

Boadilla del Monte, 27 Abril 2018

Indicadores para identificar Entidades Globalmente Sistémicas

Información referida a 31 de diciembre 2017

1. Introducción

Identificación de Entidades Globalmente Sistémicas

- Santander es una de las 30 entidades¹ designadas en 2017 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: <http://www.fsb.org/2017/11/2017-list-of-global-systemically-important-banks-g-sibs/>

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 2017 el Financial Stability Board publicó la lista de entidades sistémicas de importancia global donde Santander obtuvo una puntuación de 193.

3. Información cuantitativa de los indicadores

Resumen

Section 23 - Indicator Values		Indicator value in million EUR
a. Section 2 - Total exposures indicator		1,495,035
b. Section 3 - Intra-financial system assets indicator		95,975
c. Section 4 - Intra-financial system liabilities indicator		151,080
d. Section 5 - Securities outstanding indicator		322,525
e. Section 6 - Payments activity indicator		12,327,488
f. Section 7 - Assets under custody indicator		1,016,219
g. Section 8 - Underwriting activity indicator		58,496
h. Section 9 - OTC derivatives indicator		4,520,328
i. Section 10 - Trading and AFS securities indicator		19,956
j. Section 11 - Level 3 assets indicator		1,360
k. Section 12 - Cross-jurisdictional claims indicator		935,174
l. Section 13 - Cross-jurisdictional liabilities indicator		843,753

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	2017-12-31
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	1
(6) Submission date (yyyy-mm-dd)	1006	2018-04-27
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	2018-04-27
(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	9,765
(2) Capped notional amount of credit derivatives	1201	1,464
(3) Potential future exposure of derivative contracts	1018	29,703
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	51,418
(2) Counterparty exposure of SFTs	1014	3,784
c. Other assets	1015	1,299,176
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	90,767
(2) Items subject to a 20% CCF	1022	69,994
(3) Items subject to a 50% CCF	1023	109,065
(4) Items subject to a 100% CCF	1024	22,117
e. Regulatory adjustments	1031	31,566
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	1,495,035

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	36,780
(1) Certificates of deposit	1034	0
b. Unused portion of committed lines extended to other financial institutions	1035	13,613
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	1036	6,289
(2) Senior unsecured debt securities	1037	20,102
(3) Subordinated debt securities	1038	413
(4) Commercial paper	1039	0
(5) Equity securities	1040	6,196
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	663
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	1,294
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	1043	2,117
(2) Potential future exposure	1044	9,833
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	95,975

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	60,041
(2) Deposits due to non-depository financial institutions	1047	54,261
(3) Loans obtained from other financial institutions	1105	0
b. Unused portion of committed lines obtained from other financial institutions	1048	11,328
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	472
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	4,687
(2) Potential future exposure	1051	20,291
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	151,080

Section 5 - Securities Outstanding	GSIB	
a. Secured debt securities	1053	87,684
b. Senior unsecured debt securities	1054	98,741
c. Subordinated debt securities	1055	20,987
d. Commercial paper	1056	13,362
e. Certificates of deposit	1057	3
f. Common equity	1058	101,344
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	404
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	322,525

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	18,323
b. Brazilian real (BRL)	1062	377,302
c. Canadian dollars (CAD)	1063	43,213
d. Swiss francs (CHF)	1064	48,582
e. Chinese yuan (CNY)	1065	81,607
f. Euros (EUR)	1066	3,078,059
g. British pounds (GBP)	1067	1,097,363
h. Hong Kong dollars (HKD)	1068	86,177
i. Indian rupee (INR)	1069	33
j. Japanese yen (JPY)	1070	32,113
k. Mexican pesos (MXN)	1108	3,044,369
l. Swedish krona (SEK)	1071	20,895
m. United States dollars (USD)	1072	4,399,453
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	12,327,488

Section 7 - Assets Under Custody	GSIB	Amount in million EUR
a. Assets under custody indicator	1074	1,016,219

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in million EUR
a. Equity underwriting activity	1075	3,172
b. Debt underwriting activity	1076	55,324
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	58,496

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	2,836,754
b. OTC derivatives settled bilaterally	1079	1,683,574
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	4,520,328

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in million EUR
a. Held-for-trading securities (HFT)	1081	57,535
b. Available-for-sale securities (AFS)	1082	120,405
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	136,434
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	21,550
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	19,956

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	1,360

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	935,174

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in million EUR
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	224,210
(1) Any foreign liabilities to related offices included in item 13.a.	1089	29,736
b. Local liabilities in local currency (excluding derivatives activity)	1090	649,279
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	843,753

Gracias.

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