Bank name: BFA

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	2018-12-31	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	2019-04-30	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	2019-01-28	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	http://www.bankia.com/en/shareholders-and-investors/econom	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	1 906 618	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	609 834	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	2 043 013	2.b.(1)
(2) Counterparty exposure of SFTs	1014	3 965 705	2.b.(2)
c. Other assets	1015	194 848 373	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	18 005 840	2.d.(1)
(2) Items subject to a 20% CCF	1022	4 168 510	2.d.(2)
(3) Items subject to a 50% CCF	1023	7 596 612	2.d.(3)
(4) Items subject to a 100% CCF	1024	1 141 082	2.d.(4)
e. Regulatory adjustments	1031	2 533 700	2.e.
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	210 947 217,00	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	959 354	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	122 278	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	24 683	3.c.(1)
(2) Senior unsecured debt securities	1037	2 950	3.c.(2)
(3) Subordinated debt securities	1038	5 004	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	13 580	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	3 766 317	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	283 378	3.e.(1)
(2) Potential future exposure	1044	454 901	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	5 632 445	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	1046	4 367 589	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	11 620 474	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	27 863	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	6 850	4.d.(1)
(2) Potential future exposure	1051	65 225	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	16 088 002	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	12 593 968	5.a.
b. Senior unsecured debt securities	1054	2 776 238	5.b.
c. Subordinated debt securities	1055	2 989 889	5.c.
d. Commercial paper	1056	0	5.d.
e. Certificates of deposit	1057	0	5.e.
f. Common equity	1058	7 897 505	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	26 257 600	5.h.

Bank name: BFA

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	848 470	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	766 863	6.c.
d. Swiss francs (CHF)	1064	4 559 729	6.d.
e. Chinese yuan (CNY)	1065	44 641	6.e.
f. Euros (EUR)	1066	897 458 219	6.f.
g. British pounds (GBP)	1067	10 386 001	6.g.
h. Hong Kong dollars (HKD)	1068	235 245	6.h.
i. Indian rupee (INR)	1069	0	6.i.
j. Japanese yen (JPY)	1070	2 345 047	6.j.
k. Mexican pesos (MXN)	1108	715 807	6.k.
l. Swedish krona (SEK)	1071	377 628	6.l.
m. United States dollars (USD)	1072	119 273 666	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	1 037 011 316	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	37 728 597	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	1 302 782	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	1 302 782	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	136 543 184	9.a.
b. OTC derivatives settled bilaterally	1079	107 871 794	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	244 414 978	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	28 774	10.a.
b. Available-for-sale securities (AFS)	1082	15 558 411	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	15 339 315	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	74 792	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	173 078	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	272 132	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	14 451 302	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	16 683 404	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	16 683 404	13.c.

Ancillary Data