

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	GRUPO BFA	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/a	1.b.(5)
(6) LEI code	2015	549300GT0XFTFHGOIS94	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand EUR	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	1.139.631	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	616.566	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	2.934.850	2.b.(1)
(2) Counterparty exposure of SFTs	1014	4.624.298	2.b.(2)
c. Other assets	1015	198.048.526	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	21.518.240	2.d.(1)
(2) Items subject to a 20% CCF	1022	557.595	2.d.(2)
(3) Items subject to a 50% CCF	1023	16.356.880	2.d.(3)
(4) Items subject to a 100% CCF	1024	974.338	2.d.(4)
e. Regulatory adjustments	1031	2.559.402	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	218.779.992	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	1.099.730	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	188.252	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	6.367	3.c.(1)
(2) Senior unsecured debt securities	1037	120.614	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	58.003	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	4.389.015	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	63.260	3.e.(1)
(2) Potential future exposure	1044	362.702	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	6.287.945	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	3.377.684	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	9.398.836	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	0	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	119.165	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	9.109	4.d.(1)
(2) Potential future exposure	1051	175.531	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	13.080.325	4.e.

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR	
a. Secured debt securities	1053	11.773.286	5.a.
b. Senior unsecured debt securities	1054	3.688.412	5.b.
c. Subordinated debt securities	1055	2.975.096	5.c.
d. Commercial paper	1056	0	5.d.
e. Certificates of deposit	1057	0	5.e.
f. Common equity	1058	4.447.738	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	22.884.532	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	744.237	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	331.040	6.c.
d. Swiss francs (CHF)	1064	1.819.351	6.d.
e. Chinese yuan (CNY)	1065	332.517	6.e.
f. Euros (EUR)	1066	970.432.863	6.f.
g. British pounds (GBP)	1067	20.479.667	6.g.
h. Hong Kong dollars (HKD)	1068	107.326	6.h.
i. Indian rupee (INR)	1069	0	6.i.
j. Japanese yen (JPY)	1070	2.831.278	6.j.
k. Mexican pesos (MXN)	1108	1.953.657	6.k.
l. Swedish krona (SEK)	1071	187.336	6.l.
m. United States dollars (USD)	1072	120.717.668	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	1.119.936.940	6.n.

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR	
a. Assets under custody indicator	1074	36.353.796	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	1.272.125	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	1.272.125	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	236.206.428	9.a.
b. OTC derivatives settled bilaterally	1079	88.534.121	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	324.740.549	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR	
a. Held-for-trading securities (HFT)	1081	285.181	10.a.
b. Available-for-sale securities (AFS)	1082	8.566.302	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	8.343.667	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	298	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	507.518	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	233.195	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	15.484.692	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand EUR	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	11.234.683	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	0	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	11.234.683	13.c.