Bank name: Sabadell

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	ES	1.a.(1)
(2) Bank name	1002	Banco de Sabadell, S.A.	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2018-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2019-05-03	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1 000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2019-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.grupbancsabadell.com/en/XTD/INDEX/?url=https:	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	879 680	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	74 000	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	1 502 491	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	33 585	2.b.(1)
(2) Counterparty exposure of SFTs	1014	120 925	2.b.(2)
c. Other assets	1015	212 988 597	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	9 455 642	2.d.(1)
(2) Items subject to a 20% CCF	1022	13 456 915	2.d.(2)
(3) Items subject to a 50% CCF	1023	8 606 177	2.d.(3)
(4) Items subject to a 100% CCF	1024	1 405 525	2.d.(4)
e. Regulatory adjustments	1031	3 187 585	2.e.
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	224 944 838,69	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	3 863 916	3.a.
(1) Certificates of deposit	1034	263 467	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	416 884	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	0	3.c.(1)
(2) Senior unsecured debt securities	1037	676 135	3.c.(2)
(3) Subordinated debt securities	1038	4 801	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	195 311	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	726 039	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	368 085	3.e.(1)
(2) Potential future exposure	1044	707 995	3.e.(2)
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	6 959 166	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	2 622 303	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	12 864 679	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	30 182	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	14 404	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	30 222	4.d.(1)
(2) Potential future exposure	1051	248 982	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	15 810 772	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	12 332 006	5.a.
b. Senior unsecured debt securities	1054	3 979 311	5.b.
c. Subordinated debt securities	1055	1 836 344	5.c.
d. Commercial paper	1056	3 276 336	5.d.
e. Certificates of deposit	1057	0	5.e.
f. Common equity	1058	5 629 778	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	1 150 000	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	28 203 775	5.h.

Bank name: Sabadell

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	38 697	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	50 474	6.c.
d. Swiss francs (CHF)	1064	56 932	6.d.
e. Chinese yuan (CNY)	1065	26 027	6.e.
f. Euros (EUR)	1066	224 716 342	6.f.
g. British pounds (GBP)	1067	1 109 435	6.g.
h. Hong Kong dollars (HKD)	1068	35 969	6.h.
i. Indian rupee (INR)	1069	0	6.i.
j. Japanese yen (JPY)	1070	99 151	6.j.
k. Mexican pesos (MXN)	1108	271 421	6.k.
l. Swedish krona (SEK)	1071	37 982	6.l.
m. United States dollars (USD)	1072	13 325 927	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	239 768 357	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	71 037 495	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	522 217	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	522 217	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	88 451 847	9.a.
b. OTC derivatives settled bilaterally	1079	89 694 766	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	178 146 613	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	466 004	10.a.
b. Available-for-sale securities (AFS)	1082	13 247 056	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	11 475 137	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	475 169	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	1 762 754	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	128 194	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	78 571 576	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	18 504 791	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	43 701 902	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	62 206 693	13.c.

Ancillary Data