

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	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	2018-12-31	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.caixabank.com/informacionparaaccionistaseinvers	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	4 735 011	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	25 000	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	3 000 853	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	2 120 559	2.b.(1)
(2) Counterparty exposure of SFTs	1014	1 121 762	2.b.(2)
c. Other assets			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	30 152 119	2.d.(1)
(2) Items subject to a 20% CCF	1022	16 907 580	2.d.(2)
(3) Items subject to a 50% CCF	1023	37 961 688	2.d.(3)
(4) Items subject to a 100% CCF	1024	3 470 223	2.d.(4)
e. Regulatory adjustments			
(1) Net positive fair value	1031	6 457 791	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	350 942 361,37	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1033	5 823 612	3.a.
(2) Senior unsecured debt securities	1034	53	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
(1) Secured debt securities	1035	501 265	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	163 028	3.c.(1)
(2) Senior unsecured debt securities	1037	59 010	3.c.(2)
(3) Subordinated debt securities	1038	21 517	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	8 120 438	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			
(1) Net positive fair value	1213	1 118 843	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	40 285	3.e.(1)
(2) Potential future exposure	1044	2 231 376	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	18 079 374	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	2 092 445	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	5 737 001	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			
(1) Net negative current exposure of securities financing transactions with other financial institutions	1048	831 959	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
(1) Net negative fair value	1214	6 114 925	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	86 535	4.d.(1)
(2) Potential future exposure	1051	255 920	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	15 118 785	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	19 642 237	5.a.
b. Senior unsecured debt securities	1054	5 081 119	5.b.
c. Subordinated debt securities	1055	5 433 056	5.c.
d. Commercial paper	1056	29 062	5.d.
e. Certificates of deposit	1057	0	5.e.
f. Common equity	1058	18 925 270	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	49 110 744	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	1 217 978	6.a.
b. Brazilian real (BRL)	1062	3 495	6.b.
c. Canadian dollars (CAD)	1063	26 409 571	6.c.
d. Swiss francs (CHF)	1064	12 705 866	6.d.
e. Chinese yuan (CNY)	1065	720 515	6.e.
f. Euros (EUR)	1066	1 149 951 784	6.f.
g. British pounds (GBP)	1067	36 561 728	6.g.
h. Hong Kong dollars (HKD)	1068	24 663	6.h.
i. Indian rupee (INR)	1069	6 618	6.i.
j. Japanese yen (JPY)	1070	19 077 372	6.j.
k. Mexican pesos (MXN)	1108	8 142 222	6.k.
l. Swedish krona (SEK)	1071	1 053 695	6.l.
m. United States dollars (USD)	1072	409 339 461	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	1 665 214 967	6.n.
Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	210 821 351	7.a.
Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	49 055	8.a.
b. Debt underwriting activity	1076	22 500	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	71 555	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	226 785 405	9.a.
b. OTC derivatives settled bilaterally	1079	277 659 457	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	504 444 862	9.c.
Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	1 103 368	10.a.
b. Available-for-sale securities (AFS)	1082	21 888 237	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	19 433 646	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	1 849 426	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	1 708 533	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	1 467 690	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	54 849 103	12.a.
Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	11 484 824	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	22 070 961	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	33 555 785	13.c.

Ancillary Data