BFA TENEDORA DE ACCIONES S.A.U.

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand EUR
a. Derivatives		
(1) Counterparty exposure of derivatives contracts	1012	5.459.928
(2) Capped notional amount of credit derivatives	1201	0
(3) Potential future exposure of derivative contracts	1018	190.578
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	1.315.973
(2) Counterparty exposure of SFTs	1014	1.483.387
c. Other assets	1015	176.207.380
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	9.277.114
(2) Items subject to a 20% CCF	1022	3.922.431
(3) Items subject to a 50% CCF	1023	6.903.295
(4) Items subject to a 100% CCF	1024	4.291.242
e. Regulatory adjustments	1031	1.891.517
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	194.112.333

DETALLE INDICADORES QIS (DATOS DIC-16) (2 DE 4)

BFA TENEDORA DE ACCIONES S.A.U.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand EUR
a. Funds deposited with or lent to other financial institutions	1033	52.051
(1) Certificates of deposit	1034	0
b. Unused portion of committed lines extended to other financial institutions	1035	226.203
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	1036	1.100.051
(2) Senior unsecured debt securities	1037	321.374
(3) Subordinated debt securities	1038	3.270
(4) Commercial paper	1039	0
(5) Equity securities	1040	3.593
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0
d. Net positive current exposure of securities financing transactions with other financial institutions (revised definition)	1213	643.457
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	1043	501.978
(2) Potential future exposure	1044	80.243
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	2.932.220

Section 4 - Intra-Financial System Liabilities	GSIB	Amount in thousand EUR
a. Funds deposited by or borrowed from other financial institutions:		
(1) Deposits due to depository institutions	1046	7.304.206
(2) Deposits due to non-depository financial institutions	1047	8.568.940
(3) Loans obtained from other financial institutions	1105	0
b. Unused portion of committed lines obtained from other financial institutions	1048	0
c. Net negative current exposure of securities financing transactions with other financial institutions (revised definition)	1214	37.959
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	88.483
(2) Potential future exposure	1051	19.161
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	16.018.748

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR
a. Secured debt securities	1053	13.822.224
b. Senior unsecured debt securities	1054	4.972.353
c. Subordinated debt securities	1055	1.045.492
d. Commercial paper	1056	6.094
e. Certificates of deposit	1057	0
f. Common equity	1058	11.183.326
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	31.029.489

BFA TENEDORA DE ACCIONES S.A.U.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in thousand EUR
a. Australian dollars (AUD)	1061	1.417.608
b. Brazilian real (BRL)	1062	0
c. Canadian dollars (CAD)	1063	1.870.018
d. Swiss francs (CHF)	1064	545.980
e. Chinese yuan (CNY)	1065	904
f. Euros (EUR)	1066	837.130.792
g. British pounds (GBP)	1067	6.881.551
h. Hong Kong dollars (HKD)	1068	6.796
i. Indian rupee (INR)	1069	0
j. Japanese yen (JPY)	1070	3.175.568
k. Swedish krona (SEK)	1071	1.511.919
l. United States dollars (USD)	1072	93.733.357
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	946.274.493

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR
a. Assets under custody indicator	1074	35.085.000

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR
a. Equity underwriting activity	1075	0
b. Debt underwriting activity	1076	1.048.288
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	1.048.288

BFA TENEDORA DE ACCIONES S.A.U.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in thousand EUR
a. OTC derivatives cleared through a central counterparty	1078	221.381.352
b. OTC derivatives settled bilaterally	1079	132.755.164
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	354.136.516

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR
a. Held-for-trading securities (HFT)	1081	5.005
b. Available-for-sale securities (AFS)	1082	56.983.499
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	53.669.077
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	777.001
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	2.542.426

Section 11 - Level 3 Assets	GSIB	Amount in thousand EUR
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	117.088

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount in thousand EUR
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	12.815.692

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand EUR
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	21.048.268
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0
b. Local liabilities in local currency (excluding derivatives activity)	1090	0
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	21.048.268

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