Bank name: **Caixabank**

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	2021-12-31	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	2022-04-21	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	2022-04-30	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/accionistas-inversores/informa	1.b.(5)
(6) LEI code	2015	7CUNS533WID6K7DGFI87	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	12,567,780	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	2,654,456	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	1,260,457	2.b.(1)
(2) Counterparty exposure of SFTs	1014	963,734	2.b.(2)
c. Other assets	1015	582,829,353	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	62,014,236	2.d.(1)
(2) Items subject to a 20% CCF	1022	34,886,177	2.d.(2)
(3) Items subject to a 50% CCF	1023	45,551,488	2.d.(3)
(4) Items subject to a 100% CCF	1024	1,607,765	2.d.(4)
e. Regulatory adjustments	1031	6,486,596	2.e.
f. 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	637,837,948.70	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet insurance assets	1701	87,744,098	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	0	2.g.(2)
(3) Investment value in consolidated entities	1208	4,643,411	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	7,585,847	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h)	1117	713,352,789	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	6,156,754	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	1,468,523	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	3,457,679	3.c.(1)
(2) Senior unsecured debt securities	2104	3,412,444	3.c.(2)
(3) Subordinated debt securities	2105	792,971	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	1,300,529	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	0	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	934,634	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	85,954	3.e.(1)
(2) Potential future exposure	2110	489,344	3.e.(2)
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1215	18,098,832	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions			
(1) Deposits due to depository institutions	2111	1,301,714	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	8,097,756	4.a.(2)
(3) Loans obtained from other financial institutions	2113	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	0	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	224,191	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	182,936	4.d.(1)
(2) Potential future exposure	2115	791,248	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	10,597,845	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	2116	28,796,551	5.a.
b. Senior unsecured debt securities	2117	18,592,389	5.b.
c. Subordinated debt securities	2118	10,383,125	5.c.
d. Commercial paper	2119	591,076	5.d.
e. Certificates of deposit	2120	0	5.e.
f. Common equity	2121	19,458,402	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	0	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a	1226	77,821,543	5.h.

Bank name: Caixabank

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	8,717,161	6.a.
b. Canadian dollars (CAD)	1063	27,476,656	6.c.
c. Swiss francs (CHF)	1064	17,097,651	6.d.
d. Chinese yuan (CNY)	1065	6,688,147	6.e.
e. Euros (EUR)	1066	1,206,431,467	6.f.
f. British pounds (GBP)	1067	176,958,805	6.g.
g. Hong Kong dollars (HKD)	1068	1,345,106	6.h.
h. Indian rupee (INR)	1069	18,854	6.i.
i. Japanese yen (JPY)	1070	22,345,629	6.j.
j. New Zealand dollars (NZD)	1109	660,543	6.k.
k. Swedish krona (SEK)	1071	1,714,924	6.l.
l. United States dollars (USD)	1072	798,408,700	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	2,267,863,642	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	203,834,256	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	204,992	8.a.
b. Debt underwriting activity	1076	0	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	204,992	8.c.

Section 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	41,765,432	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	31,087,483	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	72,852,915	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	15,742,131	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	5,367,799	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	21,109,930	9.f.

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	399,676,934	10.a.
b. OTC derivatives settled bilaterally	1905	247,610,773	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	647,287,706	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	776,316	11.a.
b. Available-for-sale securities (AFS)	1082	16,402,571	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	13,289,426	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	806,587	11.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	3,082,874	11.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	1,229,296	12.a

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	87,330,317	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	6,442,930	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	93,773,247	13.c.

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu	2131	49,391,181	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	8,635,660	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	58,026,841	14.c.

Ancillary Data

Section 15 - Ancillary Indicators

Section 16 - Ancillary Items

Memorandum Items

Section 17 - Size Items

Section 18 - Interconnectedness Items

Section 19 - Substitutability/Financial Infra. Items

Section 20 - Complexity Items

Section 21 - Cross-Jurisdictional Activity Items			
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	23,006,045	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	3,244,383	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdictio	1282	14,135,179	21.g.

Section 22 - Ancillary Indicators