Boadilla del Monte, 14 Mayo 2020

Indicadores para identificar Entidades Globalmente Sistémicas

Información referida a 31 de diciembre 2019

Santander

1. Introducción

Identificación de Entidades Globalmente Sistémicas

- **Santander es una de las 30 entidades[1] designadas en 2019 por el Comité de Basilea conjuntamente con el Financial Stability Board como entidad sistémica de importancia global.**

- **Esta designación obliga a Santander a cumplir requerimientos adicionales consistentes principalmente en:**
  - **colchón de capital (actualmente el 1%)**
  - **requerimientos de TLAC**
  - **exigencia de publicar información relevante con mayor frecuencia**
  - **mayores exigencias regulatorias para los órganos de control interno**
  - **supervisión especial**
  - **exigencia de informes especiales a presentar a sus supervisores.**

(1) **Se puede consultar la lista de entidades sistémicas de importancia global en:** https://www.fsb.org/wp-content/uploads/P221119-1.pdf

2. Realización del cálculo

Identificación de Entidades Globalmente Sistémicas

- **La información se solicita anualmente a los bancos con exposición de apalancamiento superior a los 200.000 millones de euros, con la obligación de publicarla antes del 30 de abril del año siguiente.**

- **Con esta información se elabora un indicador global que determinará el tamaño del colchón de capital que se le exigirá en función de unos tramos definidos por los reguladores. Si supera 130, la entidad será designada entidad sistémica de importancia global.**

- **La medición empleada para la designación se basa en cinco categorías:**
  - **Tamaño**
  - **Actividad interjurisdiccional**
  - **Interconexión con otras entidades financieras**
  - **Sustituibilidad**
  - **Complejidad.**

- **En noviembre 2019 el Financial Stability Board publicó la lista de entidades sistémicas de importancia global donde Santander obtuvo una puntuación de 201.**

3. Información cuantitativa de los indicadores

Resumen

Section 22 - Indicator Values		Indicator value in million EUR
a. Section 2 - Total exposures indicator		1.578.629
b. Section 3 - Intra-financial system assets indicator		94.246
c. Section 4 - Intra-financial system liabilities indicator		157.067
d. Section 5 - Securities outstanding indicator		300.053
e. Section 6 - Payments activity indicator		12.890.124
f. Section 7 - Assets under custody indicator		540.466
g. Section 8 - Underwriting activity indicator		60.857
h. Section 9 - OTC derivatives indicator		5.959.149
i. Section 10 - Trading and AFS securities indicator		15.392
j. Section 11 - Level 3 assets indicator		6.331
k. Section 12 - Cross-jurisdictional claims indicator		1.059.742
l. Section 13 - Cross-jurisdictional liabilities indicator		731.902

3. Información cuantitativa de los indicadores

General Bank Data

Section 1 - General Information	GSIB	Response
a. General information provided by the relevant supervisory authority:		
(1) Country code	1001	ES
(2) Bank name	1002	Banco Santander
(3) Reporting date (yyyy-mm-dd)	1003	2019-12-31
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	1
(6) Submission date (yyyy-mm-dd)	1006	2020-04-29
b. General Information provided by the reporting institution:		
(1) Reporting unit	1007	1.000.000
(2) Accounting standard	1008	IFRS
(3) Date of public disclosure (yyyy-mm-dd)	1009	2020-04-29
(4) Language of public disclosure	1010	Spanish
(5) Web address of public disclosure	1011	http://www.santander.com

3. Información cuantitativa de los indicadores

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in million EUR
a. Derivatives		
(1) Counterparty exposure of derivatives contracts	1012	12.363
(2) Capped notional amount of credit derivatives	1201	1.436
(3) Potential future exposure of derivative contracts	1018	24.159
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	85.172
(2) Counterparty exposure of SFTs	1014	2.218
c. Other assets	1015	1.335.070
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	109.216
(2) Items subject to a 20% CCF	1022	76.745
(3) Items subject to a 50% CCF	1023	93.071
(4) Items subject to a 100% CCF	1024	45.405
e. Regulatory adjustments	1031	34.015
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	1.578.629

3. Información cuantitativa de los indicadores

Interconnectedness Indicators (I/II)

Section 3 - Intra-Financial System Assets	GSIB	Amount in million EUR
a. Funds deposited with or lent to other financial institutions	1033	43.212
(1) Certificates of deposit	1034	0
b. Unused portion of committed lines extended to other financial institutions	1035	15.830
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	1036	435
(2) Senior unsecured debt securities	1037	14.597
(3) Subordinated debt securities	1038	469
(4) Commercial paper	1039	0
(5) Equity securities	1040	7.017
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	1.455
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	909
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	1043	1.536
(2) Potential future exposure	1044	11.697
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	94.246

3. Información cuantitativa de los indicadores

Interconnectedness Indicators (II/II)

Section 4 - Intra-Financial System Liabilities	GSIB	**Amount in million EUR**
a. Funds deposited by or borrowed from other financial institutions:		
(1) Deposits due to depository institutions	1046	70.016
(2) Deposits due to non-depository financial institutions	1047	58.026
(3) Loans obtained from other financial institutions	1105	0
b. Unused portion of committed lines obtained from other financial institutions	1048	15.127
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	4.394
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	1.266
(2) Potential future exposure	1051	8.237
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	157.067

Section 5 - Securities Outstanding	GSIB	**Amount in million EUR**
a. Secured debt securities	1053	51.548
b. Senior unsecured debt securities	1054	120.856
c. Subordinated debt securities	1055	20.568
d. Commercial paper	1056	22.977
e. Certificates of deposit	1057	9.670
f. Common equity	1058	74.112
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	321
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	300.053

3. Información cuantitativa de los indicadores

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in million EUR
a. Australian dollars (AUD)	1061	15.171
b. Brazilian real (BRL)	1062	418.498
c. Canadian dollars (CAD)	1063	33.233
d. Swiss francs (CHF)	1064	77.681
e. Chinese yuan (CNY)	1065	164.709
f. Euros (EUR)	1066	3.526.482
g. British pounds (GBP)	1067	1.177.220
h. Hong Kong dollars (HKD)	1068	55.783
i. Indian rupee (INR)	1069	40
j. Japanese yen (JPY)	1070	62.225
k. Mexican pesos (MXN)	1108	2.906.539
l. Swedish krona (SEK)	1071	17.073
m. United States dollars (USD)	1072	4.435.469
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	12.890.124

Section 7 - Assets Under Custody	GSIB	Amount in million EUR
a. Assets under custody indicator	1074	540.466

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in million EUR
a. Equity underwriting activity	1075	2.605
b. Debt underwriting activity	1076	58.252
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	60.857

3. Información cuantitativa de los indicadores

Complexity Indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in million EUR
a. OTC derivatives cleared through a central counterparty	1078	4.093.033
b. OTC derivatives settled bilaterally	1079	1.866.117
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	5.959.149

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in million EUR
a. Held-for-trading securities (HFT)	1081	47.971
b. Available-for-sale securities (AFS)	1082	106.359
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	125.023
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	13.916
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	15.392

Section 11 - Level 3 Assets	GSIB	Amount in million EUR
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	6.331

3. Información cuantitativa de los indicadores

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount in million EUR
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	1.059.742

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in million EUR
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	164.219
(1) Any foreign liabilities to related offices included in item 13.a.	1089	23.234
b. Local liabilities in local currency (excluding derivatives activity)	1090	590.917
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	731.902

Gracias.

Nuestro propósito es ayudar a personas
y empresas a prosperar.

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de que todo lo que hacemos debe ser

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