

End-2020 G-SIB Assessment Exercise

v4.7.4

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	CaixaBank	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2020-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2021-04-30	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	2021-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.caixabank.com/es/ac	1.b.(5)
(6) LEI code	2015	7CUN5533WID6K7DGF187	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand EUR	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	7.450.049	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	2.981.406	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	954.224	2.b.(1)
(2) Counterparty exposure of SFTs	1014	575.962	2.b.(2)
c. Other assets	1015	367.974.916	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	41.151.685	2.d.(1)
(2) Items subject to a 20% CCF	1022	24.060.381	2.d.(2)
(3) Items subject to a 50% CCF	1023	38.505.271	2.d.(3)
(4) Items subject to a 100% CCF	1024	1.434.423	2.d.(4)
e. Regulatory adjustments	1031	5.892.249	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	409.550.861	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand EUR	
a. Funds deposited with or lent to other financial institutions	1033	5.055.828	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	1.582.517	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	309.845	3.c.(1)
(2) Senior unsecured debt securities	1037	1.610.044	3.c.(2)
(3) Subordinated debt securities	1038	16.533	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	5.663.171	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	455.346	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	65.462	3.e.(1)
(2) Potential future exposure	1044	1.359.468	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	16.118.213	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount in thousand EUR	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	992.708	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	5.355.415	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	982.088	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	3.172.201	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	79.853	4.d.(1)
(2) Potential future exposure	1051	1.038.778	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	11.621.043	4.e.

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR	
a. Secured debt securities	1053	17.121.782	5.a.
b. Senior unsecured debt securities	1054	13.178.041	5.b.
c. Subordinated debt securities	1055	6.222.522	5.c.
d. Commercial paper	1056	650.369	5.d.
e. Certificates of deposit	1057	0	5.e.
f. Common equity	1058	12.567.001	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	49.739.716	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in thousand EUR	
a. Australian dollars (AUD)	1061	2.597.346	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	14.439.003	6.c.
d. Swiss francs (CHF)	1064	5.500.624	6.d.
e. Chinese yuan (CNY)	1065	1.905.387	6.e.
f. Euros (EUR)	1066	691.884.764	6.f.
g. British pounds (GBP)	1067	52.944.096	6.g.
h. Hong Kong dollars (HKD)	1068	318.970	6.h.
i. Indian rupee (INR)	1069	22.541	6.i.
j. Japanese yen (JPY)	1070	7.916.493	6.j.
k. Mexican pesos (MXN)	1108	2.199.267	6.k.
l. Swedish krona (SEK)	1071	986.637	6.l.
m. United States dollars (USD)	1072	378.802.064	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	1.159.517.192	6.n.

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR	
a. Assets under custody indicator	1074	237.368.315	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR	
a. Equity underwriting activity	1075	253.140	8.a.
b. Debt underwriting activity	1076	0	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	253.140	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in thousand EUR	
a. OTC derivatives cleared through a central counterparty	1078	276.203.342	9.a.
b. OTC derivatives settled bilaterally	1079	280.696.550	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	556.899.892	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR	
a. Held-for-trading securities (HFT)	1081	1.288.041	10.a.
b. Available-for-sale securities (AFS)	1082	19.309.088	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	16.877.416	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	764.319	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	2.955.394	10.e.

Section 11 - Level 3 Assets	GSIB	Amount in thousand EUR	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	834.631	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount in thousand EUR	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	67.379.397	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand EUR	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	10.802.445	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	27.733.670	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	38.536.115	13.c.