BBVA Bank name:

eral Bank Data			
Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:	GOID	Response	
(1) Country code	1001	ES	1.a.(1)
(2) Bank name	1002	BBVA	1.a.(2)
(3) Reporting date (yyyy-mm-dd) (4) Reporting currency	1003	2023-12-31 EUR	1.a.(3)
(5) Euro conversion rate	1004	1	1.a.(4) 1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2024-07-08	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1,000	1.b.(1)
(2) Accounting standard (3) Date of public disclosure (yyyy-mm-dd)	1008	IFRS 2024-04-23	1.b.(2) 1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(3) 1.b.(4)
(5) Web address of public disclosure		https://accionistaseinversores.bbva.com/wp-content/uploads	1.b.(5)
(6) LEI code	2015	K8MS7FD7N5Z2WQ51AZ71	1.b.(6)
Indicator			
Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	6,436,436	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	5,395,708	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	17,607,830	2.a.(3)
b. Securities financing transactions (SFTs) (1) Adjusted gross value of SFTs	1013	59,353,446	2.b.(1)
(2) Counterparty exposure of SFTs	1013	14,502,017	2.b.(1) 2.b.(2)
c. Other assets	1015	627,895,545	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	73,698,260	2.d.(1)
(2) Items subject to a 20% CCF	1022	45,418,025	2.d.(2)
(3) Items subject to a 40% CCF	2300	91 522 204	2.d.(3)
(4) Items subject to a 50% CCF (5) Items subject to a 100% CCF	1023 1024	81,522,294 13,149,114	2.d.(4) 2.d.(5)
e. Regulatory adjustments	1024	3,666,961	2.u.(3) 2.e.
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2		3,33,33	
times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	801,554,674.00	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet insurance assets	1701	27,622,087	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	2 205 060	2.g.(2)
(3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	1208 2101	3,395,960 5,048,019	2.g.(3) 2.h.
	2101	0,040,010	2.11.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2)	4447	000 700 700	0.1
 Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 	1117	820,732,782	2.i.
minus 2.g.(3) thorough 2.h)	1117	820,732,782	2.i.
minus 2.g.(3) thorough 2.h) connectedness Indicators	1117	820,732,782 Amount	2.i.
minus 2.g.(3) thorough 2.h) connectedness Indicators	GSIB 1216	Amount 28,848,977	2.i. 3.a.
connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit	GSIB 1216 2102	Amount 28,848,977 336,832	3.a. 3.a.(1)
connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions	GSIB 1216	Amount 28,848,977	3.a.
connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions	GSIB 1216 2102 1217	Amount 28,848,977 336,832 15,594,564	3.a. 3.a.(1) 3.b.
minus 2.g (3) thorough 2.h) connectedness Indicators section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities	GSIB 1216 2102 1217 2103	Amount 28,648,977 336,832 15,594,564 2,265,902	3.a. 3.a.(1) 3.b. 3.c.(1)
connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions	GSIB 1216 2102 1217	Amount 28,848,977 336,832 15,594,564	3.a. 3.a.(1) 3.b.
minus 2.g.(3) thorough 2.h) connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities	GSIB 1216 2102 1217 2103 2104	Amount 28,848,977 336,832 15,594,564 2,265,902 7,100,376	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2)
connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities	GSIB 1216 2102 1217 2103 2104 2105 2106 2107	Amount 28,848,977 336,832 15,594,564 2,265,902 7,100,376 2,149,195 1,074,080 10,238,915	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5)
connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	GSIB 1216 2102 1217 2103 2104 2105 2106 2106 2107 2108	Amount 28.848,977 336,832 15,594,564 2,265,902 7,100,376 2,149,195 1,074,080 10,238,915 39,528	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(3) 3.c.(5) 3.c.(6)
connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions	GSIB 1216 2102 1217 2103 2104 2105 2106 2107	Amount 28,848,977 336,832 15,594,564 2,265,902 7,100,376 2,149,195 1,074,080 10,238,915	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5)
connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions e. OTC derivatives with other financial institutions was net positive fair value	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219	Amount 28,848,977 336,832 15,594,564 2,265,902 7,100,376 2,149,195 1,074,080 10,238,915 39,528 2,411,514	3.a. 3.a.(1) 3.b.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d.
connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions e. OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value	GSIB 1216 2102 1217 2103 2104 2105 2106 2106 1219 2108	Amount 28,848,977 336,832 15,594,664 2,265,902 7,100,376 2,149,195 1,074,080 10,238,915 39,528 2,411,514 22,123,367	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d.
connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions e. OTC derivatives with other financial institutions desired in value	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219	Amount 28,848,977 336,832 15,594,564 2,265,902 7,100,376 2,149,195 1,074,080 10,238,915 39,528 2,411,514	3.a. 3.a.(1) 3.b.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d.
connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions e. OTC derivatives with other financial institutions (1) Net positive fair value (2) Potential future exposure	GSIB 1216 2102 1217 2103 2104 2105 2106 2106 2107 2108 1219	Amount 28,848,977 336,832 15,594,664 2,265,902 7,100,376 2,149,195 1,074,080 10,238,915 39,528 2,411,514 22,123,367	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d.
connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions e. OTC derivatives with other financial institutions e. OTC derivatives with other financial institutions fully the positive fair value (2) Potential future exposure f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	GSIB 1216 2102 1217 2103 2104 2105 2106 2106 2107 2108 1219 2109 2110	Amount 28,848,977 336,832 15,594,564 2,265,902 7,100,376 2,149,195 1,074,080 10,238,915 39,528 2,411,514 22,123,367 2,020,083	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2)
connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions e. OTG derivatives with other financial institutions that have a net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 2110	Amount 28,848,977 336,832 15,594,564 2,265,902 7,100,376 2,149,195 1,074,080 10,238,915 39,528 2,411,514 22,123,367 2,020,083	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2)
connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions e. OTC derivatives with other financial institutions e. OTC derivatives with other financial institutions fully the positive fair value (2) Potential future exposure f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB	Amount 28,848,977 336,832 15,594,564 2,265,902 7,100,376 2,149,195 1,074,080 10,238,915 39,528 2,411,514 22,123,367 2,020,083 93,787,445 Amount	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.c.(6) 3.d.(1) 3.e.(2) 3.f.
connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions e. OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator, including insurance subsidiaries (sum of Items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to depository institutions	GSIB 1216 2102 1217 2103 2104 2105 2106 2106 2107 2108 1219 2109 2110 1215 GSIB	Amount 28,848,977 336,832 15,594,564 2,265,902 7,100,376 2,149,195 1,074,080 40,238,915 39,528 2,411,514 22,123,367 2,020,083 93,787,445 Amount	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f.
connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions e. OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB	Amount 28,848,977 336,832 15,594,564 2,265,902 7,100,376 2,149,195 1,074,080 10,238,915 39,528 2,411,514 22,123,367 2,020,083 93,787,445 Amount	3.a. 3.a.(1) 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f.
connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions e. OTC derivatives with other financial institutions (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113	Amount 28,848,977 336,832 15,594,564 2,265,902 7,100,376 2,149,195 1,074,080 10,238,915 39,528 2,411,514 22,123,367 2,020,083 93,787,445 Amount 20,160,848 24,801,310 0 9,971,975	3.a. 3.a.(1) 3.b.(2) 3.c.(2) 3.c.(3) 3.c.(5) 3.c.(6) 3.d.(3) 3.e.(1) 3.e.(2) 3.f.
connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions e. OTC derivatives with other financial institutions that have a net positive fair value (2) Potential future exposure (1) Intera-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of SFTs with other financial institutions	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB	Amount 28,848,977 336,832 15,594,564 2,265,902 7,100,376 2,149,195 1,074,080 10,238,915 39,528 2,411,514 22,123,367 2,020,083 93,787,445 Amount	3.a. 3.a.(1) 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f.
connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions e. OTC derivatives with other financial institutions (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 1219 2110 1215 GSIB 2111 2112 2113 1223	Amount 28,848,977 336,832 15,594,564 2,265,902 7,100,376 2,149,195 1,074,080 10,238,915 39,528 2,411,514 22,123,367 2,020,083 93,787,445 Amount 20,160,848 24,801,310 0 9,971,975 7,989,148	3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c.
connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions e. OTC derivatives with other financial institutions that have a net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of SFTs with other financial institutions d. OTC derivatives with other financial institutions and the financial institutions d. OTC derivatives with other financial institutions and the financial institutions	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113	Amount 28,848,977 336,832 15,594,564 2,265,902 7,100,376 2,149,195 1,074,080 10,238,915 39,528 2,411,514 22,123,367 2,020,083 93,787,445 Amount 20,160,848 24,801,310 0 9,971,975	3.a. 3.a.(1) 3.b.(2) 3.c.(2) 3.c.(3) 3.c.(5) 3.c.(6) 3.d.(3) 3.e.(1) 3.e.(2) 3.f.
connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificate of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions e. OTC derivatives with other financial institutions that have a net positive fair value (2) Potential future exposure (5) Lintra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of SFTs with other financial institutions (1) Net negative fair value (2) Potential future exposure c. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1224	Amount 28,848,977 336,832 15,594,564 2,265,902 7,100,376 2,149,195 1,074,080 10,238,915 39,528 2,411,514 22,123,367 2,020,083 93,787,445 Amount 20,160,848 24,801,310 0 9,971,975 7,989,148	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(5) 3.c.(6) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c.
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Bank name: BBVA

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Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB 1061	Amount 24 452 799	6.a.
a. Australian dollars (AUD) b. Canadian dollars (CAD)	1061 1063	21,153,788 49,467,510	ь.а. 6.с.
c. Swiss francs (CHF)	1064	49,317,501	6.d.
d. Chinese yuan (CNY)	1065	150,123,379	6.e.
e. Euros (EUR)	1066	2,947,437,367	6.f.
f. British pounds (GBP)	1067	390,791,779	6.g.
g. Hong Kong dollars (HKD) h. Indian rupee (INR)	1068 1069	73,872,550 11,594	6.h. 6.i.
i. Japanese yen (JPY)	1070	53,971,041	6.j.
j. New Zealand dollars (NZD)	1109	10,441,448	6.k.
k. Swedish krona (SEK)	1071	17,619,419	6.I.
I. United States dollars (USD)	1072	4,329,181,041	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	8,086,066,656	6.n.
ection 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	503,830,725	7.a.
	OOID	•	
ection 8 - Underwritten Transactions in Debt and Equity Markets a. Equity underwriting activity	1075	Amount 15,600	8.a.
b. Debt underwriting activity	1076	36,697,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	36,712,600	8.c.
ection 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	15,813,823	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	105,087,816	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	120,901,639	
d. Trading volume of listed equities, excluding intragroup transactions e. Trading volume of all other securities, excluding intragroup transactions	2126 2127	190,808,724 941,900	9.d. 9.e.
trading volume of all other securities, excluding intragroup transactions Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2127	941,900 191,750,624	9.e. 9.f.
	2120	191,730,024	J.1.
olexity indicators			
ection 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	3,943,958,545	10.a.
b. OTC derivatives settled bilaterally	1905	1,599,073,329	10.a. 10.b.
Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of	1227	5,543,031,874	10.c.
ems 10.a and 10.b)	.221	0,040,001,014	. 5.6.
ection 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	33,258,801	10.a.
b. Available-for-sale securities (AFS)	1082	40,197,406	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	54,776,051 4,731,867	10.c. 10.d.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	4,731,867	
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	13,948,289	10.e.
ection 12 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	4,263,765	11.a.
s-Jurisdictional Activity Indicators			
ection 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	423,926,906	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	31,629,432	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	455,556,338	13.c.
ection 14 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu	2131	352,337,614	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	31,658,982 383,006,506	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	383,996,596	14.c.
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ection 15 - Ancillary Indicators			
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ection 15 - Ancillary Indicators ection 16 - Ancillary Items orandum Items			
ection 15 - Ancillary Indicators ection 16 - Ancillary Items orandum Items ection 17 - Size Items			
ection 15 - Ancillary Indicators ection 16 - Ancillary Items orandum Items ection 17 - Size Items			
ection 15 - Ancillary Indicators ection 16 - Ancillary Items prandum Items ection 17 - Size Items ection 18 - Interconnectedness Items			
ection 15 - Ancillary Indicators ection 16 - Ancillary Items prandum Items ection 17 - Size Items ection 18 - Interconnectedness Items ection 19 - Substitutability/Financial Infra. Items	_		
ection 15 - Ancillary Indicators ection 16 - Ancillary Items prandum Items ection 17 - Size Items ection 18 - Interconnectedness Items ection 19 - Substitutability/Financial Infra. Items ection 20 - Complexity Items			
ection 15 - Ancillary Indicators ection 16 - Ancillary Items brandum Items ection 17 - Size Items ection 18 - Interconnectedness Items ection 19 - Substitutability/Financial Infra. Items ection 20 - Complexity Items ection 21 - Cross-Jurisdictional Activity Items	GSIB	Amount	
ection 15 - Ancillary Indicators ection 16 - Ancillary Items prandum Items ection 17 - Size Items ection 18 - Interconnectedness Items ection 19 - Substitutability/Financial Infra. Items ection 20 - Complexity Items ection 21 - Cross-Jurisdictional Activity Items e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	330,212,604	21.e.
ection 15 - Ancillary Indicators ection 16 - Ancillary Items brandum Items ection 17 - Size Items ection 18 - Interconnectedness Items ection 19 - Substitutability/Financial Infra. Items ection 20 - Complexity Items ection 21 - Cross-Jurisdictional Activity Items	1280 1281		21.f.