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	BFA TENEDORA DE ACCIONES, S.A.U	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2017-12-31	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	2018-11-05	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	2018-11-05	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/econo	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	2,050,650	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	191,086	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	941,617	2.b.(1)
(2) Counterparty exposure of SFTs	1014	3,321,805	2.b.(2)
c. Other assets	1015	205,181,257	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	18,143,990	2.d.(1)
(2) Items subject to a 20% CCF	1022	2,843,990	2.d.(2)
(3) Items subject to a 50% CCF	1023	6,720,846	2.d.(3)
(4) Items subject to a 100% CCF	1024	1,123,388	2.d.(4)
e. Regulatory adjustments	1031	2,280,934	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	218,553,422.89	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	1,163,371	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	133,086	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	224,937	3.c.(1)
(2) Senior unsecured debt securities	1037	5,215	3.c.(2)
(3) Subordinated debt securities	1038	7,596	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	3,775	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	3,207,848	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	340,201	3.e.(1)
(2) Potential future exposure	1044	92,984	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	5,179,013	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	6,734,012	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	13,720,785	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	53,805	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	11,961	4.d.(1)
(2) Potential future exposure	1051	4,470	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	20,525,033	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	13,965,124	5.a.
b. Senior unsecured debt securities	1054	3,308,764	5.b.
c. Subordinated debt securities	1055	2,510,922	5.c.
d. Commercial paper	1056	0	5.d.
e. Certificates of deposit	1057	0	5.e.
f. Common equity	1058	11,479,897	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	31,264,707	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	445,922	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	973,312	6.c.
d. Swiss francs (CHF)	1064	391,666	6.d.
e. Chinese yuan (CNY)	1065	6,949	6.e.
f. Euros (EUR)	1066	813,306,376	6.f.
g. British pounds (GBP)	1067	14,526,586	6.g.
h. Hong Kong dollars (HKD)	1068	30,562	6.h.
i. Indian rupee (INR)	1069	0	6.i.
j. Japanese yen (JPY)	1070	1,115,788	6.j.
k. Mexican pesos (MXN)	1108	880,418	6.k.
l. Swedish krona (SEK)	1071	277,679	6.l.
m. United States dollars (USD)	1072	82,768,953	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	914,724,211	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	37,721,140	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	959,234	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	959,234	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	215,842,510	9.a.
b. OTC derivatives settled bilaterally	1079	115,855,845	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	331,698,355	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	75,954	10.a.
b. Available-for-sale securities (AFS)	1082	58,195,182	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	57,233,134	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	169,859	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	868,143	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	336,688	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	12,443,135	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	17,971,491	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	17,971,491	13.c.

Ancillary Data