

End-2018 G-SIB Assessment Exercise

v4.5.5

General Bank Data

Section 1 - General Information	GSIB	Response
a. General information provided by the relevant supervisory authority:		
(1) Country code	1001	ES
(2) Bank name	1002	CaixaBank
(3) Reporting date (yyyy-mm-dd)	1003	2019-02-28
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	
(6) Submission date (yyyy-mm-dd)	1006	2019-04-30
b. General Information provided by the reporting institution:		
(1) Reporting unit	1007	1.000
(2) Accounting standard	1008	IFRS
(3) Date of public disclosure (yyyy-mm-dd)	1009	2018-12-31
(4) Language of public disclosure	1010	English
(5) Web address of public disclosure	1011	https://www.caixabank.com/infor

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand EUR
a. Derivatives		
(1) Counterparty exposure of derivatives contracts	1012	4.735.011
(2) Capped notional amount of credit derivatives	1201	25.000
(3) Potential future exposure of derivative contracts	1018	3.000.853
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	2.120.559
(2) Counterparty exposure of SFTs	1014	1.121.762
c. Other assets	1015	311.091.382
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	30.152.119
(2) Items subject to a 20% CCF	1022	16.907.580
(3) Items subject to a 50% CCF	1023	37.961.688
(4) Items subject to a 100% CCF	1024	3.470.223
e. Regulatory adjustments	1031	9.058.893
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	350.942.361

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand EUR
a. Funds deposited with or lent to other financial institutions	1033	7.870.384
(1) Certificates of deposit	1034	53
b. Unused portion of committed lines extended to other financial institutions	1035	1.174.984
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	1036	163.028
(2) Senior unsecured debt securities	1037	59.010
(3) Subordinated debt securities	1038	21.517
(4) Commercial paper	1039	0
(5) Equity securities	1040	8.120.438
(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	1.118.843
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	1043	40.285
(2) Potential future exposure	1044	2.231.376
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	20.799.865

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	4.566.090
(2) Deposits due to non-depository financial institutions	1047	4.396.818
(3) Loans obtained from other financial institutions	1105	0
b. Unused portion of committed lines obtained from other financial institutions	1048	831.959
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	6.114.925
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	86.535
(2) Potential future exposure	1051	255.920
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	16.252.247

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR
a. Secured debt securities	1053	19.642.237
b. Senior unsecured debt securities	1054	5.081.119
c. Subordinated debt securities	1055	5.433.056
d. Commercial paper	1056	29.062
e. Certificates of deposit	1057	0
f. Common equity	1058	18.925.270
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	49.110.744

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	1.217.978
b. Brazilian real (BRL)	1062	3.495
c. Canadian dollars (CAD)	1063	26.409.571
d. Swiss francs (CHF)	1064	12.705.866
e. Chinese yuan (CNY)	1065	720.515
f. Euros (EUR)	1066	1.149.951.784
g. British pounds (GBP)	1067	36.561.728
h. Hong Kong dollars (HKD)	1068	24.663
i. Indian rupee (INR)	1069	6.618
j. Japanese yen (JPY)	1070	19.077.372
k. Mexican pesos (MXN)	1108	8.142.222
l. Swedish krona (SEK)	1071	1.053.695
m. United States dollars (USD)	1072	409.339.461
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	1.665.214.967

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR
a. Assets under custody indicator	1074	210.821.351

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR
a. Equity underwriting activity	1075	49.055
b. Debt underwriting activity	1076	22.500
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	71.555

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	226.785.405
b. OTC derivatives settled bilaterally	1079	277.659.457
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	504.444.862

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR
a. Held-for-trading securities (HFT)	1081	1.103.368
b. Available-for-sale securities (AFS)	1082	21.888.237
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	19.433.646
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	1.849.426
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	1.708.533

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	1.467.690

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	54.895.220

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand EUR
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	12.830.412
(1) Any foreign liabilities to related offices included in item 13.a.	1089	7.844.156
b. Local liabilities in local currency (excluding derivatives activity)	1090	20.701.798
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	25.688.055