Boadilla del Monte, 25 Mayo 2021

Indicadores para identificar Entidades Globalmente Sistémicas

Información referida a 31 de diciembre 2020

Santander

1. Introducción

Identificación de Entidades Globalmente Sistémicas

- **Santander es una de las 30 entidades[1] designadas en 2020 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/P111120.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 2020 el Financial Stability Board publicó la lista de entidades sistémicas de importancia global donde Santander obtuvo una puntuación de 199.**

3. Información cuantitativa de los indicadores

Resumen

Section 22 - Indicator Values		in million EUR
a. Section 2 - Total exposures indicator		1.556.279
b. Section 3 - Intra-financial system assets indicator		82.493
c. Section 4 - Intra-financial system liabilities indicator		136.617
d. Section 5 - Securities outstanding indicator		253.139
e. Section 6 - Payments activity indicator		10.574.343
f. Section 7 - Assets under custody indicator		461.319
g. Section 8 - Underwriting activity indicator		80.051
h. Section 9 - OTC derivatives indicator		5.665.379
i. Section 10 - Trading and AFS securities indicator		17.141
j. Section 11 - Level 3 assets indicator		8.262
k. Section 12 - Cross-jurisdictional claims indicator		1.030.508
l. Section 13 - Cross-jurisdictional liabilities indicator		726.741

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	2020-12-31
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	1
(6) Submission date (yyyy-mm-dd)	1006	2021-04-29
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	2021-04-29
(4) Language of public disclosure	1010	Spanish
(5) Web address of public disclosure	1011	http://www.santander.com
(6) LEI code	2015	5493006QMFDDMYWIAM13

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	12,881
(2) Capped notional amount of credit derivatives	1201	1,838
(3) Potential future exposure of derivative contracts	1018	23,138
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	67,441
(2) Counterparty exposure of SFTs	1014	2,358
c. Other assets	1015	1,333,955
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	101,148
(2) Items subject to a 20% CCF	1022	85,214
(3) Items subject to a 50% CCF	1023	90,004
(4) Items subject to a 100% CCF	1024	42,508
e. Regulatory adjustments	1031	18,151
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	1,556,279

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	38.742
(1) Certificates of deposit	1034	0
b. Unused portion of committed lines extended to other financial institutions	1035	18.426
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	1036	145
(2) Senior unsecured debt securities	1037	13.054
(3) Subordinated debt securities	1038	55
(4) Commercial paper	1039	0
(5) Equity securities	1040	5.272
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	871
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	1.152
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	1043	2.212
(2) Potential future exposure	1044	4.306
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	82.493

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	48.669
(2) Deposits due to non-depository financial institutions	1047	54.849
(3) Loans obtained from other financial institutions	1105	0
b. Unused portion of committed lines obtained from other financial institutions	1048	8.004
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	8.811
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	3.146
(2) Potential future exposure	1051	13.138
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	136.617

Section 5 - Securities Outstanding	GSIB	Amount in million EUR
a. Secured debt securities	1053	50.294
b. Senior unsecured debt securities	1054	107.133
c. Subordinated debt securities	1055	21.495
d. Commercial paper	1056	13.678
e. Certificates of deposit	1057	8.332
f. Common equity	1058	52.011
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	196
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	253.139

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	16,348
b. Brazilian real (BRL)	1062	337,455
c. Canadian dollars (CAD)	1063	30,378
d. Swiss francs (CHF)	1064	57,380
e. Chinese yuan (CNY)	1065	174,115
f. Euros (EUR)	1066	4,069,057
g. British pounds (GBP)	1067	474,912
h. Hong Kong dollars (HKD)	1068	63,188
i. Indian rupee (INR)	1069	33
j. Japanese yen (JPY)	1070	50,926
k. Mexican pesos (MXN)	1108	1,480,415
l. Swedish krona (SEK)	1071	15,090
m. United States dollars (USD)	1072	3,805,046
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	10,574,343

Section 7 - Assets Under Custody	GSIB	Amount in million EUR
a. Assets under custody indicator	1074	461,319

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in million EUR
a. Equity underwriting activity	1075	2,714
b. Debt underwriting activity	1076	77,337
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	80,051

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	3,954,578
b. OTC derivatives settled bilaterally	1079	1,710,800
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	5,665,379

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in million EUR
a. Held-for-trading securities (HFT)	1081	50,142
b. Available-for-sale securities (AFS)	1082	97,294
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	117,662
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	12,632
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	17,141

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	8,262

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	1,030,508

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in million EUR
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	142,583
(1) Any foreign liabilities to related offices included in item 13.a.	1089	25,402
b. Local liabilities in local currency (excluding derivatives activity)	1090	609,560
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	726,741

Gracias.

Nuestro propósito es ayudar a personas y empresas a prosperar.

Nuestra cultura se basa en la creencia de que todo lo que hacemos debe ser

Sencillo Personal Justo

Santander

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