

Bank name:

Santander

## 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	Santander	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2014-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1,000,000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2015-04-30	1.b.(3)
(4) Language of public disclosure	1010	Spanish	1.b.(4)
(5) Web address of public disclosure	1011	<a href="http://www.santander.com/csqs/Satellite/CFWCSancomQP01/es_ES/">http://www.santander.com/csqs/Satellite/CFWCSancomQP01/es_ES/</a>	1.b.(5)

## Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Counterparty exposure of derivatives contracts	1012	16,581	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	45,133	2.b.
c. Counterparty exposure of SFTs	1014	19,419	2.c.
d. Other assets	1015	1,108,428	2.d.
(1) Securities received in SFTs that are recognised as assets	1016	0	2.d.(1)
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	1017	1,189,561	2.e.
f. Potential future exposure of derivative contracts	1018	21,575	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	77,106	2.g.
(1) Unconditionally cancellable credit card commitments	1020	0	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	0	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	36,641	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	80,035	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	48,595	2.j.
k. Total off-balance-sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	1025	263,952	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	37,771	2.l.(1)
(2) Potential future exposure of derivatives contracts	1027	945	2.l.(2)
(3) Unconditionally cancellable commitments	1028	0	2.l.(3)
(4) Other off-balance-sheet commitments	1029	29	2.l.(4)
(5) Investment value in the consolidated entities	1030	862	2.l.(5)
m. Regulatory adjustments	1031	35,804	2.m.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	1032	1,455,593	2.n.

## Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	75,252	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	13,885	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	4,612	3.c.(1)
(2) Senior unsecured debt securities	1037	24,842	3.c.(2)
(3) Subordinated debt securities	1038	126	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	5,233	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	1042	3,919	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	1,204	3.e.(1)
(2) Potential future exposure	1044	8,460	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	137,533	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Deposits due to depository institutions	1046	125,490	4.a.
b. Deposits due to non-depository financial institutions	1047	62,102	4.b.
c. Unused portion of committed lines obtained from other financial institutions	1048	5,262	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	1,930	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	3,497	4.e.(1)
(2) Potential future exposure	1051	24,888	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	223,169	4.f.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	104,486	5.a.
b. Senior unsecured debt securities	1054	78,393	5.b.
c. Subordinated debt securities	1055	16,110	5.c.
d. Commercial paper	1056	18,552	5.d.
e. Certificates of deposit	1057	448	5.e.
f. Common equity	1058	99,777	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	739	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	318,504	5.h.

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## Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	GSIB	Amount	
a. Australian dollars	AUD	AUD 42,684	1061	29,021	6.a.
b. Brazilian real	BRL	BRL 972,380	1062	311,905	6.b.
c. Canadian dollars	CAD	CAD 69,827	1063	47,666	6.c.
d. Swiss francs	CHF	CHF 165,952	1064	136,635	6.d.
e. Chinese yuan	CNY	CNY 40,808	1065	4,994	6.e.
f. Euros	EUR	EUR 4,878,380	1066	4,878,380	6.f.
g. British pounds	GBP	GBP 714,537	1067	886,783	6.g.
h. Hong Kong dollars	HKD	HKD 340,248	1068	33,079	6.h.
i. Indian rupee	INR	INR 2,480	1069	31	6.i.
j. Japanese yen	JPY	JPY 13,159,547	1070	93,840	6.j.
k. Swedish krona	SEK	SEK 152,755	1071	16,795	6.k.
l. United States dollars	USD	USD 8,771,431	1072	6,613,137	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)			1073	13,052,266	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	943,104	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	2,563	8.a.
b. Debt underwriting activity	1076	27,030	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	29,594	8.c.

## Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	1,741,606	9.a.
b. OTC derivatives settled bilaterally	1079	2,375,748	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	4,117,354	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	67,073	10.a.
b. Available-for-sale securities (AFS)	1082	105,270	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	116,607	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	12,034	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	43,703	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	2,557	11.a.

## Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	826,403	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	229,032	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	50,725	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	546,649	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	724,956	13.c.

## Ancillary Data