Disclosure for global systemically important banks (G-SIBs) indicators as of 31 December 2015

In order to comply with disclosure requirements and methodology described in the July 2013 document entitled “Global systemically important banks: updated assessment methodology and the higher loss absorbency requirement”\textsuperscript{1}, we attach information, corresponding to the fiscal year 2015.

The Basel Committee on Banking Supervision (BCBS) assesses the systemic importance of banks in a global context.

Global systemic importance is measured in terms of the impact a bank's failure can have on the global financial system and the wider economy, rather than the risk that a failure could occur.

The measurement approach of the global systemic importance is indicator-based. The indicators shall reflect the size of banks, their interconnectedness, the lack of readily available substitutes or financial institution infrastructure for the services they provide, their global (cross-jurisdictional) activity and their complexity.

The indicators provided below are calculated based on specific instructions by the BCBS and thus are not directly comparable against other disclosed information.

Please, be aware that this disclosed information could be subject to changes because is still under review by National Supervisor Authority and also by Basel Committee on Banking Supervision.

Articles 128 and 131 of Directive 2013/36/EU of the European Parliament incorporate at European level the obligation to maintain capital buffers for global systemically important entities. This has been transposed to Spanish regulation by the law 10/2014, “de ordenación, supervisión y solvencia de entidades de crédito”. According to this law, capital buffer for systemic entities is being required from January 1\textsuperscript{st}, 2016, subject to transitional period.

Madrid, April 29, 2016
<table>
<thead>
<tr>
<th>Category</th>
<th>Individual indicator</th>
<th>31.12.2015</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cross-Jurisdictional Activity</td>
<td>Cross-Jurisdictional claims</td>
<td>375.233</td>
</tr>
<tr>
<td></td>
<td>Cross-Jurisdictional liabilities</td>
<td>375.639</td>
</tr>
<tr>
<td>Size</td>
<td>Total exposures as defined for use in the BIS Basel III leverage ratio</td>
<td>788.370</td>
</tr>
<tr>
<td>Interconnectedness</td>
<td>Intra-financial system assets</td>
<td>72.961</td>
</tr>
<tr>
<td></td>
<td>Intra-financial system liabilities</td>
<td>98.371</td>
</tr>
<tr>
<td></td>
<td>Securities outstanding</td>
<td>131.272</td>
</tr>
<tr>
<td>Substitutability/financial institution infrastructure</td>
<td>Assets under custody</td>
<td>702.666</td>
</tr>
<tr>
<td></td>
<td>Payments activity</td>
<td>7,016,612</td>
</tr>
<tr>
<td></td>
<td>Underwritten transactions in debt and equity markets</td>
<td>27,837</td>
</tr>
<tr>
<td>Complexity</td>
<td>Notional amount of over-the-counter (OTC) derivatives</td>
<td>1,929,415</td>
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<tr>
<td></td>
<td>Level 3 Assets</td>
<td>1,325</td>
</tr>
<tr>
<td></td>
<td>Trading and available for sale securities</td>
<td>14,908</td>
</tr>
</tbody>
</table>

1 Document available at www.bis.org/publ/bcbs255.htm
2 According to the instructions of GSiBs template requirements, this indicator match the definition of total exposures as defined in Basel III leverage ratio framework and disclosure requirements, January 2014, Basel Committee on Banking Supervision, available at www.bis.org/publ/bcbs270.htm.
BBVA oficial COREP total exposure for the calculation of leverage ratio as of end-2015 on a fully-loaded basis is € 765,723 millions.
3 After offsetting of trading and available-for-sale securities that meet the definition of unencumbered Level 1 and Level 2 (after haircuts) assets, as per BCBS definition
## General Bank Data

### Section 1 - General Information

<table>
<thead>
<tr>
<th>GSIB</th>
<th>Response</th>
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</thead>
<tbody>
<tr>
<td>1001</td>
<td>ES</td>
</tr>
<tr>
<td>1002</td>
<td>BBVA</td>
</tr>
<tr>
<td>1003</td>
<td>2015-12-31</td>
</tr>
<tr>
<td>1004</td>
<td>EUR</td>
</tr>
<tr>
<td>1005</td>
<td>1</td>
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### b. General Information provided by the reporting institution:

<table>
<thead>
<tr>
<th>GSIB</th>
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<tbody>
<tr>
<td>1007</td>
<td>1.000</td>
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<tr>
<td>1008</td>
<td>IFRS</td>
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<tr>
<td>1009</td>
<td>2016-04-30</td>
</tr>
<tr>
<td>1010</td>
<td>English</td>
</tr>
<tr>
<td>1011</td>
<td><a href="http://shareholdersandinvestor.com">http://shareholdersandinvestor.com</a></td>
</tr>
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</table>

## Size Indicator

### Section 2 - Total Exposures

<table>
<thead>
<tr>
<th>GSIB</th>
<th>Amount in thousand EUR</th>
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<tbody>
<tr>
<td>1012</td>
<td>14,554,643</td>
</tr>
<tr>
<td>1016</td>
<td>4,162,802</td>
</tr>
<tr>
<td>1018</td>
<td>14,523,074</td>
</tr>
<tr>
<td>1013</td>
<td>16,616,478</td>
</tr>
<tr>
<td>1014</td>
<td>37,254</td>
</tr>
<tr>
<td>1015</td>
<td>669,866,069</td>
</tr>
<tr>
<td>1019</td>
<td>64,521,226</td>
</tr>
<tr>
<td>1022</td>
<td>10,510,853</td>
</tr>
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<td>1023</td>
<td>88,769,744</td>
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<td>1024</td>
<td>14,072,151</td>
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<tr>
<td>1031</td>
<td>13,024,343</td>
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</table>

### Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) through 2.d.(4), 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))

<table>
<thead>
<tr>
<th>GSIB</th>
<th>Amount in thousand EUR</th>
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<tbody>
<tr>
<td>1103</td>
<td>780,639,680</td>
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## Interconnectedness Indicators

### Section 3 - Intrahousehold Financial System Assets

<table>
<thead>
<tr>
<th>GSIB</th>
<th>Amount in thousand EUR</th>
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<tr>
<td>1033</td>
<td>30,868,101</td>
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<tr>
<td>1034</td>
<td>0</td>
</tr>
<tr>
<td>1035</td>
<td>6,270,073</td>
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<tr>
<td>1036</td>
<td>9,010,413</td>
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<td>1037</td>
<td>13,940,226</td>
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<td>1038</td>
<td>210,260</td>
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<td>1039</td>
<td>1,520,266</td>
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<td>1040</td>
<td>2,155,236</td>
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<td>1041</td>
<td>953,836</td>
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<td>1043</td>
<td>6,780,003</td>
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<tr>
<td>1044</td>
<td>6,272,877</td>
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### Intrahousehold 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))

<table>
<thead>
<tr>
<th>GSIB</th>
<th>Amount in thousand EUR</th>
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<tbody>
<tr>
<td>1045</td>
<td>72,961,289</td>
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## Section 4 - Intrahousehold Financial System Liabilities

### Section 4 - Intrahousehold Financial System Liabilities

<table>
<thead>
<tr>
<th>GSIB</th>
<th>Amount in thousand EUR</th>
</tr>
</thead>
<tbody>
<tr>
<td>1046</td>
<td>38,568,361</td>
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<tr>
<td>1047</td>
<td>47,358,677</td>
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<tr>
<td>1108</td>
<td>0</td>
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<tr>
<td>1048</td>
<td>0</td>
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<td>1049</td>
<td>569,818</td>
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<td>1050</td>
<td>6,729,609</td>
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<td>1051</td>
<td>5,144,854</td>
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### Intrahousehold financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))

<table>
<thead>
<tr>
<th>GSIB</th>
<th>Amount in thousand EUR</th>
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<tbody>
<tr>
<td>1052</td>
<td>98,371,310</td>
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## Section 5 - Securities Outstanding

### Section 5 - Securities Outstanding

<table>
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<tr>
<th>GSIB</th>
<th>Amount in thousand EUR</th>
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<tbody>
<tr>
<td>1053</td>
<td>38,165,819</td>
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<tr>
<td>1054</td>
<td>33,566,404</td>
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<td>1055</td>
<td>10,687,057</td>
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<td>1056</td>
<td>40,476</td>
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<td>1067</td>
<td>2,925</td>
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<td>1058</td>
<td>42,905,000</td>
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<td>1059</td>
<td>6,421,856</td>
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<tr>
<td>1060</td>
<td>131,272,337</td>
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### Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 5.a through 5.g)
### Substitutability/Financial Institution Infrastructure Indicators

#### Section 6 - Payments made in the reporting year (excluding intragroup payments)

<table>
<thead>
<tr>
<th>Currency</th>
<th>Amount in thousand EUR</th>
</tr>
</thead>
<tbody>
<tr>
<td>Australian dollars (AUD)</td>
<td>1061</td>
</tr>
<tr>
<td>Brazilian real (BRL)</td>
<td>1062</td>
</tr>
<tr>
<td>Canadian dollars (CAD)</td>
<td>1063</td>
</tr>
<tr>
<td>Swiss francs (CHF)</td>
<td>1064</td>
</tr>
<tr>
<td>Chinese yuan (CNY)</td>
<td>1065</td>
</tr>
<tr>
<td>Euros (EUR)</td>
<td>1066</td>
</tr>
<tr>
<td>British pounds (GBP)</td>
<td>1067</td>
</tr>
<tr>
<td>Hong Kong dollars (HKD)</td>
<td>1068</td>
</tr>
<tr>
<td>Indian rupee (INR)</td>
<td>1069</td>
</tr>
<tr>
<td>Japanese yen (JPY)</td>
<td>1070</td>
</tr>
<tr>
<td>Swedish krona (SEK)</td>
<td>1071</td>
</tr>
<tr>
<td>United States dollars (USD)</td>
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<tr>
<td>Payments activity indicator</td>
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</tbody>
</table>

#### Section 7 - Assets Under Custody

<table>
<thead>
<tr>
<th>Indicator</th>
<th>Amount in thousand EUR</th>
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<tbody>
<tr>
<td>Assets under custody indicator</td>
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#### Section 8 - Underwritten Transactions in Debt and Equity Markets

<table>
<thead>
<tr>
<th>Activity</th>
<th>Amount in thousand EUR</th>
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</thead>
<tbody>
<tr>
<td>Equity underwriting activity</td>
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<tr>
<td>Debt underwriting activity</td>
<td>1076</td>
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<td>Underwriting activity indicator</td>
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### Complexity Indicators

#### Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives

<table>
<thead>
<tr>
<th>Derivative</th>
<th>Amount in thousand EUR</th>
</tr>
</thead>
<tbody>
<tr>
<td>OTC derivatives cleared through a central counterparty</td>
<td>1078</td>
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<tr>
<td>OTC derivatives settled bilaterally</td>
<td>1079</td>
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<tr>
<td>OTC derivatives indicator</td>
<td>1080</td>
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</tbody>
</table>

#### Section 10 - Trading and Available-for-Sale Securities

<table>
<thead>
<tr>
<th>Securities</th>
<th>Amount in thousand EUR</th>
</tr>
</thead>
<tbody>
<tr>
<td>Held-for-trading securities (HFT)</td>
<td>1081</td>
</tr>
<tr>
<td>Available-for-sale securities (AFS)</td>
<td>1082</td>
</tr>
<tr>
<td>Trading and AFS securities that meet the definition of Level 1 assets</td>
<td>1083</td>
</tr>
<tr>
<td>Trading and AFS securities that meet the definition of Level 2 assets, with haircuts</td>
<td>1084</td>
</tr>
<tr>
<td>Trading and AFS securities indicator</td>
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</tbody>
</table>

#### Section 11 - Level 3 Assets

<table>
<thead>
<tr>
<th>Indicator</th>
<th>Amount in thousand EUR</th>
</tr>
</thead>
<tbody>
<tr>
<td>Level 3 assets indicator</td>
<td>1086</td>
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</tbody>
</table>

### Cross-Jurisdictional Activity Indicators

#### Section 12 - Cross-Jurisdictional Claims

<table>
<thead>
<tr>
<th>Indicator</th>
<th>Amount in thousand EUR</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cross-jurisdictional claims indicator</td>
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</tr>
</tbody>
</table>

#### Section 13 - Cross-Jurisdictional Liabilities

<table>
<thead>
<tr>
<th>Liability</th>
<th>Amount in thousand EUR</th>
</tr>
</thead>
<tbody>
<tr>
<td>Foreign liabilities (excluding derivatives and local liabilities in local currency)</td>
<td>1088</td>
</tr>
<tr>
<td>Any foreign liabilities to related offices included in item 13.a.</td>
<td>1089</td>
</tr>
<tr>
<td>Local liabilities in local currency (excluding derivatives activity)</td>
<td>1090</td>
</tr>
<tr>
<td>Cross-jurisdictional liabilities indicator</td>
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</tbody>
</table>