Bank	name:

BBVA

eral Bank Data			
Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	ES	1
(2) Bank name	1002	BBVA	1
(3) Reporting date (yyyy-mm-dd)	1003	2017-12-31	1
(4) Reporting currency	1004	EUR	1
(5) Euro conversion rate	1005		1
(6) Submission date (yyyy-mm-dd)	1006	2018-07-19	1
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1,000	1
(2) Accounting standard	1008	IFRS	1
(3) Date of public disclosure (yyyy-mm-dd)	1009	2018-04-30	1
(4) Language of public disclosure	1010	English/Spanish	1
(5) Web address of public disclosure	1011	https://shareholdersandinvestors.bbva.com/wp-content/uploa	•
Indicator			
Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	8,667,808	3 2
(2) Capped notional amount of credit derivatives	1201	5,099,359	9 2
(3) Potential future exposure of derivative contracts	1018	13,586,032	2 2
b. Securities financing transactions (SFTs)			1
(1) Adjusted gross value of SFTs	1013	21,622,933	3 2
(2) Countermarty avecause of SETa	1014	2 657 067	

(5) Potential future exposure of derivative contracts	1010	13,300,032	z.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	1015	605,325,243	2.c.
d. 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	1031	9,779,824	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	719,400,708.00	2.f.

Interconnectedness Indicators

a. Funds deposited with or lent to other financial institutions 1033 15,241,356 (1) Certificates of deposit 1034 0 b. Unseed portion of committed lines extended to other financial institutions 1035 4,740,861 c. Hodings of securities issued by other financial institutions 1036 2,270,091 (1) Securited det securities 1036 2,270,091 (2) Securit det securities 1038 197,023 (3) Subordinated det securities 1038 197,023 (4) Commercial paper 1039 1,113,949 (5) Equity securities included in item 3,c.(5) 1041 0 (5) Equity securities included in item 3,c.(5) 1044 485,766 (5) Portity securities posure of securities financial institutions that have a net positive fair value: 1043 485,766 (1) Net positive corrent exposure of securities financial institutions: 1044 2,842,028 (1) Net positive use honor-deposition financial institutions: 1045 44,588,208 (1) Net positive use honor-deposition financial institutions: 1046 2,942,023 (2) Depositis due to depository institutions 1047 2,942,816 for 0	Section 3 - Intra-Financial System Assets	GSIB	Amount
b. Unused portion of committed lines extended to other financial institutions 103 4,740,881 c. Holdings of securities issued by other financial institutions: 1036 2,270,091 (1) Secured dott securities 1037 9,124,682 (3) Subordinated dott securities 1038 197,023 (4) Commercial paper 1039 111,13,949 (5) Equity securities 1040 3,357,704 (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) 1041 0 (1) At positive current exposure of securities financial institutions that have a net positive fair value: 1043 4,815,668 (2) Potential future exposure 1044 3,2241,128 1,113,494 (1) Het positive fair value 1043 4,815,668 (2) Potential future exposure 1044 3,2241,128 (1) Het positive fair value 1044 3,2241,128 (1) Deposite due to non-depository institutions 1046 29,423,023 (2) Potential future exposure of securities financial institutions 1046 29,423,023 (3) Long apticit due to non-depository institutions 1046 29,423,023 <t< th=""><th>a. Funds deposited with or lent to other financial institutions</th><th>1033</th><th>15,241,356</th></t<>	a. Funds deposited with or lent to other financial institutions	1033	15,241,356
c. Holdings of securities issued by other financial institutions: 108 2270.091 (1) Secured debt securities 1036 2270.091 (2) Senior unsecured debt securities 1037 9,124.882 (3) Subordinated debt securities 1038 117,023 (4) Commercial paper 1039 11,113,499 (5) Equity securities 1040 3,357,704 (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) 1041 0 (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) 1044 3,241,28 (1) Net positive fair value 1043 4,815,668 (2) Positive fair value 1043 4,815,668 (2) Polential future exposure 1044 3,241,128 3.c.(6) 44,588,208 1045 44,588,208 ectin 4 - Intra-Financial System Liabilities GSIB Amount 44,588,208 (1) Deposits due to ond-pository financial institutions 1045 44,588,208 1045 44,588,208 1045 1045 44,588,208 1045 1045 1045 1045 <t< td=""><td>(1) Certificates of deposit</td><td>1034</td><td>0</td></t<>	(1) Certificates of deposit	1034	0
11) Secured debt securities 1086 2.270.091 (2) Senior unsecured debt securities 1037 9,124.882 (3) Subordinated debt securities 1038 197,023 (4) Commercial paper 1039 1,113,949 (5) Equity securities 1040 3.387,704 (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) 1041 0 (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) 1041 0 (1) Net positive current exposure of securities financial institutions that have a net positive fair value: 0 0 (2) Potential future exposure 1043 4.815,668 (2) Potential future exposure 1044 3.2241,128 (1) 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), minutage 1045 44,588.208 ection 4 - intra-financial system Liabilities SIB Amount 3.243,028 3.437,513 (1) Deposits due to dopositor institutions 1046 29,423,028 3.437,513 3.437,513 (2) Deposits due to non-depository financial institutions 1046 29,423,028 3.437,513 (3) Loans obtained from other fin	b. Unused portion of committed lines extended to other financial institutions	1035	4,740,861
(2) Subordinated debt securities 1037 9,124,682 (3) Subordinated debt securities 1038 187,023 (4) Commercial paper 1039 1,113,949 (5) Giguity securities 1040 3,357,704 (6) Offsetting short positions in relation to the specific equity securities included in item 3,c.(5) 1041 0 d. Net positive current exposure of securities financing transactions with other financial institutions 1213 485,746 e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: 1043 4,815,668 (2) Potential future exposure 1043 4,815,668 2,241,128 (1) Net positive fair value 1043 44,588,208 ection 4 - Intra-Financial system Liabilities GSIB Amount a. Funds deposited by or borrowed from other financial institutions: 1047 29,628,187 (1) Deposits due to opository institutions 1046 29,423,023 20 (2) Deposits due to opository institutions 1046 29,423,023 20 (2) Deposits due to opository institutions 1046 29,423,023 20 (3) Lans obtained from other financial institutions 1047 29,628,187 343,75	c. Holdings of securities issued by other financial institutions:		
(3) Subordinated debt securities 1038 197,023 (4) Commercial paper 1039 1,113,948 (5) Equity securities 1040 3,387,704 (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) 1041 0 (7) Net positive or securities financing transactions with other financial institutions 1213 485,746 (9) Net positive or securities financing transactions with other financial institutions 1213 485,746 (1) Net positive fair value 1043 4,815,668 (2) Potential future exposure 1044 3,241,128 4. 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), minu 1045 44,588,208 ection 4 - Intra-Financial System Liabilities GSIB Amount 44,588,208 icition 4 - Intra-Financial institutions 1046 22,423,023 (2) Deposits due to depository institutions 1047 29,628,187 (3) Loans obtained from other financial institutions 1047 29,628,187 (3) Loans obtained from other financial institutions 1048 3,437,513 (1) Deposits due to depository institutions 1046 29,628,187 (3) Loans obtained from other financial institutions <	(1) Secured debt securities	1036	2,270,091
(4) Commercial paper 1039 1,113,949 (6) Commercial paper 1039 1,113,949 (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) 1041 0 (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) 1041 0 (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) 1041 0 (7) Net positive fair value 1043 4,815,868 (2) Potential future exposure 1043 4,815,868 (2) Potential future exposure 1044 3,241,128 (1) Net positive fair value 1045 44,588,208 ection 4 - Intra-Financial System Liabilities GSIB Amount a. Funds deposited by or borrowed from other financial institutions: 1046 29,423,023 (2) Deposits due to depository institutions 1046 29,423,023 (3) Laons obtained from other financial institutions 1046 29,423,023 (3) Laons obtained from other financial institutions 1046 29,423,023 (3) Laons obtained from other financial institutions 1047 2,828,187 (3) Laons obtained from other financial institutions 10	(2) Senior unsecured debt securities	1037	9,124,682
(5) Equity securities 1040 3,357,704 (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) 1041 0 (6) A tep ositive current exposure of securities financing transactions with other financial institutions 1213 .485,746 (7) Net positive fair value 1043 .4815,668 (2) Potential future exposure 1044 .3,241,128 (1) 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) Subordinated debt securities	1038	197,023
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) 1041 0 (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) 1041 0 (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) 1041 0 (7) Net positive current exposure of securities financial institutions that have a net positive fair value: 1043 4,815,668 (2) Potential future exposure 1043 4,815,668 (2) Potential future exposure 1044 3,241,28 (1) Intra-financial system Liabilities GSIB Amount a. Funds deposited by or borrowed from other financial institutions: 1045 44,588,208 (1) Deposits due to endpository institutions 1046 29,423,023 (2) Deposits due to endpository financial institutions 1047 29,628,187 (3) Loans obtained from other financial institutions 1048 3,437,513 (3) Loans obtained from other financial institutions 1048 3,437,513 (1) Net negative fair value 1050 0 (2) Potential future exposure 1051 4,610,515 (3) Loans obtained from other financial institutions that have a net negative fair value:	(4) Commercial paper	1039	1,113,949
d. Net positive current exposure of securities financing transactions with other financial institutions 1213 485,746 e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: 1043 4,815,668 (2) Potential future exposure 1044 3,241,128 (1) Net positive fair value 1044 3,241,128 (a) For the counter derivatives assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minusticator 1045 a. Funds deposited by or borrowed from other financial institutions: 1045 44,588,208 ection 4 - Intra-Financial System Liabilities GSIB Amount a. Funds deposited by or borrowed from other financial institutions: 1046 29,423,023 (2) Deposits due to non-depository financial institutions 1047 29,628,187 (3) Loans obtained from other financial institutions 1048 3,437,513 c. Net negative current exposure of securities financing transactions with other financial institutions 1214 443,197 d. Over-the-counter derivatives with other financial institutions 1214 443,197 d. Over-the-counter derivatives with other financial institutions 1214 443,197 d. Over-the-counter derivatives with other financial institutions 1214	(5) Equity securities	1040	3,357,704
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 (2) Potential future exposure 1044 3,241,128 (1) Intra-financial system Liabilities 3,2,4,128 1045 44,588,208 (1) Deposits due to depository institutions: 1045 44,588,208 (1) Deposits due to depository institutions 1046 29,423,023 (2) Deposits due to non-depository financial institutions: 1046 29,423,023 (3) Loars obtained from other financial institutions 1046 29,423,023 (2) Deposits due to non-depository institutions 1046 29,423,023 (3) Loars obtained from other financial institutions 1047 29,628,187 (3) Loars obtained from other financial institutions 1048 3,437,513 c. Net negative current exposure of securities financial institutions 1214 443,197 (1) Net negative fair value 1050 051 4,610,515 (2) Potential future exposure 1052 72,801,278 ection 5 - Securities Outstanding 1053 19,416,970 a. Secured debt securities 1055 10,543,9497 10,568,064 c. Subo	(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0
(1) Net positive fair value 1043 4,815,668 (2) Potential future exposure 1044 3,241,128 (1, Intra-Innancial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 1045 44,588,208 ection 4 - Intra-Financial System Liabilities GSIB Amount 44,588,208 ection 4 - Intra-Financial System Liabilities GSIB Amount 44,588,208 ection 4 - Intra-Financial System Liabilities GSIB Amount 9,423,023 (2) Deposits due to depository institutions 1046 29,423,023 (2) Deposits due to ond-depository financial institutions 1047 29,628,187 (3) Loans obtained from other financial institutions 1048 3,437,513 (3) Loans obtained from other financial institutions 1214 443,197 (1) Net negative fair value 1050 5,258,844 (2) Potential future exposure 10651 4,610,515 e. Intra-Financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) 1062 72,801,278 ection 5 - Securities Outstanding GSIB 3 19,416,970 a. Secured debt securities 1055 10,688,064 2,3,334,987 <	d. Net positive current exposure of securities financing transactions with other financial institutions	1213	485,746
(2) Potential future exposure 1044 3,241,128 (1. 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), minutases 1045 44,588,208 eetion 4 - Intra-Financial System Liabilities GSIB Amount a. Funds deposited by or borrowed from other financial institutions: 1046 29,423,023 (1) Deposits due to depository institutions 1046 29,423,023 (2) Deposits due to non-depository financial institutions 1046 29,423,023 (2) Deposits due to non-depository institutions 1046 29,423,023 (2) Deposits due to non-depository financial institutions 1047 29,628,187 (3) Loans obtained from other financial institutions 1048 3,437,513 c. Net negative current exposure of securities financial institutions with other financial institutions 1214 443,197 (1) Net negative fair value 1050 5,258,844 20 (2) Potential future exposure 1051 4,610,515 e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) 1052 72,801,278 eetion 5 - Securities Outstanding 1054 23,334,897 0.55 a. Secure debt securities 1055 <	e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
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 1045 44,588,208 Sc.(6) 1045 44,588,208 iection 4 - Intra-Financial System Liabilities GSIB Amount a. Funds deposited by or borrowed from other financial institutions: 0 0 (1) Deposits due to depository institutions 1046 29,423,023 (2) Deposits due to non-depository financial institutions 1047 29,628,187 (3) Loans obtained from other financial institutions 1048 3,437,513 (a. Nuegative current exposure of securities financial institutions that have a net negative fair value: 0 0 (1) Net negative fair value 1050 5,258,844 (2) Potential future exposure 1051 4,610,515 e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) 1052 72,801,278 fection 5 - Securities Outstanding GSIB a. Secured debt securities 1055 10,838,064 d. Commercial paper 1056 4,465,873 a. Secured debt securities 1055 10,858,064 b. Senior unsecured debt se	(1) Net positive fair value	1043	4,815,668
3.c.(6)) 1045 44,588,208 ection 4 - Intra-Financial System Liabilities GSIB Amount a. Funds deposited by or borrowed from other financial institutions: 1046 29,423,023 (1) Deposits due to depository institutions 1047 29,628,187 (2) Deaposits due to non-depository financial institutions 1047 29,628,187 (3) Loars obtained from other financial institutions 1048 3,437,513 c. Net negative current exposure of securities financial institutions that have a net negative fair value:	(2) Potential future exposure	1044	3,241,128
a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions 1046 29,423,023 (2) Deposits due to non-depository financial institutions 1047 29,628,187 (3) Lears obtained from other financial institutions 1105 0 (5) Loars obtained from other financial institutions 1106 0 (1) Nused portion of committed lines obtained from other financial institutions 1048 3,437,513 (2) Nused portion of committed lines obtained from other financial institutions 1214 443,197 (2) Over-the-counter derivatives with other financial institutions that have a net negative fair value: 1050 5,258,844 (2) Potential future exposure 1051 4,610,515 e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) 1052 72,801,278 Celection 5 - Securities Outstanding a. Secured debt securities 1053 19,416,870 b. Senior unsecured debt securities 1055 29,334,987 c. Subordinated debt securities 1055 10,858,064 d. Commercial paper 1056 4,465,873 c. Cettificates of deposit 1057 0 f. Common equity 1058	artion 4 - Intra-Financial System I iabilities	GSIB	Amount
(1) Deposits due to depository institutions 1046 29,423,023 (2) Deposits due to non-depository financial institutions 1047 29,628,187 (3) Loars obtained from other financial institutions 1105 0 b. Unused portion of committed lines obtained from other financial institutions 1048 3,437,513 c. Net negative current exposure of securities financial institutions that have a net negative fair value: 0 0 (1) Net negative fair value 1050 5,258,844 (2) Potential future exposure 1051 4,610,515 e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) 1052 72,801,278 ection 5 - Securities Outstanding 6SiB 1054 23,334,987 a. Secured debt securities 1056 4,465,873 b. Senior unsecured debt securities 1055 10,858,064 d. Commercial paper 1056 4,465,873 e. Certificates of deposit 1057 0 f. Common equify 1058 4,7422,000 g. Preferred shares and any other forms of subordinated funding not captured in item 5.c. 1059 6,605,575	· · · · · · · · · · · · · · · · · · ·	GSIB	Allount
(2) Deposits due to non-depository financial institutions 1047 29,628,187 (3) Loans obtained from other financial institutions 1105 0 b. Unused portion of committed lines obtained from other financial institutions 1048 3,437,513 c. Net negative current exposure of securities financing transactions with other financial institutions 1214 443,197 d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: 1050 5,258,844 (2) Potential future exposure 1051 4,610,515 6,258,844 (2) Potential future exposure 1051 4,610,515 6,288,844 (2) Potential future exposure 1052 72,801,278 extint of a securities indicator (sum of items 4.a.(1) through 4.d.(2)) 1052 72,801,278 extend debt securities 1053 19,416,970 b. Senior unsecured debt securities 1055 10,858,064 d. Commercial paper 1056 4,465,873 e. Certificates of deposit 1057 0 f. Common equity 1058 47,422,000 g. Preferred shares and any other forms of subordinated funding not captured in item 5.c. 1059 6,605,575		1046	20 422 023
(3) Loans obtained from other financial institutions 1105 0 b. Unused portion of committed lines obtained from other financial institutions 1048 3,437,513 c. Net negative current exposure of securities financial institutions with other financial institutions 1214 443,197 d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: 1050 5,258,844 (1) Net negative fair value 1050 5,258,844 (2) Potential future exposure 1051 4,610,515 e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) 1052 72,801,278 ection 5 - Securities Outstanding 6SIB 3 19,416,970 a. Secured debt securities 1053 19,416,970 b. Senior unsecured debt securities 1055 10,880,064 d. Commercial paper 1056 4,465,873 e. Cetificates of deposit 1057 0 f. Common equity 1058 47,422,000 g. Preferred shares and any other forms of subordinated funding not captured in item 5.c. 1059 6,605,575			
b. Unused portion of committed lines obtained from other financial institutions 1048 3,437,513 c. Net negative current exposure of securities financing transactions with other financial institutions 1214 443,197 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 (2) Potential future exposure of subordinated funding not captured in item 5.c. 1059 6,605,575		1047	23,020,107
c. Net negative current exposure of securities financing transactions with other financial institutions 1214 443,197 d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: 1050 5,258,844 (1) Net negative fair value 1050 5,258,844 (2) Potential future exposure 1051 4,4610,515 e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) 1052 72,801,278 excision 5 - Securities Outstanding GSIB 5 a. Secured debt securities 1053 19,416,970 b. Senior unsecured debt securities 1055 10,856,064 d. Owmercial paper 1056 4,465,873 e. Certificates of deposit 1057 0 f. Common equity 1058 47,422,000 g. Preferred shares and any other forms of subordinated funding not captured in item 5.c. 1059 6,605,575		1105	0
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: 10 (1) Net negative fair value 1050 (2) Potential future exposure 1051 (2) Potential future exposure 1051 (1) Response in liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) 1052 (2) Rescurities Outstanding GSIB a. Secured debt securities 1053 b. Senior unsecured debt securities 1054 c. Subordinated debt securities 1055 c. Subordinated debt securities 1056 c. Commercial paper 1056 c. Commercial paper 1057 (1) Common equity 1058 g. Preferred shares and any other forms of subordinated funding not captured in item 5.c. 1059			-
(1) Net negative fair value 1050 5,258,844 (2) Potential future exposure 1051 4,610,515 e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) 1052 72,801,278 etection 5 - Securities Outstanding GSIB a. Secured debt securities 1053 19,416,970 b. Senior unsecured debt securities 1055 10,858,064 d. Commercial paper 1056 4,465,873 e. Certificates of deposit 1057 0 f. Common equity 1058 47,422,000 g. Preferred shares and any other forms of subordinated funding not captured in item 5.c. 1059 6,605,575	b. Unused portion of committed lines obtained from other financial institutions	1048	3,437,513
(2) Potential future exposure 1051 4,610,515 e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) 1052 72,801,278 ection 5 - Securities Outstanding GSIB a. Secured debt securities 1053 19,416,970 b. Senior unsecured debt securities 1054 23,334,987 c. Subordinated debt securities 1055 10,858,064 d. Commercial paper 1056 4,465,873 e. Certificates of deposit 1057 0 0 f. Common equity 1058 47,422,000 g. Preferred shares and any other forms of subordinated funding not captured in item 5.c. 1059 6,605,575	b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions	1048	3,437,513
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) 1052 72,801,278 ee. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) 1053 72,801,278 e. Certificates Outstanding C. Subordinated debt securities 1055 10,658,064 d. Commercial paper 1056 4,465,873 0 C. Certificates of deposit 1057 0 g. Preferred shares and any other forms of subordinated funding not captured in item 5.c. 1059 6,605,575	b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:	1048 1214	3,437,513 443,197
a. Secured debt securities 1053 19,416,970 b. Senior unsecured debt securities 1054 23,334,987 c. Subordinated debt securities 1055 64,053,064 d. Commercial paper 1056 4,465,873 e. Certificates of deposit 1057 0 f. Common equity 1058 47,422,000 g. Preferred shares and any other forms of subordinated funding not captured in item 5.c. 1059 6,605,575	b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value	1048 1214 1050	3,437,513 443,197 5,258,844
b. Senior unsecured debt securities 1054 23,334,987 c. Subordinated debt securities 1055 10,858,064 d. Commercial paper 1056 4,465,873 e. Certificates of deposit 1057 0 f. Common equity 1058 47,422,000 g. Preferred shares and any other forms of subordinated funding not captured in item 5.c. 1059 6,605,575	b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure	1048 1214 1050 1051	3,437,513 443,197 5,258,844 4,610,515
c. Subordinated debt securities 1055 10,858,064 d. Commercial paper 1056 4,465,873 e. Certificates of deposit 1057 0 f. Common equity 1058 47,422,000 g. Preferred shares and any other forms of subordinated funding not captured in item 5.c. 1059 6,605,575	b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1048 1214 1050 1051 1052	3,437,513 443,197 5,258,844 4,610,515
d. Commercial paper 1056 4,465,873 e. Certificates of deposit 1057 0 f. Common equity 1058 47,422,000 g. Preferred shares and any other forms of subordinated funding not captured in item 5.c. 1059 6,605,575	b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) e. Intra-financial Sustem liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) e. Secured debt securities	1048 1214 1050 1051 1052 GSIB	3,437,513 443,197 5,258,844 4,610,515 72,801,278 19,416,970
e. Certificates of deposit 1057 0 f. Common equity 1058 47,422,000 g. Preferred shares and any other forms of subordinated funding not captured in item 5.c. 1059 6,605,575	b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) e. Intra-financial Sustem liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) e. Secured debt securities	1048 1214 1050 1051 1052 GSIB 1053	3,437,513 443,197 5,258,844 4,610,515 72,801,278 19,416,970
f. Common equity 1058 47,422,000 g. Preferred shares and any other forms of subordinated funding not captured in item 5.c. 1059 6,605,575	b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) e. Executing Securities a. Secured debt securities b. Senior unsecured debt securities	1048 1214 1050 1051 1052 GSIB 1053 1054 1055	3,437,513 443,197 5,258,844 4,610,515 72,801,276 19,416,970 23,334,987 10,858,064
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c. 1059 6,605,575	b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) ection 5 - Securities Outstanding a. Secured debt securities b. Senior unsecured debt securities c. Subordinated debt securities	1048 1214 1050 1051 1052 GSIB 1053 1054 1055	3,437,513 443,197 5,258,844 4,610,515 72,801,276 19,416,970 23,334,987 10,858,064
	b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) etection 5 - Securities Outstanding a. Secured debt securities b. Senior unsecured debt securities c. Subordinated debt securities d. Commercial paper	1048 1214 1050 1051 1052 GSIB 1053 1054 1055	3,437,513 443,197 5,258,844 4,610,515 72,801,278 19,416,970 23,334,987 10,858,064 4,465,873
h. Securities outstanding indicator (sum of items 5.a through 5.g) 1060 112,103,469	b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) e. Execution 5 - Securities Outstanding a. Secured debt securities b. Senior unsecured debt securities c. Subordinated debt securities d. Commercial paper e. Certificates of deposit	1048 1214 1050 1051 1052 GSIB 1053 1054 1055 1056 1056	3,437,513 443,197 5,258,844 4,610,515 72,801,278 19,416,970 23,334,987 10,858,064 4,465,873 0
	b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) etection 5 - Securities Outstanding a. Secured debt securities b. Senior unsccured debt securities c. Subordinated debt securities d. Commercial paper e. Centificates of deposit f. Common equity	1048 1214 1050 1051 1052 GSIB 1053 1055 1056 1057 1058	3,437,513 443,197 5,258,844 4,610,515 72,801,278 19,416,970 23,334,987 10,858,064 4,465,873 0 47,422,000

Bank name:		BBVA	
stitutability/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.
I. Swedish krona (SEK)	1071	18,096,064	6.I.
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.
The Payment's activity indicator (sum or items of a through of my	1073	0,024,030,022	0.11.
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.
		29,199,000	8.b.
b. Debt underwriting activity	1076		
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1076	30,373,630	8.c.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators	1077	30,373,630	
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	1077 GSIB	30,373,630 Amount	8.c.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty	1077 GSIB 1078	30,373,630 Amount 1,579,089,447	8.c. 9.a.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	1077 GSIB	30,373,630 Amount	8.c.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty	1077 GSIB 1078	30,373,630 Amount 1,579,089,447	8.c. 9.a.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b)	1077 GSIB 1078 1079 1080	30,373,630 Amount 1,579,089,447 1,103,565,364 2,682,654,811	8.c. 9.a. 9.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities	1077 GSIB 1078 1079 1080 GSIB	30,373,630 Amount 1,579,089,447 1,103,565,364 2,682,654,811 Amount	9.a. 9.b. 9.c.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT)	1077 GSIB 1078 1079 1080 GSIB 1081	30,373,630 Amount 1,579,089,447 1,103,565,364 2,662,654,811 Amount 28,679,684	9.a. 9.b. 9.c. 10.a.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS)	GSIB 1078 1079 1080 GSIB 1081 1081 1082	30,373,630 Amount 1,579,089,447 1,103,565,364 2,682,654,811 Amount 28,679,684 49,681,505	8.c. 9.a. 9.b. 9.c. 10.a. 10.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (AFS) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets	GSIB 1077 1078 1079 1080 GSIB 1081 1082 1083	30,373,630 Amount 1,579,089,447 1,103,565,364 2,682,654,811 Amount 28,679,684 49,681,505 60,336,876	8.c. 9.a. 9.b. 9.c. 10.a. 10.b. 10.c.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS)	GSIB 1078 1079 1080 GSIB 1081 1081 1082	30,373,630 Amount 1,579,089,447 1,103,565,364 2,682,654,811 Amount 28,679,684 49,681,505	8.c. 9.a. 9.b. 9.c. 10.a. 10.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets	GSIB 1077 1078 1079 1080 GSIB 1081 1082 1083	30,373,630 Amount 1,579,089,447 1,103,565,364 2,682,654,811 Amount 28,679,684 49,681,505 60,336,876	8.c. 9.a. 9.b. 9.c. 10.a. 10.b. 10.c.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1077 GSIB 1078 1079 1080 GSIB 1081 1082 1083 1084 1085	30,373,630 Amount 1,579,089,447 1,103,565,364 2,662,654,811 Amount 28,679,684 49,681,505 60,336,876 9,394,627 8,629,686	8.c. 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-Sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets	1077 GSIB 1078 1079 1080 GSIB 1081 1082 1083 1084 1085	30,373,630 Amount 1,579,089,447 1,103,565,364 2,682,654,811 Amount 28,679,684 49,681,505 60,336,876 60,336,876 9,934,627 8,629,686 Amount	8.c. 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1077 GSIB 1078 1079 1080 GSIB 1081 1082 1083 1084 1085	30,373,630 Amount 1,579,089,447 1,103,565,364 2,662,654,811 Amount 28,679,684 49,681,505 60,336,876 9,394,627 8,629,686	8.c. 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1077 GSIB 1078 1079 1080 GSIB 1081 1082 1083 1084 1085	30,373,630 Amount 1,579,089,447 1,103,565,364 2,682,654,811 Amount 28,679,684 49,681,505 60,336,876 60,336,876 9,934,627 8,629,686 Amount	8.c. 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) s-Jurisdictional Activity Indicators	1077 GSIB 1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086	Amount 1,579,089,447 1,103,565,364 2,682,654,811 Amount 28,679,684 49,681,505 60,336,876 9,394,627 8,629,686 Amount 1,291,858	8.c. 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives cleared through a central counterparty c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) se-Jurisdictional Activity Indicators Section 12 - Cross-Jurisdictional Claims	1077 GSIB 1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086 GSIB GSIB GSIB GSIB	30,373,630 Amount 1,579,089,447 1,103,565,364 2,682,654,811 Amount 28,679,684 49,681,505 60,336,876 9,394,627 8,629,686 Amount 1,291,858 Amount	8.c. 9.a. 9.b. 9.c. 10.a. 10.c. 10.d. 10.d. 10.e. 11.a.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives cleared through a central counterparty c. OTC derivatives indicator (sum of items 9.a and 9.b) section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) s-Jurisdictional Activity Indicators	1077 GSIB 1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086	Amount 1,579,089,447 1,103,565,364 2,682,654,811 Amount 28,679,684 49,681,505 60,336,876 9,394,627 8,629,686 Amount 1,291,858	8.c. 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities that meet the definition of Level 2 assets. a. Level 3 Assets a. Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1077 GSIB 1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086 GSIB GSIB GSIB GSIB	30,373,630 Amount 1,579,089,447 1,103,565,364 2,682,654,811 Amount 28,679,684 49,681,505 60,336,876 9,394,627 8,629,686 Amount 1,291,858 Amount	8.c. 9.a. 9.b. 9.c. 10.a. 10.c. 10.d. 10.d. 10.e. 11.a.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives cleared through a central counterparty c. OTC derivatives indicator (sum of items 9.a and 9.b) section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) s-Jurisdictional Activity Indicators Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1077 GSIB 1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086 GSIB 1086	30,373,630 Amount 1,579,089,447 1,103,565,364 2,682,654,811 Amount 28,679,684 49,681,505 60,336,876 60,336,876 9,934,627 8,629,686 Amount 1,291,858 Amount 356,646,991	8.c. 9.a. 9.b. 9.c. 10.a. 10.c. 10.d. 10.d. 10.e. 11.a.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) s-Jurisdictional Activity Indicators Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1077 GSIB 1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086 1085 GSIB 1086 GSIB 1086 GSIB GSIB GSIB GSIB 1087	30,373,630 Amount 1,579,089,447 1,103,565,364 2,682,654,811 Amount 28,679,684 49,681,505 60,336,876 9,394,627 8,629,686 Amount 1,291,858 Amount 356,646,991 Amount	8.c. 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 11.a. 11.a.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives cleared through a central counterparty c. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities that meet the definition of Level 2 assets. d. Trading and AFS securities that meet the definition of Level 3 assets d. Trading and AFS securities that meet the definition of Level 3 assets a. Level 3 assets indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) sc-Jurisdictional Activity Indicators Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional Claims a. Cross-jurisdictional Liabilities a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1077 GSIB 1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086 1087 GSIB 1087 GSIB 1087 GSIB 1087	30,373,630 Amount 1,579,089,447 1,103,565,364 2,682,654,811 Amount 28,679,684 49,681,505 60,336,876 9,394,627 8,629,686 Amount 1,291,858 Amount 356,646,991 Amount 116,669,921	8.c. 9.a. 9.b. 9.c. 10.a. 10.c. 10.c. 10.d. 10.e. 11.a. 12.a.

Ancillary Data