

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	Sabadell	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2016-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005		1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2017-07-24	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	2017-04-28	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	<a href="https://www.grupobancosabadell.com/es/XTD/INDEX?url=">https://www.grupobancosabadell.com/es/XTD/INDEX?url=</a>	1.b.(5)

### Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	975,229	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	75,000	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	1,125,857	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	420,760	2.b.(1)
(2) Counterparty exposure of SFTs	1014	441,201	2.b.(2)
c. Other assets	1015	205,226,818	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	7,978,338	2.d.(1)
(2) Items subject to a 20% CCF	1022	13,044,412	2.d.(2)
(3) Items subject to a 50% CCF	1023	6,599,646	2.d.(3)
(4) Items subject to a 100% CCF	1024	3,610,520	2.d.(4)
e. Regulatory adjustments	1031	2,406,297	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) through 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	218,581,924	2.f.

### Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	5,515,144	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	122,622	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	24,689	3.c.(1)
(2) Senior unsecured debt securities	1037	585,585	3.c.(2)
(3) Subordinated debt securities	1038	176,154	3.c.(3)
(4) Commercial paper	1039	6,584	3.c.(4)
(5) Equity securities	1040	227,865	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 (revised)	1213	441,194	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	351,284	3.e.(1)
(2) Potential future exposure	1044	317,364	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	7,768,485	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	2,139,921	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	4,202,863	4.a.(2)
(3) Loans obtained from other financial institutions	1105	6,536,230	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	121,971	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions (revised)	1214	11,928	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	916,861	4.d.(1)
(2) Potential future exposure	1051	578,466	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	14,508,240	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	16,195,117	5.a.
b. Senior unsecured debt securities	1054	4,743,069	5.b.
c. Subordinated debt securities	1055	1,462,642	5.c.
d. Commercial paper	1056	3,938,500	5.d.
e. Certificates of deposit	1057	0	5.e.
f. Common equity	1058	7,294,819	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	18,400	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	33,652,547	5.h.

## Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	29,932	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	117,830	6.c.
d. Swiss francs (CHF)	1064	58,077	6.d.
e. Chinese yuan (CNY)	1065	13	6.e.
f. Euros (EUR)	1066	174,441,819	6.f.
g. British pounds (GBP)	1067	931,379	6.g.
h. Hong Kong dollars (HKD)	1068	3,096	6.h.
i. Indian rupee (INR)	1069	0	6.i.
j. Japanese yen (JPY)	1070	88,035	6.j.
k. Swedish krona (SEK)	1071	24,396	6.k.
l. United States dollars (USD)	1072	12,570,296	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	188,264,873	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	57,347,598	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	1,618,700	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	1,618,700	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	25,140,351	9.a.
b. OTC derivatives settled bilaterally	1079	75,845,251	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	100,985,602	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	1,649,725	10.a.
b. Available-for-sale securities (AFS)	1082	18,467,533	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	17,684,578	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	912,196	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	1,520,484	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	250,807	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	49,380,753	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	47,251,336	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	4,682,568	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	51,933,904	13.c.

## Ancillary Data