Bank name: La Caixa

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	2016-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005		1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2017-04-28	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	2016-12-31	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	http://www.criteria.com/informacionparainversores/informac	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	4,503,526	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	2,371,358	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	2,611,402	2.b.(1)
(2) Counterparty exposure of SFTs	1014	238,025	2.b.(2)
c. Other assets	1015	293,952,061	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	35,069,546	2.d.(1)
(2) Items subject to a 20% CCF	1022	6,989,305	2.d.(2)
(3) Items subject to a 50% CCF	1023	33,684,473	2.d.(3)
(4) Items subject to a 100% CCF	1024	2,745,430	2.d.(4)
e. Regulatory adjustments	1031	12,104,772	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	328,168,855	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	443,731	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	46,720	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	137,765	3.c.(1)
(2) Senior unsecured debt securities	1037	383,433	3.c.(2)
(3) Subordinated debt securities	1038	21,280	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	8,554,889	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 (revised (	1213	224,241	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	115,655	3.e.(1)
(2) Potential future exposure	1044	1,860,491	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	11,788,205	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	1,141,418	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	6,663,433	4.a.(2)
(3) Loans obtained from other financial institutions	1105	3,375,000	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	713,421	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions (revised	1214	27,143	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	52,730	4.d.(1)
(2) Potential future exposure	1051	106,648	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	12,079,792	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	26,169,138	5.a.
b. Senior unsecured debt securities	1054	5,034,839	5.b.
c. Subordinated debt securities	1055	5,634,702	5.c.
d. Commercial paper	1056	63,687	5.d.
e. Certificates of deposit	1057	0	5.e.
f. Common equity	1058	18,781,715	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	55,684,081	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	1,025,412	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	1,762,054	6.c.
d. Swiss francs (CHF)	1064	10,411,760	6.d.
e. Chinese yuan (CNY)	1065	404,686	6.e.
f. Euros (EUR)	1066	2,164,855,892	6.f.
g. British pounds (GBP)	1067	27,964,627	6.g.
h. Hong Kong dollars (HKD)	1068	59,150	6.h.
i. Indian rupee (INR)	1069	2,520	6.i.
j. Japanese yen (JPY)	1070	19,266,305	6.j.
k. Swedish krona (SEK)	1071	4,704,022	6.k.
l. United States dollars (USD)	1072	320,071,763	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	2,550,528,190	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	87,883,876	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	15,000	8.a.
b. Debt underwriting activity	1076	0	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	15,000	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	189,432,029	9.a.
b. OTC derivatives settled bilaterally	1079	270,217,920	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	459,649,949	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	2,091,855	10.a.
b. Available-for-sale securities (AFS)	1082	18,217,964	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	14,283,560	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	2,076,957	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	3,949,302	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	640,213	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	20,287,823	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	17,915,748	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	90,971	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	92,746	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	17,917,523	13.c.

Ancillary Data