

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	2017-12-31	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	2018-07-19	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	2018-04-30	1.b.(3)
(4) Language of public disclosure	1010	English/Spanish	1.b.(4)
(5) Web address of public disclosure	1011	https://shareholdersandinvestors.bbva.com/wp-content/uploa	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	8,667,808	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	5,099,359	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	13,586,032	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	21,622,933	2.b.(1)
(2) Counterparty exposure of SFTs	1014	2,657,967	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	67,859,340	2.d.(1)
(2) Items subject to a 20% CCF	1022	15,485,480	2.d.(2)
(3) Items subject to a 50% CCF	1023	82,241,578	2.d.(3)
(4) Items subject to a 100% CCF	1024	11,437,547	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	9,779,824	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	719,400,708.00	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)
b. Unused portion of committed lines extended to other financial institutions			
	1035	4,740,861	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	2,270,091	3.c.(1)
(2) Senior unsecured debt securities	1037	9,124,682	3.c.(2)
(3) Subordinated debt securities	1038	197,023	3.c.(3)
(4) Commercial paper	1039	1,113,949	3.c.(4)
(5) Equity securities	1040	3,357,704	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			
	1213	485,746	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	4,815,668	3.e.(1)
(2) Potential future exposure	1044	3,241,128	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	44,588,208	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	29,423,023	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	29,628,187	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	3,437,513	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
	1214	443,197	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	5,258,844	4.d.(1)
(2) Potential future exposure	1051	4,610,515	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	72,801,278	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
	1053	19,416,970	5.a.
b. Senior unsecured debt securities			
	1054	23,334,987	5.b.
c. Subordinated debt securities			
	1055	10,858,064	5.c.
d. Commercial paper			
	1056	4,465,873	5.d.
e. Certificates of deposit			
	1057	0	5.e.
f. Common equity			
	1058	47,422,000	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.			
	1059	6,605,575	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)			
	1060	112,103,469	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	19,936,017	6.a.
b. Brazilian real (BRL)	1062	29	6.b.
c. Canadian dollars (CAD)	1063	40,859,464	6.c.
d. Swiss francs (CHF)	1064	53,483,717	6.d.
e. Chinese yuan (CNY)	1065	46,488,290	6.e.
f. Euros (EUR)	1066	2,236,295,403	6.f.
g. British pounds (GBP)	1067	334,182,530	6.g.
h. Hong Kong dollars (HKD)	1068	21,729,449	6.h.
i. Indian rupee (INR)	1069	9,816	6.i.
j. Japanese yen (JPY)	1070	38,703,464	6.j.
k. Mexican pesos (MXN)	1108	7,023,906	6.k.
l. Swedish krona (SEK)	1071	18,096,064	6.l.
m. United States dollars (USD)	1072	3,707,728,776	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	6,524,536,922	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	786,157,484	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	1,174,630	8.a.
b. Debt underwriting activity	1076	29,199,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	30,373,630	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	1,579,089,447	9.a.
b. OTC derivatives settled bilaterally	1079	1,103,565,364	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	2,682,654,811	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	28,679,684	10.a.
b. Available-for-sale securities (AFS)	1082	49,681,505	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	60,336,876	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	9,394,627	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	8,629,686	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	1,291,858	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	356,646,991	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	116,669,921	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	213,606,723	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	330,276,644	13.c.

Ancillary Data