

End-2017 G-SIB Assessment Exercise

v4.4.2

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	2017-12-31
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	1
(6) Submission date (yyyy-mm-dd)	1006	2018-04-30
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	2017-12-31
(4) Language of public disclosure	1010	English
(5) Web address of public disclosure	1011	https://www.caixabank.com/informacionparaaccionistas/en/ver-sores/informacioneconomics-financiera/indicadores-relevancia-sistematica-global_en.html

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand EUR
a. Derivatives		
(1) Counterparty exposure of derivatives contracts	1012	4.478.897
(2) Capped notional amount of credit derivatives	1201	10.000
(3) Potential future exposure of derivative contracts	1018	2.492.829
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	2.077.349
(2) Counterparty exposure of SFTs	1014	375.896
c. Other assets		
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	37.848.465
(2) Items subject to a 20% CCF	1022	8.342.255
(3) Items subject to a 50% CCF	1023	36.337.247
(4) Items subject to a 100% CCF	1024	4.237.544
e. Regulatory adjustments		
(1) Regulatory adjustments	1031	8.960.699
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	350.133.701

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand EUR
a. Funds deposited with or lent to other financial institutions		
(1) Certificates of deposit	1033	592.520
(2) Unused portion of committed lines extended to other financial institutions	1034	0
b. Unused portion of committed lines extended to other financial institutions		
(1) Unused portion of committed lines extended to other financial institutions	1035	0
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	1036	142.216
(2) Senior unsecured debt securities	1037	44.095
(3) Subordinated debt securities	1038	21.877
(4) Commercial paper	1039	0
(5) Equity securities	1040	5.813.109
(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		
(1) Net positive current exposure of securities financing transactions with other financial institutions	1213	363.093
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	1043	47.158
(2) Potential future exposure	1044	1.764.090
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	8.788.157

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	2.801.544
(2) Deposits due to non-depository financial institutions	1047	10.767.131
(3) Loans obtained from other financial institutions	1105	0
b. Unused portion of committed lines obtained from other financial institutions		
(1) Unused portion of committed lines obtained from other financial institutions	1048	953.766
c. Net negative current exposure of securities financing transactions with other financial institutions		
(1) Net negative current exposure of securities financing transactions with other financial institutions	1214	10.497.287
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	94.512
(2) Potential future exposure	1051	293.712
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	25.407.953

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR
a. Secured debt securities	1053	22.157.238
b. Senior unsecured debt securities	1054	3.546.290
c. Subordinated debt securities	1055	5.979.443
d. Commercial paper	1056	14.184
e. Certificates of deposit	1057	0
f. Common equity	1058	23.261.813
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	54.958.968

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	1.125.746
b. Brazilian real (BRL)	1062	0
c. Canadian dollars (CAD)	1063	4.488.967
d. Swiss francs (CHF)	1064	27.360.852
e. Chinese yuan (CNY)	1065	456.828
f. Euros (EUR)	1066	1.104.895.972
g. British pounds (GBP)	1067	28.557.265
h. Hong Kong dollars (HKD)	1068	43.245
i. Indian rupee (INR)	1069	3.662
j. Japanese yen (JPY)	1070	27.688.549
k. Mexican pesos (MXN)	1108	13.707.770
l. Swedish krona (SEK)	1071	4.112.749
m. United States dollars (USD)	1072	329.605.689
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	1.542.047.294

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR
a. Assets under custody indicator	1074	195.249.221

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR
a. Equity underwriting activity	1075	508.780
b. Debt underwriting activity	1076	0
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	508.780

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	186.429.074
b. OTC derivatives settled bilaterally	1079	280.460.377
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	466.889.451

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR
a. Held-for-trading securities (HFT)	1081	1.478.472
b. Available-for-sale securities (AFS)	1082	20.157.693
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	17.296.712
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	1.197.743
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	3.141.709

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	744.638

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	48.835.854

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand EUR
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	10.150.776
(1) Any foreign liabilities to related offices included in item 13.a.	1089	644.583
b. Local liabilities in local currency (excluding derivatives activity)	1090	120.411
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	9.626.604