

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	2019-12-31	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	2020-04-29	1.a.(6)
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	2020-04-29	1.b.(3)
(4) Language of public disclosure	1010	Spanish	1.b.(4)
(5) Web address of public disclosure	1011	https://www.santander.com/content/dam/santander-com/es/	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	12,363	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	1,436	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	24,159	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	85,172	2.b.(1)
(2) Counterparty exposure of SFTs	1014	2,218	2.b.(2)
c. Other assets			
	1015	1,335,070	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	109,216	2.d.(1)
(2) Items subject to a 20% CCF	1022	76,745	2.d.(2)
(3) Items subject to a 50% CCF	1023	93,071	2.d.(3)
(4) Items subject to a 100% CCF	1024	45,405	2.d.(4)
e. Regulatory adjustments			
	1031	34,015	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	1,578,629.43	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	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
	1035	15,830	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	435	3.c.(1)
(2) Senior unsecured debt securities	1037	14,597	3.c.(2)
(3) Subordinated debt securities	1038	469	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	7,017	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	1,455	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
	1213	909	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	1,536	3.e.(1)
(2) Potential future exposure	1044	11,697	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	94,246	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	70,016	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	58,026	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	15,127	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
	1214	4,394	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	1,266	4.d.(1)
(2) Potential future exposure	1051	8,237	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	157,067	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	51,548	5.a.
b. Senior unsecured debt securities	1054	120,856	5.b.
c. Subordinated debt securities	1055	20,568	5.c.
d. Commercial paper	1056	22,977	5.d.
e. Certificates of deposit	1057	9,670	5.e.
f. Common equity	1058	74,112	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	321	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)			
	1060	300,053	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	15,171	6.a.
b. Brazilian real (BRL)	1062	418,498	6.b.
c. Canadian dollars (CAD)	1063	33,233	6.c.
d. Swiss francs (CHF)	1064	77,681	6.d.
e. Chinese yuan (CNY)	1065	164,709	6.e.
f. Euros (EUR)	1066	3,526,482	6.f.
g. British pounds (GBP)	1067	1,177,220	6.g.
h. Hong Kong dollars (HKD)	1068	55,783	6.h.
i. Indian rupee (INR)	1069	40	6.i.
j. Japanese yen (JPY)	1070	62,225	6.j.
k. Mexican pesos (MXN)	1108	2,906,539	6.k.
l. Swedish krona (SEK)	1071	17,073	6.l.
m. United States dollars (USD)	1072	4,435,469	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	12,890,124	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	540,466	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	2,605	8.a.
b. Debt underwriting activity	1076	58,252	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	60,857	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	4,093,033	9.a.
b. OTC derivatives settled bilaterally	1079	1,866,117	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	5,959,149	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	47,971	10.a.
b. Available-for-sale securities (AFS)	1082	106,359	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	125,023	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	13,916	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	15,392	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	6,331	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	1,059,742	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	164,219	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	23,234	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	590,917	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	731,902	13.c.

Ancillary Data