Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:	4004	50	
(1) Country code	1001	ES	1.a.
(2) Bank name	1002	CaixaBank	1.a.
(3) Reporting date (yyyy-mm-dd)	1003 1004	2019-12-31	1.a.
(4) Reporting currency	1004	EUR 1	1.a.
(5) Euro conversion rate	1005	2020-04-30	1.a.
(6) Submission date (yyyy-mm-dd) b. General Information provided by the reporting institution:	1006	2020-04-30	1.a.
(1) Reporting unit	1007	1,000	1.b.
	1007	IFRS	
(2) Accounting standard (3) Date of public disclosure (yyyy-mm-dd)	1008	2019-12-31	1.b. 1.b.
(4) Language of public disclosure	1009		1.b.
		English	
(5) Web address of public disclosure	1011	https://www.caixabank.com/informacionparaaccionistaseinve	1.b.
Indicator			
Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	6,390,984	2.a.
(2) Capped notional amount of credit derivatives	1201	5,000	2.a. 2.a.
(3) Potential future exposure of derivative contracts	1018	2,913,244	
b. Securities financing transactions (SFTs)		2,913,244	_ .d.
(1) Adjusted gross value of SFTs	1013	1,617,599	2.b.
(2) Counterparty exposure of SFTs	1013	938,267	2.b. 2.b.
c. Other assets	1014	308,778,082	2.0. 2.c.
d. Gross notional amount of off-balance sheet items		000,110,002	2.0.
(1) Items subject to a 0% credit conversion factor (CCF)	1019	39,626,260	2.d.
(2) Items subject to a 20% CCF	1013	21,228,119	
(3) Items subject to a 50% CCF	1022	35,626,947	2.d.
(4) Items subject to a 100% CCF	1020	1,341,953	
e. Regulatory adjustments	1031	6,326,206	
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough			
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	348,006,854.26	2.f.
connectedness Indicators Section 3 - Intra-Financial System Assets	GSIB	Amount	
	GSIB 1033	Amount 3,925,985	3.a.
Section 3 - Intra-Financial System Assets			3.a. 3.a.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions	1033	3,925,985	3.a.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions:	1033 1034 1035	3,925,985 0 890,052	3.a. 3.b.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities	1033 1034 1035 1036	3,925,985 0 890,052 335,063	3.a. 3.b. 3.c.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities	1033 1034 1035 1036 1037	3,925,985 0 890.052 335,063 458,909	3.a. 3.b. 3.c. 3.c.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities	1033 1034 1035 1036 1037 1038	3,925,985 0 890,052 335,063 488,909 37,363	3.a. 3.b. 3.c. 3.c. 3.c.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper	1033 1034 1035 1036 1037 1038 1039	3,925,985 0 890,052 335,063 456,909 37,363 0 0	3.a. 3.b. 3.c. 3.c. 3.c. 3.c.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities	1033 1034 1035 1036 1037 1038 1039 1040	3,925,985 0 890,052 335,063 458,909 37,363 0 6,006,516	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1033 1034 1035 1036 1037 1038 1039 1040 1041	3,925,985 0 880,052 335,063 488,909 37,363 0 6,006,516 0 6,006,516 0	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions	1033 1034 1035 1036 1037 1038 1039 1040	3,925,985 0 890,052 335,063 458,909 37,363 0 6,006,516	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financial institutions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213	3,925,985 0 890,052 335,063 455,909 37,363 0 6,006,516 0 766,990	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financial institutions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043	3,925,985 0 890,052 335,063 458,909 37,363 0 6,006,516 0 765,890 73,286	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financial institutions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044	3,925,985 0 890,052 335,063 455,909 37,363 0 6,006,516 0 766,990	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c. 3.d. 3.e.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financial institutions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044	3,925,985 0 890,052 335,063 458,909 37,363 0 6,006,516 0 765,890 73,286	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (2) Net positive fair value (2) Potential future exposure (3) Net positive fair value (4) Commercial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), min 3.c.(6))	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044	3,925,985 0 890,052 335,063 458,909 37,383 0 6,006,516 0 765,890 73,286 2,082,319	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.d. 3.e. 3.e.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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), mini	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 3 1045	3,925,985 0 890,052 335,063 458,909 0 6,006,516 0 0 765,890 73,286 73,286 2,082,319 14,575,384	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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), min 3.c.(6)) Section 4 - Intra-Financial System Liabilities	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 3 1045	3,925,985 0 890,052 335,063 4458,909 37,363 0 6,006,516 0 73,286 2,082,319 14,575,384 Amount 986,598	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c. 3.d. 3.e. 3.e. 3.e. 3.f.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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), min 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions:	1033 1034 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB GSIB	3,925,985 0 890,052 335,063 458,909 37,363 0 6,006,516 0 765,890 73,286 2,082,319 14,575,384 Amount	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c. 3.d. 3.e. 3.e. 3.e. 3.f.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (2) Potential future exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value (2) Potential future exposure (3) 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), min 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1043 1044 5 GSIB 1046	3,925,985 0 890,052 335,063 4458,909 37,363 0 6,006,516 0 73,286 2,082,319 14,575,384 Amount 986,598	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c. 3.d. 3.e. 3.e. 3.f. 4.a.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive fair value (2) Potential future exposure 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), min 3.c.(6) Section 4 - Intra-Financial System Liabilities a. Funds deposite due to portorive financial institutions: (1) Deposits due to depository institutions (2) Deposits due to depository institutions (2) Deposits due to depository institutions (3) Subordinated debt of the financial institutions: (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (5) A Net positive fair value (1) Net positive fair value (2) Potential future exposure (3) Intra-financial system Liabilities (4) Commercial paper (5) Equity securities (5) Equity securities (5) Equity securities indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), min (5) Exection 4 - Intra-Financial System Liabilities (5) Potential future expositive fair on the financial institutions: (5) Potential future exposition financial institutions: (6) Potential to the operation from other financial institutions: (7) Deposite due to depository institutions (7) Deposite due to depository financial institutions (7) Deposite due to depository financial institutions (7) Deposite due to non-depository financial institutions (7) Deposite due to mon-depository financial institutions (7) Deposite due to mon-depository financial inst	1033 1034 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB GSIB	3,925,985 0 880,052 335,063 37,363 0 6,006,516 0 73,286 2,082,319 14,575,384 Amount 986,598 4,726,545	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c. 3.d. 3.e. 3.e. 3.e. 3.e. 3.e. 3.e. 4.a.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (4) Net positive current exposure of securities financial institutions with other financial institutions e. Over-the-counter derivatives with other financial institutions (2) Potential future exposure 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), min 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions c. Our check the secure of the securities financial institutions: (1) Deposite due to depository financial institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial financial institutions (4) Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions (5) Loans obtained from other financial financing transactions with other financial institutions (5) Lo	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 3 1045 GSIB 1046 1047 1105	3,925,985 0 890,052 335,063 458,909 37,363 0 6,006,516 0 765,890 73,286 2,082,319 14,575,384 Amount 996,598 4,726,545 0	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c
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Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (4) Net positive current exposure of securities financial institutions with other financial institutions e. Over-the-counter derivatives with other financial institutions (2) Potential future exposure 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), min 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions c. Our check the secure of the securities financial institutions: (1) Deposite due to depository financial institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial financial institutions (4) Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions (5) Loans obtained from other financial financing transactions with other financial institutions (5) Lo	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1043 1044 5 GSIB CGSIB 1046 1047 1105 1048 1214	3,925,985 0 890,052 335,063 37,363 0 37,363 0 6,006,516 0 765,890 73,286 2,082,319 14,575,384 2,082,319 0 37,385 0 38,485 0	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positive swith other financial institutions (1) Net positive fair value (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure (5) Equity securities (6) Offsetting system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), min (5) Section 4 - Intra-Financial System Liabilities (2) Deposits due to depository institutions (3) Loans obtained from other financial institutions (4) Deposits due to non-depository financial institutions (5) Lonas obtained from other financial institutions (5) Lonas obtained from other financial institutions (6) Net negative current exposure of securities financing transactions with other financial institutions (6) Coverthe-counter derivatives with other financial institutions (7) Deposits	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 3 1045 GSIB 1046 1047 1105 1048 1214	3,925,985 0 335,083 458,909 37,363 0 6,006,516 0 73,286 2,082,319 14,575,384 Amount 996,598 4,726,545 0 894,877 4,882,448	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.e. 3.e. 3.e
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions () Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: () Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Alter positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure (3) Logans obtained from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (4) Over-the-counter derivatives with other financial institutions (5) August of an equite site site site site site site site s	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1043 1044 5 GSIB CGSIB 1046 1047 1105 1048 1214	3,925,985 0 890,052 335,063 37,363 0 37,363 0 6,006,516 0 765,890 73,286 2,082,319 14,575,384 2,082,319 0 37,385 0 38,485 0	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (7) Net positive fair value (1) Net positive fair value (2) Potential future exposure 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), min 3.c.(6) (1) Deposits due to depository financial institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (4) Core-rthe-counter derivatives with other financial institutions (5) Net negative current exposure of securities financing transactions with other financial institutions (2) Poposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (4) Currento-counter derivatives with other financial institutions (5) Net negative current exposure of securities financing transactions with other financial institutions (5) Net negative fair value (2) Potential future exposure (5) Net negative fair value (5) Net negative fair value (5) Net negative f	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1041 1043 1044 5 1045 GSIB 0046 1047 1105 1046 1047 1105 1051	3,925,985 0 890,052 335,063 458,909 37,383 0 0 6,006,516 0 765,890 73,286 2,082,319 14,575,384 Amount 986,588 4,726,558 0 894,877 4,882,488 0 894,877 4,882,488 0 89,589 278,557 0	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (1) Net positive current exposure of securities financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to operiorly financial institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (4) Net negative current exposure of securities financing transactions with other financial institutions (5) Certific dair value (2) Potential future exposure (5) Factor 4 - Intra-Financial System Liabilities (2) Deposits due to non-depository innancial institutions (3) Loans obtained from other financial institutions (4) Deposits due to non-depository financial institutions (5) Loans obtained from other financial institutions (5) Net negative current exposure (6) Potential future exposure (7) Net negative fair value (7) Net negative fair value (7) Potential future exposure (7) Net negative fair value (7) Potential future exposure (8) Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) (2) Section 5 - Securities Outstanding	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1043 1044 5 1045 6 SIB 1046 1047 1105 1048 1214 1055 1055 1055 1055 1055 1055 1055 10	3,925,985 0 890,052 335,053 458,909 37,363 0 6,006,516 0 765,890 73,286 2,082,319 14,575,384 Amount 986,598 0 37,328 2,082,319 0 14,575,384 4,726,545 0 384,877 4,882,448 69,589 278,557 11,838,614	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions () Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: () Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positive of a securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) het positive fair value (2) Potential future exposure f. Intra-financial system Labilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository financial institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Over-the-counter derivatives with other financial institutions d. Over-the-counter derivatives with othe	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1043 1044 3 1044 3 1045 GSIB 1046 1047 1105 1048 1214 1055 1055	3,925,985 0 890,052 335,063 458,909 37,363 0 6,006,516 0 765,890 73,286 2,082,319 14,575,384 Amount 996,588 4,726,545 0 894,877 4,882,448 69,589 278,557 11,838,614 18,517,585	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (2) Potential future exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure (1) Leposits due to depository institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (4) Over-the-counter derivatives with other financial institutions (5) Equity securities (3) Section 4 - Intra-Financial System Liabilities (4) Deposits due to on-depository financial institutions (5) Loans obtained from other financial institutions (5) Loans obtained from other financial institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (4) Over-the-counter exposure of securities financing transactions with other financial institutions (5) Loues depoting of accurities financing transactions with other financial institutions (5) Potential future exposure (6) Net negative fair value (7) Net negative fair value (7) Net negative fair value (8) Potential future exposure (9) Net negative fair value (9) Potential future exposure (9) Net negative fair value (9) Potential future exposure (9) Net negative fair value (9) Potential future exposure (9) Net negative fair value (9) Po	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1041 1041 1045 0055 1046 1047 1105 1046 1047 1105 1051 1055 1055 1055	3,925,985 0 335,063 335,063 37,363 0 6,006,516 0 73,286 2,082,319 14,575,384 Amount 986,598 4,726,545 0 384,877 4,882,448 985,598 278,557 11,838,614 18,517,585 10,362,595 11,838,614	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c. 3.d. 3.d
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (3) Subordinated debt securities financial institutions with other financial institutions (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities include in item 3.c.(5) (7) Net positive clar rent exposure of securities financing transactions with other financial institutions (2) Potential future exposure (2) Potential future exposure (3) Loans obtained from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (4) Over-the-counter derivatives with other financial institutions (5) Loans obtained from other financial institutions (6) Offsetting system Liabilities (7) Net negative current exposure (8) Potential future exposure (9) Net negative fair value (9) Potential future exposure (9) Net negative fair value (9) Potential future exposure (9) Net negative fair value (9) Potential future exposure (9) Net negative fair value (9) Potential future exposure (9) Net negative fair value (9) Potential future exposure (9) Net negative fair value (9) Potential future exposure (9) Ne	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1041 1043 1044 1045 1045 1046 1047 1105 1048 1044 1051 1052 1053 1053	3,925,985 3,925,985 3,0052 3,35,063 4,58,009 3,7,363 0 6,006,516 0 73,286 2,082,319 14,575,384 Amount 986,598 4,726,545 0 384,877 4,882,448 6,9,589 278,557 11,838,614 18,517,585 10,382,595 5,461,305 5,461,305	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (5) Anter positive current exposure of securities financial institutions with other financial institutions (2) Portential future exposure of securities financial institutions with other financial institutions (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Anter positive current exposure of securities financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure (1) Intra-financial system Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository financial institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (4) Over-the-counter devicatives with other financial institutions (5) Deposits due to non-depository financial institutions (6) Over-the-counter devicatives with other financial institutions (2) Deposite due to non-depository financial institutions (3) Loans obtained from other financial institutions (4) Over-the-counter devicatives with other financial institutions (5) Deposite due to acounter devicatives with other financial institutions (6) Over-the-counter devicatives with other financial institutions (7) Net negative fair value (2) Potential future exposure (3) Reans obtained from other financial institutions (4) Demonster devicatives with other financial institutions (5) Net negative fa	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1043 1044 1043 1044 1045 GSIB 1046 1047 1105 1046 1047 1105 1051 1052 0551 1055	3,925,985 0 890,052 335,063 458,909 37,363 0 6,006,516 0 765,890 73,286 2,082,319 14,575,384 Amount 996,598 4,726,545 0 894,877 4,882,448 995,598 278,557 11,838,614 995,598 278,557 11,838,614 905,598 10,362,595 11,838,614 905,598 10,362,595 11,838,614 905,598 10,362,595 10	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (7) Vet positive fair value (2) Potential future exposure of securities financing transactions with other financial institutions (2) Potential future exposure (3) Funta-financial system Liabilities (3) Section 4 - Intra-Financial System Liabilities (3) Longosits due to on-depository financial institutions (3) Loposits due to non-depository financial institutions (3) Loposits due to non-depository financial institutions (3) Loposits due to non-depository financial institutions (3) Lonus obtained from other financial institutions (3) Lonus obtained from other financial institutions (3) Lonus obtained from other financial institutions (3) Lonus due pository financial institutions (3) Lonus due pository financial institutions (3) Lonus due derivatives with other financial institutions (4) Over-the-counter exposure of securities financing transactions with other financial institutions (5) Potential future exposure (2) Potential future exposure (2) Potential future exposure (3) Potential future exposure (4) Net negative fair value (5) Potential future exposure	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1041 1041 1041 1043 1044 1045 1046 1047 1105 1056 1055 1055 1055 1055	3,925,985 0 335,063 335,063 37,363 0 6,006,516 0 73,286 2,082,319 73,286 2,082,319 14,575,384 Amount 986,598 4,726,545 0 894,877 4,882,448 69,599 278,557 111,838,614 18,517,585 11,838,614 18,517,585 10,362,5	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (5) Anter positive current exposure of securities financial institutions with other financial institutions (2) Portential future exposure of securities financial institutions with other financial institutions (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Anter positive current exposure of securities financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure (1) Intra-financial system Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository financial institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (4) Over-the-counter devicatives with other financial institutions (5) Deposits due to non-depository financial institutions (6) Over-the-counter devicatives with other financial institutions (2) Deposite due to non-depository financial institutions (3) Loans obtained from other financial institutions (4) Over-the-counter devicatives with other financial institutions (5) Deposite due to acounter devicatives with other financial institutions (6) Over-the-counter devicatives with other financial institutions (7) Net negative fair value (2) Potential future exposure (3) Reans obtained from other financial institutions (4) Demonster devicatives with other financial institutions (5) Net negative fa	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1043 1044 1043 1044 1045 GSIB 1046 1047 1105 1046 1047 1105 1051 1052 0551 1055	3,925,985 0 890,052 335,063 458,909 37,363 0 6,006,516 0 765,890 73,286 2,082,319 14,575,384 Amount 996,598 4,726,545 0 894,877 4,882,448 995,598 278,557 11,838,614 995,598 278,557 11,838,614 905,598 10,362,595 11,838,614 905,598 10,362,595 11,838,614 905,598 10,362,595 10	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c

Bank name:

Caixabank

End-2019 G-SII disclosure exercise

Bank nam	e:	Caixabank	
stitutability/Financial Institution Infrastructure Indicators			
Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	1,927,403	
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	9,839,339	
d. Swiss francs (CHF)	1064	16,340,227	
e. Chinese yuan (CNY)	1065	1,798,509	
f. Euros (EUR)	1066	502,941,450	
g. British pounds (GBP)	1067	49,263,129	
h. Hong Kong dollars (HKD)	1068	45,801	6.h.
i. Indian rupee (INR)	1069	8,629	
j. Japanese yen (JPY)	1070	11,879,071	6.j.
k. Mexican pesos (MXN)	1108	6,709,940	
I. Swedish krona (SEK)	1071	832,322	
m. United States dollars (USD)	1072	377,250,557	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	978,836,376	6.n.
Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	225,210,697	7.a.
Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	216.760	8.a.
a. Equity underwhiting activity	10/3		0.a.
b. Dobt underwriting activity	1076	0	9 h
b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators	1076 1077	0 216,760	8.b. 8.c.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	216,760	
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	1077 GSIB	216,760 Amount	8.c.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty	1077 GSIB 1078	216,760 Amount 219,089,396	8.c. 9.a.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally	GSIB 1078 1079	216,760 Amount 219,089,396 274,523,284	9.a. 9.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty	1077 GSIB 1078	216,760 Amount 219,089,396	9.a. 9.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b)	GSIB 1078 1079	216,760 Amount 219,089,396 274,523,284	9.a. 9.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b) pplexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT)	1077 CSIB 1078 1079 1080	216,760 Amount 219,089,396 274,523,284 493,612,680 Amount 1,175,846	9.a. 9.b. 9.c. 10.a.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities	GSIB 1077 1078 1079 1080 GSIB	216,760 Amount 219,089,396 274,523,284 493,612,680 Amount	9.a. 9.b. 9.c.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets	GSIB 1077 1078 1079 1080 GSIB 1081 1082 1083	216,760 Amount 219,089,396 274,523,284 493,612,680 Amount 1,175,846 18,371,481 16,407,075	 8.c. 9.a. 9.b. 9.c. 10.a. 10.b. 10.c.
c. Underwriting activity indicator (sum of items 8.a and 8.b) pplexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS)	GSIB 1077 1078 1079 1080 CSIB 1081 1082	216,760 Amount 219,089,396 274,523,284 493,612,680 Amount 1,175,846 18,371,481	 8.c. 9.a. 9.b. 9.c. 10.a. 10.b. 10.c.
c. Underwriting activity indicator (sum of items 8.a and 8.b) plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets	GSIB 1077 1078 1079 1080 GSIB 1081 1082 1083	216,760 Amount 219,089,396 274,523,284 493,612,680 Amount 1,175,846 18,371,481 16,407,075	9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d.
c. Underwriting activity indicator (sum of items 8.a and 8.b) pplexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (HFT) b. Available-for-sale securities (HFT) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1077 CSIB 1078 1079 1080 GSIB 1081 1082 1083 1084 1085	216,760 Amount 219,089,396 274,523,284 493,612,680 Amount 1,175,846 18,371,481 16,407,075 1,609,054 1,531,198	9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	GSIB 1077 1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB	216,760 Amount 219,089,396 274,523,284 493,612,680 Amount 1,175,846 18,371,481 16,407,075 1,609,054 1,531,198 Amount	 8.c. 9.a. 9.b. 9.c. 10.a. 10.c. 10.d. 10.e.
c. Underwriting activity indicator (sum of items 8.a and 8.b) pplexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1077 CSIB 1078 1079 1080 GSIB 1081 1082 1083 1084 1085	216,760 Amount 219,089,396 274,523,284 493,612,680 Amount 1,175,846 18,371,481 16,407,075 1,609,054 1,531,198	 8.c. 9.a. 9.b. 9.c. 10.a. 10.c. 10.d. 10.e.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	GSIB 1077 1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB	216,760 Amount 219,089,396 274,523,284 493,612,680 Amount 1,175,846 18,371,481 16,407,075 1,609,054 1,531,198 Amount	 8.c. 9.a. 9.b. 9.c. 10.a. 10.c. 10.d. 10.e.
c. Underwriting activity indicator (sum of items 8.a and 8.b) pplexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1077 CSIB 1078 1079 1080 CSIB 1081 1082 1083 1084 1085 CSIB 1086	216,760 Amount 219,089,396 274,523,284 493,612,680 Amount 1,175,846 18,371,481 16,407,075 1,609,054 1,531,198 Amount 1,007,172	 8.c. 9.a. 9.b. 9.c. 10.a. 10.c. 10.d. 10.e.
c. Underwriting activity indicator (sum of items 8.a and 8.b) pplexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) Section 12 - Cross-Jurisdictional Claims	1077 CSIB 1078 1079 1080 CSIB 1081 1082 1083 1084 1085 CSIB 1086	216,760 Amount 219,089,396 274,523,284 493,612,680 Amount 1,175,846 18,371,481 16,407,075 1,609,054 1,531,198 Amount 1,007,172 Amount	 8.c. 9.a. 9.b. 9.c. 10.a. 10.b. 10.d. 10.d. 10.e. 11.a.
c. Underwriting activity indicator (sum of items 8.a and 8.b) pplexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1077 CSIB 1078 1079 1080 CSIB 1081 1082 1083 1084 1085 CSIB 1086	216,760 Amount 219,089,396 274,523,284 493,612,680 Amount 1,175,846 18,371,481 16,407,075 1,609,054 1,531,198 Amount 1,007,172	 8.c. 9.a. 9.b. 9.c. 10.a. 10.c. 10.d. 10.e.
c. Underwriting activity indicator (sum of items 8.a and 8.b) pplexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) ses-Jurisdictional Activity Indicators Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1077 CSIB 1078 1079 1080 CSIB 1081 1082 1083 1084 1085 CSIB 1086	216,760 Amount 219,089,396 274,523,284 493,612,680 Amount 1,175,846 18,371,481 16,407,075 1,609,054 1,531,198 Amount 1,007,172 Amount	 8.c. 9.a. 9.b. 9.c. 10.a. 10.b. 10.d. 10.d. 10.e. 11.a.
c. Underwriting activity indicator (sum of items 8.a and 8.b) pplexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) ses-Jurisdictional Activity Indicators Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1077 GSIB 1078 1079 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086 GSIB 1086	216,760 Amount 219,089,396 274,523,284 493,612,680 Amount 1,175,846 18,371,481 16,407,075 1,609,054 1,531,198 Amount 1,007,172 Amount 58,341,981	 8.c. 9.a. 9.b. 9.c. 10.a. 10.b. 10.d. 10.d. 10.e. 11.a.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077 GSIB 1078 1079 1079 1079 1080 CSIB 1081 1082 1083 1084 1085 CSIB 1086 SSIB 1086 CSIB 1086	216,760 Amount 219,089,396 274,523,284 493,612,680 Amount 1,175,846 18,371,481 16,407,075 1,609,054 1,531,198 Amount 1,007,172 Amount 58,341,981 Amount 58,341,981 Amount	 8.c. 9.a. 9.b. 9.c. 10.a. 10.c. 10.d. 10.e. 11.a. 12.a.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077 CSIB 1078 1079 1080 CSIB 1081 1082 1083 1084 1085 CSIB 1086 1087 CSIB 1086	216,760 Amount 219,089,396 274,523,284 493,612,680 Amount 1,175,846 18,371,481 16,407,075 1,609,054 1,531,198 Amount 1,007,172 Amount 58,341,981 Amount 10,197,968	8.c. 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.d. 11.a. 12.a.

Ancillary Data