



**Disclosure for global systemically important banks (G-SIBs) indicators as of 31 December 2013**

In order to comply with disclosure requirements and methodology described in the July 2013 document entitled “Global systemically important banks: updated assessment methodology and the higher loss absorbency requirement”<sup>1</sup>, we attach information, corresponding to the fiscal year 2013.

The Basel Committee on Banking Supervision (BCBS) assesses the systemic importance of banks in a global context.

Global systemic importance is measured in terms of the impact a bank's failure can have on the global financial system and the wider economy, rather than the risk that a failure could occur.

The measurement approach of the global systemic importance is indicator-based. The indicators shall reflect the size of banks, their interconnectedness, the lack of readily available substitutes or financial institution infrastructure for the services they provide, their global (cross-jurisdictional) activity and their complexity.

The indicators provided below are calculated based on specific instructions by the BCBS and thus are not directly comparable against other disclosed information.

Madrid, July 31, 2014

In Million €  
 Category

Individual indicator

31.12.2013

<b>Cross-Jurisdictional Activity</b>	Cross-Jurisdictional claims	<b>260,239</b>
	Cross-Jurisdictional liabilities	<b>275,214</b>
<b>Size</b>	Total exposures as defined for use in the BIS Basel III leverage ratio <sup>2</sup>	<b>681,164</b>
<b>Interconnectedness</b>	Intra-financial system assets	<b>36,560</b>
	Intra-financial system liabilities	<b>47,166</b>
	Securities outstanding	<b>146,605</b>
<b>Substitutability/financial institution infrastructure</b>	Assets under custody	<b>573,882</b>
	Payments activity	<b>6,048,306</b>
	Underwritten transactions in debt and equity markets	<b>26,198</b>
<b>Complexity</b>	Notional amount of over-the-counter (OTC) derivatives	<b>1,809,907</b>
	Level 3 Assets	<b>887</b>
	Trading and available for sale securities <sup>3</sup>	<b>32,633</b>

<sup>1</sup> Document available at [www.bis.org/publ/bcbs255.htm](http://www.bis.org/publ/bcbs255.htm)

<sup>2</sup> This indicator matches the definition of total exposures as defined for use in Basel leverage ratio in december 2012, following the instructions of GSIBs template requirements. **BBVA total exposures for the calculation of the leverage ratio (on a fully-loaded basis and with BCBS January 2014 definition) is € 619.284 million**

<sup>3</sup> After offsetting of trading and available-for-sale securities that meet the definition of unencumbered Level 1 and Level 2 (after haircuts) assets, as per BCBS definition

# MPG Data Collection Exercise

v4.0.2

## Size Indicator

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

## Interconnectedness Indicators

Section 3: Intra-Financial System Assets	Amount in thousand EUR
a. Funds deposited with or lent to other financial institutions	9,594,160
(1) Certificates of deposit	0
b. Undrawn committed lines extended to other financial institutions	1,631,783
c. Holdings of securities issued by other financial institutions:	
(1) Secured debt securities	4,212,315
(2) Senior unsecured debt securities	9,545,259
(3) Subordinated debt securities	208,625
(4) Commercial paper	27,086
(5) Stock (including par and surplus of common and preferred shares)	3,707,672
(6) Offsetting short positions in relation to the specific stock holdings included in item 3.c.(5)	0
d. Net positive current exposure of securities financing transactions with other financial institutions	277,429
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
(2) Potential future exposure	2,266,219
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

Section 4: Intra-Financial System Liabilities	Amount in thousand EUR
a. Deposits due to depository institutions	14,937,448
b. Deposits due to non-depository financial institutions	20,542,340
c. Undrawn committed lines obtained from other financial institutions	0
d. Net negative current exposure of securities financing transactions with other financial institutions	938,064
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
(2) Potential future exposure	4,682,343
Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	47,165,522

Section 5: Securities Outstanding	Amount in thousand EUR
a. Secured debt securities	34,848,536
b. Senior unsecured debt securities	21,434,273
c. Subordinated debt securities	7,368,532
d. Commercial paper	3,244,050

e. Certificates of deposit	24,940,918
f. Common equity <sup>1</sup>	51,772,720
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2,996,224
Securities outstanding indicator (sum of items 5.a through 5.g)	146,605,253

<sup>1</sup> Market Capitalization

### Substitutability/Financial Institution Infrastructure Indicators

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

Section 7: Assets Under Custody	Amount in thousand EUR
Assets under custody indicator	573,882,175

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

### Complexity indicators

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

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

Section 11: Level 3 Assets	Amount in thousand EUR
Level 3 assets indicator	887,390

### Cross-Jurisdictional Activity Indicators

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

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