Bank name		Sabadeli	
eral 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	2019-12-31	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	2020-05-01	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	2020-04-30	1.b.(3
(4) Language of public disclosure	1010	English	1.b.(4
(5) Web address of public disclosure	1011	https://www.grupbancsabadell.com/corp/es/accionistas-e-inv	1.b.(5
Indicator			
Contine 1 Total Evennues	GSIB	Amount	
a. Derivatives	GOIB	Amount	
a. Derivatives (1) Counterparty exposure of derivatives contracts	1012	798,958	2.a.(1
(2) Capped notional amount of credit derivatives	1201	58,638	2.a.(1 2.a.(2
(2) Capped notional amount of credit derivatives (3) Potential future exposure of derivative contracts	1201	58,638	
b. Securities financing transactions (SFTs)	1010	756,695	∠.a.(3
	1013	4,938,522	2 h /4
(1) Adjusted gross value of SFTs (2) Counterparty exposure of SFTs	_		
	1014	40,877	2.b.(2
c. Other assets	1015	208,496,451	2.c.
d. Gross notional amount of off-balance sheet items	4010		<i>.</i> .
(1) Items subject to a 0% credit conversion factor (CCF)	1019	10,443,224	
(2) Items subject to a 20% CCF	1022	15,430,681	2.d.(2
(3) Items subject to a 50% CCF	1023	10,720,535	
(4) Items subject to a 100% CCF	1024	3,476,661	2.d.(4
e. Regulatory adjustments	1031	3,290,503	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thoroug 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) connectedness Indicators	h 1103	228,057,528.81	2.f.
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) connectedness Indicators Section 3 - Intra-Financial System Assets	1103 GSIB	Amount	2.f.
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) cconnectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions	1103 GSIB 1033	Amount 3,327,498	3.a.
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit	1103 GSIB 1033 1034	Amount 3,327,498 0	3.a. 3.a.(1
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions	1103 GSIB 1033	Amount 3,327,498	3.a.
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) cconnectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions:	1103 GSIB 1033 1034 1035	Amount 3,327,498 0 140,657	3.a. 3.a.(1 3.b.
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities	1103 GSIB 1033 1034 1035 	Amount 3,327,498 0 140,657 168,437	3.a. 3.a.(1 3.b. 3.c.(1
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) cconnectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities	1103 GSIB 1033 1034 1035 	Amount 3,327,498 0 140,657 168,437 640,421	3.a. 3.a.(1 3.b. 3.c.(1 3.c.(2
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) Connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities	1103 GSIB 1033 1034 1035 - 1036 1037 1038	Amount 3,327,498 0 140,657 168,437 640,421 20	3.a. 3.a.(1 3.b. 3.c.(1 3.c.(2 3.c.(3
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper	III03 GSIB 1033 1034 1035 1036 1037 1038 1039	Amount 3,327,498 0 140,657 168,437 640,421 20 3,946	3.a. 3.a.(1 3.b. 3.c.(1 3.c.(2 3.c.(3 3.c.(4
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1040	Amount 3,327,498 0 140,657 168,437 640,421 20 3,946 115,200	3.a. 3.a.(1 3.b. 3.c.(2 3.c.(3 3.c.(4 3.c.(5
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) Connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (2) Secured debt securities (3) Subordinated debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1041	Amount 3,327,498 0 140,657 	3.a. 3.a.(1 3.b. 3.c.(2 3.c.(3 3.c.(4 3.c.(5 3.c.(6
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) Connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (2) Certificates of deposit (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1040	Amount 3,327,498 0 140,657 168,437 640,421 20 3,946 115,200	3.a. 3.a.(1 3.b. 3.c.(2 3.c.(3 3.c.(4 3.c.(5
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (b. Ver-the-counter derivatives with other financial institutions that have a net positive fair value:	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1021	Amount 3,327,498 0 140,657 168,437 640,421 20 3,946 115,200 0 434,335	3.a. 3.a.(1 3.b. 3.c.(2 3.c.(3 3.c.(4 3.c.(5 3.c.(6 3.d.
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) Connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (2) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (3) Subordinated debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (3) Automatic diverse with other financial institutions (5) Cover-the-counter derivatives with other financial institutions (6) Offsetting short positive fair value (7) Net positive	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043	Amount 3,327,498 0 140,657 	3.a. 3.a.(1 3.b. 3.c.(2 3.c.(2 3.c.(3 3.c.(4 3.c.(5 3.c.(6 3.d. 3.e.(1
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) Connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (2) Certificates of deposited with or lent to other financial institutions (3) Secured debt securities (3) Subordinated debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (5) Autor positive current exposure of securities financial institutions (1) Net positive fair value (2) Potential future exposure (3) Potential future exposure (4) Corrented of the other financial institutions (5) Equity securities (6) Offsetting short positive fair value (7) Net positive fair value (7) Potential future exposure (1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044	Amount 3,327,498 0 140,657 168,437 640,421 20 3,946 115,200 0 434,335	3.a. 3.a.(1 3.b. 3.c.(2 3.c.(2 3.c.(3 3.c.(4 3.c.(5 3.c.(6 3.d. 3.e.(1
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) Connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (2) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (3) Subordinated debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (3) Automatic diverse with other financial institutions (5) Cover-the-counter derivatives with other financial institutions (6) Offsetting short positive fair value (7) Net positive	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044	Amount 3,327,498 0 140,657 	3.a. 3.a.(1 3.b. 3.c.(2 3.c.(2 3.c.(3 3.c.(4 3.c.(5 3.c.(6 3.d. 3.e.(1
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) Connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (2) Section unsecured debt securities (3) Subordinated debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive fair value (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure (3) Number of the securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (5) Potential future exposure (1) Net positive fair value (2) Potential future exposure (3) 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), mit 3.c.(6))	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044	Amount 3,327,498 0 140,657 168,437 640,421 22 3,946 115,200 0 434,335 	3.a. 3.a.(1 3.b. 3.c.(2 3.c.(3 3.c.(4 3.c.(6 3.d. 3.e.(1 3.e.(2
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) Connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (2) Certificates of deposit (3) Subordinated debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financial institutions (1) Net positive fair value (2) Potential future exposure (3) Fubordinate debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (5) d. Net positive current exposure of securities financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure (5) Equital future exposure (5) Restrict a system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), mini (5) Advections (5) Subordinated factor (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), mini (5) Potential future exposure (5) Potential futu	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1041 1213 1043 1044 1043 1044 1045	Amount 3,327,498 0 140,657 168,437 640,421 20 3,946 115,200 0 4344,335 157,715 478,323 5,466,552	3.a. 3.a.(1 3.b. 3.c.(2 3.c.(3 3.c.(4 3.c.(6 3.d. 3.e.(1 3.e.(2
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) Connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (2) Senior unsecured debt securities (3) Subordinated debt securities (3) Subordinated debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system Liabilities Section 4 - Intra-Financial System Liabilities	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1041 1213 1043 1044 1043 1044 1045	Amount 3,327,498 0 140,657 168,437 640,421 20 3,946 115,200 0 4344,335 157,715 478,323 5,466,552	3.a. 3.a.(1 3.b. 3.c.(2 3.c.(3 3.c.(4 3.c.(5 3.c.(6 3.d. 3.e.(1 3.e.(2 3.f.
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) Connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or tent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (2) Senior unsecured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive fair value (2) Potential future exposure (3) Net positive fair value (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure (3) Intra-financial system Liabilities (4) Commercial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), mit 3.c.(6)) Section 4 - Intra-Financial System Liabilities (4) Composite due to deposite form other financial institutions: (1) Deposite due to deposite form other financial institutions: (1) Deposite due to deposite form other financial institutions: (1) Deposite due to deposite form other financial institutions: (1) Deposite due to deposite form other financial institutions: (1) Deposite due to deposite form other financial institutions: (1) Deposite due to deposite form other financial institutions: (1) Deposite due to deposite form other financial institutions: (1) Deposite due to deposite form other financial institutions: (2) Potential to the to deposite form other financial institutions: (3) Deposite due to deposite form other financial institutions: (4) Deposite due to deposite form other financial institutions: (5) Deposite due to deposite form other financial institutions: (5) Deposite due to deposite form other financial institutions: (5) Deposite due to deposite form other financial institutions: (5) Deposite due to deposite	CSIB 103 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1043 1044 05 1045 CSIB CSIB	Amount 3,327,498 0 140,657 168,437 640,421 20 3,946 115,200 0 434,335 157,715 478,323 5,466,552 Amount 2,168,208	3.a. 3.a.(1 3.b. 3.c.(2 3.c.(3 3.c.(4 3.c.(6 3.d. 3.c.(6 3.d. 3.c.(2 3.c.(2 3.c.(2 3.c.(2) 3.c
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) Connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (2) Secure debt securities (3) Subordinated debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (5) Equity securities (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure (1) Intra-financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to depository institutions (3) Subordination (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), mid (2) Deposits due to depository institutions (3) Subordination (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), mid (2) Deposits due to depository institutions (3) Subordination (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), mid (2) Deposits due to depository institutions (3) Subordination (sum of items 3.e.(3), such (sum of items) (3) Subordination (sum of items) (4) Such (such (sum of items) (5) Such (such (such of items) (5)	GSIB 103 103 103 103 103 103 103 103 103 103	Amount 3,327,498 0 140,657 168,437 640,421 200 3,946 115,200 0 434,335 157,715 478,323 157,715 478,323 157,466,552 Amount 2,168,208 9,940,883	3.a. 3.a.(1 3.b. 3.c.(2 3.c.(3 3.c.(4 3.c.(5 3.c.(6 3.d. 3.c.(1 3.c.(2 3.d. 3.c.(2 3.d. 3.c.(1 3.c.(2 3.d. 3.d.(1 3.c.(1 3.c.(1)))))))))))))))))))))))))))))))))))
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) Connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (2) Certificates of deposit (3) Subordinated debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (4) Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value (2) Potential future exposure 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), mil 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (4) Commercial paper (5) Equity securities included in item 3.c.(5) (5) Methysic fair value (2) Potential future exposure 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), mil 3.c.(6))	1103 GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1041 1041 1043 1044 US GSIB 1046 1046 1047	Amount 3,327,498 0 140,657 168,437 640,421 20 3,946 115,200 0 434,335 157,715 478,323 5,466,552 Amount 2,168,208	3.a. 3.a.(1 3.b. 3.c.(2 3.c.(3 3.c.(4 3.c.(6 3.d. 3.c.(6 3.d. 3.c.(1 3.c.(2 3.d. 3.d. 3.d. 3.d. 3.d. 4.a.(1 4.a.(2)
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2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) Connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (2) Sectior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive fair value (2) Potential future exposure (3) Lotter deposited by the financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure (3) Lotter deposited by or borrowed from other financial institutions (4) Commercial paper (5) Equity securities (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (5) A. Net positive fair value (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure (3) Lotter-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (4) Over-the-counter derivatives with other financial institutions (5) Potential future exposure (5) Potential future exposure (6) Net negative current exposure (6) securities financing transactions with other financial institutions (5) Over-the-counter derivatives with other financial institutions (5) Over-the-counter derivatives with other financial institutions (6) Over-the-counter derivatives with other financial institutions (7) Net negative fair value (7) Potential future exposure (8) Potential future exposure (9) Potential future exposure (9) Potential future expo	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1041 1041 1041 1041 1041 1041 1043 1044 1044	Amount 3,327,498 0 140,657 168,437 168,437 1640,421 20 3,946 115,200 0 434,335 157,715 478,323 5,466,552 Amount 2,168,208 9,940,883 0 237,469 10,192 237,469 10,192 237,499 10,192 237,499 10,192 12,218,208 9,940,833 0 12,218,208 9,41,182 12,474,198 12,085,901 6,329,322	3.a. 3.a.(1 3.b. 3.c.(2 3.c.(2 3.c.(4 3.c.(5 3.c.(6 3.d. 3.d. 3.d. 3.d. 3.d. 3.d. 4.a.(1 4.a.(2 4.a.(3 4.b. 4.c. 4.d.(1 4.d.(2 4.d.(2 4.d.(2 4.d.(2 4.d.(2) 4.d.(2) 5.a. 5.b. 5.c. 5.c. 5.d.
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (2) Senior unsecured debt securities (3) Subordinated debt securities (3) Subordinated debt securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (7) Net positive current exposure of securities financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure (3) Lordential future exposure (1) Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (2) Deposits due to non-depository institutions (3) Court the-counter derivatives with other financial institutions (4) Ouer the-counter derivatives with other fina	GSIB 103 103 103 103 103 103 103 103 103 103	Amount 3,327,498 0 140,657 168,437 640,421 20 3,946 115,200 0 434,335 157,715 478,323 5,466,552 Amount 2,168,208 9,940,883 0 2,168,208 9,940,883 0 0 237,469 10,192 237,859 10,192 23,285 94,162 12,474,198 12,474,198 12,085,901 6,329,322 1,860,465 1,094,222 0 0	3.a. 3.a.(1 3.b. 3.c.(2 3.c.(2 3.c.(6 3.d. 3.c.(6 3.d. 3.c.(6 3.d. 3.c.(2 3.d. 3.c.(2 3.d. 4.a.(1 4.a.(2 4.a.(3 4.a.(4 4.a.(4 4.a.(2 4.a.(3 4.a.(2 4.a.(3 4.a.(2 4.a.(3 5.a.(2) 4.a.(2
2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) Connectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (2) Sectior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive fair value (2) Potential future exposure (3) Lotter deposited by the financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure (3) Lotter deposited by or borrowed from other financial institutions (4) Commercial paper (5) Equity securities (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (5) A. Net positive fair value (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure (3) Lotter-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (4) Over-the-counter derivatives with other financial institutions (5) Potential future exposure (5) Potential future exposure (6) Net negative current exposure (6) securities financing transactions with other financial institutions (5) Over-the-counter derivatives with other financial institutions (5) Over-the-counter derivatives with other financial institutions (6) Over-the-counter derivatives with other financial institutions (7) Net negative fair value (7) Potential future exposure (8) Potential future exposure (9) Potential future exposure (9) Potential future expo	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1041 1041 1041 1041 1041 104	Amount 3,327,498 0 140,657 168,437 640,421 2 3,946 15,200 0 0 434,335 157,715 478,323 157,715 478,323 2 5,466,552 Amount 2,168,208 9,940,83 0 237,469 10,192 23,285 94,162 12,474,198 12,085,901 6,329,322 1,380,465	3.a. 3.a.(1 3.b. 3.c.(2 3.c.(6 3.d. 3.c.(6 3.d. 3.c.(6 3.d. 3.c.(1 3.c.(2 3.c.(6 3.d. 3.c.(2 3.c.(1) 4.a.(2 4.a.(2 4.a.(2 4.a.(2 4.a.(2 4.a.(2 4.a.(2 4.a.(2 4.a.(2 4.a.(2 4.a.(2 4.a.(2 4.a.(2 5.a. 5.b. 5.c. 5.c. 5.c. 5.c. 5.c.

Bank name:

Sabadell

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stitutability/Financial Institution Infrastructure Indicators					
Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount			
a. Australian dollars (AUD)	1061	46,294	6.a.		
b. Brazilian real (BRL)	1062	0	6.b.		
c. Canadian dollars (CAD)	1063	77,515	6.c.		
d. Swiss francs (CHF)	1064		6.d.		
e. Chinese yuan (CNY)	1065	59,195	6.e.		
f. Euros (EUR)	1066		6.f.		
g. British pounds (GBP)	1067		6.q.		
h. Hong Kong dollars (HKD)	1068	and the second	6.h.		
i. Indian rupee (INR)	1069	0	6.i.		
j. Japanese yen (JPY)	1070		6.i.		
k. Mexican pesos (MXN)	1108		6.k.		
I. Swedish krona (SEK)	1071	and the second	6.I.		
m. United States dollars (USD)	1071	15,885,547	6.m.		
n. Payments activity indicator (sum of items 6.a through 6.m)	1072		6.n.		
The Payments activity indicator (sum of items of a through offit)	1073	242,121,500	0.11.		
Section 7 - Assets Under Custody	GSIB	Amount			
a. Assets under custody indicator	1074	77,041,762	7.a.		
Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount			
a. Equity underwriting activity	1075		8.a.		
b. Debt underwriting activity	1076	2,059,071	8.b.		
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	2,091,131	8.c.		
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount			
a. OTC derivatives cleared through a central counterparty	1078	88,444,311	9.a.		
b. OTC derivatives settled bilaterally	1079	81,104,925	9.b.		
c. OTC derivatives indicator (sum of items 9.a and 9.b)			5.0.		
	1080	169,549,236	9.c.		
Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	9.c.		
Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT)	GSIB 1081	Amount 771,678	9.c. 10.a.		
Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS)	GSIB 1081 1082	Amount 771,678 7,802,024	9.c. 10.a. 10.b.		
Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets	GSIB 1081 1082 1083	Amount 771,678 7,802,024 7,098,777	9.c. 10.a. 10.b. 10.c.		
Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	GSIB 1081 1082 1083 1084	Amount 771,678 7,802,024 7,098,777 414,640	9.c. 10.a. 10.b. 10.c. 10.d.		
Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets	GSIB 1081 1082 1083 1084	Amount 771,678 7,802,024 7,098,777 414,640	9.c. 10.a. 10.b. 10.c.		
Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	GSIB 1081 1082 1083 1084	Amount 771,678 7,802,024 7,098,777 414,640	9.c. 10.a. 10.b. 10.c. 10.d.		
Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	GSIB 1081 1082 1083 1084 1085 GSIB	Amount 771,678 7,802,024 7,098,777 414,640 1,060,285 Amount	9.c. 10.a. 10.b. 10.c. 10.d.		
Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	GSIB 1081 1082 1083 1084 1085 GSIB	Amount 771,678 7,802,024 7,098,777 414,640 1,060,285 Amount	9.c. 10.a. 10.b. 10.c. 10.d. 10.e.		
Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) ss-Jurisdictional Activity Indicators	GSIB 1081 1082 1083 1084 1085 GSIB) 1086	Amount 771,678 7,802,024 7,098,777 414,640 1,060,285 Amount 216,667	9.c. 10.a. 10.b. 10.c. 10.d. 10.e.		
Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) ss-Jurisdictional Activity Indicators Section 12 - Cross-Jurisdictional Claims	GSIB 1081 1082 1083 1084 1085 GSIB) 1086	Amount 771,678 7,802,024 7,098,777 414,640 1,060,285 Amount 216,667 Amount	9.c. 10.a. 10.b. 10.c. 10.d. 10.e. 11.a.		
Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) ss-Jurisdictional Activity Indicators	GSIB 1081 1082 1083 1084 1085 GSIB) 1086	Amount 771,678 7,802,024 7,098,777 414,640 1,060,285 Amount 216,667 Amount	9.c. 10.a. 10.b. 10.c. 10.d. 10.e.		
Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) ss-Jurisdictional Activity Indicators Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	GSIB 1081 1082 1083 1084 1085 GSIB) 1086	Amount 771,678 7,802,024 7,098,777 414,640 1,060,285 Amount 216,667 Amount	9.c. 10.a. 10.b. 10.c. 10.d. 10.e. 11.a.		
Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) ss-Jurisdictional Activity Indicators Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	GSIB 1081 1082 1083 1084 1085 GSIB) 1086 GSIB 1086	Amount 771,678 7,802,024 7,098,777 414,640 1,060,285 Amount 216,667 Amount 87,086,114	9.c. 10.a. 10.b. 10.c. 10.d. 10.e. 11.a.		
Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) ss-Jurisdictional Activity Indicators Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) Section 13 - Cross-Jurisdictional Liabilities	GSIB 1081 1082 1083 1084 1085 GSIB 1086 GSIB 1087 GSIB	Amount 771,678 7,802,024 7,098,777 414,640 1,060,285 Amount 216,667 Amount 87,086,114 Amount	9.c. 10.a. 10.b. 10.c. 10.d. 10.e. 11.a.		
Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) ss-Jurisdictional Activity Indicators Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) Section 13 - Cross-Jurisdictional Liabilities a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	GSIB 1081 1082 1083 1084 1085 GSIB 1086 CSIB 1087 GSIB 1087	Amount 771,678 7,802,024 7,098,777 414,640 1,060,285 Amount 216,667 Amount 87,086,114 Amount 19,123,621	9.c. 10.a. 10.b. 10.c. 10.d. 10.e. 11.a. 12.a.		
Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional Claims a. Cross-jurisdictional Liabilities a. Foreign liabilities (excluding derivatives and local liabilities in local currency) (1) Any foreign liabilities to related offices included in item 13.a.	GSIB 1081 1082 1083 1084 1085 GSIB 0 GSIB 1086 0 GSIB 1087 GSIB 1087 GSIB 1087	Amount 771,678 7,802,024 7,098,777 414,640 1,060,285 Amount 216,667 Amount 87,086,114 Amount 19,123,621 0	9.c. 10.a. 10.b. 10.c. 10.d. 10.e. 11.a. 12.a. 13.a. 13.a.(1)		

Ancillary Data