derivatives settled bilaterally	1079	893,841,263	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	1,929,414,725	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	31,951,510	10.a.
b. Available-for-sale securities (AFS)	1082	88,512,311	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	95,217,424	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	10,338,221	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	14,908,175	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	1,324,610	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	375,232,886	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	169,220,839	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	20,461,275	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	226,879,688	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	375,639,252	13.c.

Ancillary Data