

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	2017-12-31	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	2018-06-22	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	2018-04-30	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/INFORMACION_ACC	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	881,480	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	61,000	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	909,224	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	112,457	2.b.(1)
(2) Counterparty exposure of SFTs	1014	361,738	2.b.(2)
c. Other assets			
	1015	213,087,175	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	8,625,364	2.d.(1)
(2) Items subject to a 20% CCF	1022	12,633,903	2.d.(2)
(3) Items subject to a 50% CCF	1023	7,732,229	2.d.(3)
(4) Items subject to a 100% CCF	1024	3,830,558	2.d.(4)
e. Regulatory adjustments			
	1031	2,970,511	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	226,499,063.50	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1033	4,335,036	3.a.
	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
	1035	360,554	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	8,947	3.c.(1)
(2) Senior unsecured debt securities	1037	560,498	3.c.(2)
(3) Subordinated debt securities	1038	1,501	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	291,318	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	516,438	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	125,938	3.e.(1)
(2) Potential future exposure	1044	575,124	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	6,775,354	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	1,954,898	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	12,730,262	4.a.(2)
(3) Loans obtained from other financial institutions	1105	249,487	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions			
	1048	0	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
	1214	22,871	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	129,010	4.d.(1)
(2) Potential future exposure	1051	131,788	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	15,218,316	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
	1053	13,206,925	5.a.
b. Senior unsecured debt securities			
	1054	4,843,573	5.b.
c. Subordinated debt securities			
	1055	1,331,835	5.c.
d. Commercial paper			
	1056	3,179,100	5.d.
e. Certificates of deposit			
	1057	0	5.e.
f. Common equity			
	1058	9,318,254	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	33,029,687	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	26,634	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	94,589	6.c.
d. Swiss francs (CHF)	1064	60,256	6.d.
e. Chinese yuan (CNY)	1065	21,897	6.e.
f. Euros (EUR)	1066	225,216,583	6.f.
g. British pounds (GBP)	1067	730,485	6.g.
h. Hong Kong dollars (HKD)	1068	3,234	6.h.
i. Indian rupee (INR)	1069	0	6.i.
j. Japanese yen (JPY)	1070	115,377	6.j.
k. Mexican pesos (MXN)	1108	238,755	6.k.
l. Swedish krona (SEK)	1071	34,163	6.l.
m. United States dollars (USD)	1072	13,425,698	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	239,967,671	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	76,424,049	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	26,612	8.a.
b. Debt underwriting activity	1076	546,044	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	572,656	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	49,017,112	9.a.
b. OTC derivatives settled bilaterally	1079	118,219,293	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	167,236,405	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	131,761	10.a.
b. Available-for-sale securities (AFS)	1082	13,180,716	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	12,051,952	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	44,764	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	1,215,761	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	176,282	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	57,486,855	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	59,234,682	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	6,514,762	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	5,116,814	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	57,836,734	13.c.

Ancillary Data