Bank name: Sabadell

ction 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	2020-12-31	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	2021-04-30	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	2021-04-30	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-inve	1.b.(5)
(6) LEI code	2015	SI5RG2M0WQLZCXKRM20	1.b.(6)
ndicator			
ection 2 - Total Exposures	GSIB	Amount	
a. Derivatives	3315	, and an	
(1) Counterparty exposure of derivatives contracts	1012	1,127,185	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	52,744	2.a.(1) 2.a.(2)
(3) Potential future exposure of derivative contracts	1018	629,961	2.a.(2)
b. Securities financing transactions (SFTs)	.510	029,301	2.4.(0)
(1) Adjusted gross value of SFTs	1013	693,139	2.b.(1)
(2) Counterparty exposure of SFTs	1013	9,166	2.b.(1)
c. Other assets	1015	225,723,351	2.c.
d. Gross notional amount of off-balance sheet items	.5.0	220,720,001	
(1) Items subject to a 0% credit conversion factor (CCF)	1019	9,179,109	2.d.(1)
(2) Items subject to a 20% CCF	1022	18,606,878	2.d.(1)
(3) Items subject to a 50% CCF	1023	10,286,939	2.d.(2)
(4) Items subject to a 100% CCF	1024	851,757	2.d.(4)
e. Regulatory adjustments	1031	2,980,068	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough	1001	2,000,000	2.0.
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	238,870,058.75	2.f.
connectedness Indicators			
	GSIB	Amount	
ection 3 - Intra-Financial System Assets	GSIB	Amount	2
ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions	1033	3,026,381	3.a.
action 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit	1033 1034	3,026,381 0	3.a.(1)
ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused pontion of committed lines extended to other financial institutions	1033	3,026,381	
ection 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:	1033 1034 1035	3,026,381 0 688,811	3.a.(1) 3.b.
ection 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	1033 1034 1035 1036	3,026,381 0 688,811 189,381	3.a.(1) 3.b. 3.c.(1)
ection 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	1033 1034 1035 1036 1037	3,026,381 0 688,811 189,381 608,602	3.a.(1) 3.b. 3.c.(1) 3.c.(2)
ection 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	1033 1034 1035 1036 1037 1038	3,026,381 0 688,811 189,381 608,602 3,037	3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3)
ection 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	1033 1034 1035 1036 1037 1038 1039	3,026,381 0 688,811 189,381 608,602 3,037 4,866	3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4)
ection 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 (5) Equity securities	1033 1034 1035 1036 1037 1038 1039 1040	3,026,381 0 688,811 189,381 606,602 3,037 4,866 77,825	3.a.(1) 3.b. 3.c.(2) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5)
ection 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 (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1033 1034 1035 1036 1037 1038 1039 1040 1041	3,026,381 0 688,811 189,381 608,602 3,037 4,866 77,825	3.a.(1) 3.b. 3.c.(2) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6)
ection 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 vother financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (5) 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	1033 1034 1035 1036 1037 1038 1039 1040	3,026,381 0 688,811 189,381 606,602 3,037 4,866 77,825	3.a.(1) 3.b. 3.c.(2) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5)
ection 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 (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 e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213	3,026,381 0 688,811 189,381 608,602 3,037 4,866 777,825 0	3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d.
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 (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 e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value:	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213	3,026,381 0 688,811 189,381 608,602 3,037 4,866 77,825 0 255,497	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)
ection 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 (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 e. Over-the-counter derivatives with other financial institutions that have a net positive firer value:	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213	3,026,381 0 688,811 189,381 608,602 3,037 4,866 777,825 0	3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d.
ection 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 (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 e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value:	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213	3,026,381 0 688,811 189,381 608,602 3,037 4,866 77,825 0 255,497	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)
ection 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 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 (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Not positive current exposure of securities financing transactions with other financial institutions b. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure I. 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))	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044	3,026,381 0 688,811 189,381 606,602 3,037 4,866 77,825 0 255,497 109,526 389,829 5,353,755	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)
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 (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 e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) 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), minus 3.c.(6))	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044	3,026,381 0 688,811 189,381 606,602 3,037 4,866 77,825 0 225,497	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)
cition 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 (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 c. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure I. 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)) section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions:	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045	3,026,381 0 189,381 608,602 3,037 4,866 77,825 0 255,497 109,526 389,829 5,353,755	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)
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 (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 with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) 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), minus 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	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045	3,026,381 0 688,811 189,381 608,602 3,037 4,4866 77,825 0 255,497 109,526 389,829 5,353,755 Amount	3.a.(1) 3.b. 3.c.(2) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) 3.f.
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 (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 e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) 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), minus 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	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB	3,026,381 0 688,811 189,381 608,602 3,037 4,866 77,825 0 255,497 109,526 389,829 5,353,755 Amount	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) 3.f.
cettion 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 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 (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 fransactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure I. 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)) 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	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB	3,026,381 0 189,381 608,602 3,037 4,866 77,825 0 225,437 109,526 309,829 5,363,755 Amount 1,823,243 6,986,115 0	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.
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) Lendings of securities is escurities (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 (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure (3) Lotal future exposure (4) 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) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (5) Unused portion of committed lines obtained from other financial institutions	1033 1034 1035 1035 1036 1037 1038 1039 1040 1041 1213 1044 1045 GSIB	3,026,381 0 688,811 189,381 608,602 3,037 4,866 77,825 0 225,497 109,526 389,829 5,353,755 Amount 1,823,243 6,986,115 0 441,341	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. 4.a.(1) 4.a.(2) 4.a.(3) 4.b.
cuttion 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 (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 e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) 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), minus 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 ord-epository institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB	3,026,381 0 189,381 608,602 3,037 4,866 77,825 0 225,437 109,526 309,829 5,363,755 Amount 1,823,243 6,986,115 0	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.
cition 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit 0. Unused portion of committed lines extended to other financial institutions 2. Holdings of securities issued by 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) d. Net positive current exposure of securities financial institutions with other financial institutions (2) 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), minus 3.c.(6)) section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to non-depository financial institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (5) Over-the-counter derivatives with other financial institutions (6) Over-the-counter derivatives with other financial institutions that have a net negative fair value:	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1045 GSIB	3,026,381 0 189,381 608,602 3,037 4,866 77,825 0 225,497 109,526 389,829 5,353,755 Amount 1,823,243 6,986,115 0 481,341 84,908	3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c.
cition 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit). 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) d. Net positive current exposure of securities financing transactions with other financial institutions 2. Over-the-counter derivatives with other financial institutions that have a net positive fair value (2) Potential future exposure 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)) 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 depository institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (5) Lotter depository financial institutions (6) Loursed portion of committed lines obtained from other financial institutions (6) Net negative current exposure of securities financing transactions with other financial institutions (7) Net negative current exposure of securities financing transactions with other financial institutions (7) Net negative fair value	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB 1046 1047 1105 1048 1214	3,026,381 0 189,381 688,811 189,381 608,602 3,037 4,866 77,825 0 255,497 109,526 389,829 5,353,755 Amount 1,823,243 6,986,115 0 4461,341 84,908	3.a.(1) 3.c.(2) 3.c.(3) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d.(3) 3.e.(1) 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.b.(4.c. 4.d.(1)
ction 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit 3. Unused portion of committed lines extended to other financial institutions 4. Holdings of securities issued by 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) 1. Net positive current exposure of securities financial fransactions with other financial institutions (2) Potential future exposure of securities financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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)) Linus 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 (3) Loans obtained from deri financial institutions (4) Cover-the-counter derivatives with other financial institutions (5) Linused portion of committed lines obtained from other financial institutions (5) Linused portion of committed lines obtained from other financial institutions (6) Cover-the-counter derivatives with other financial institutions (6) Cover-the-counter derivatives with other financial institutions that have a net negative fair value:	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1045 GSIB	3,026,381 0 189,381 608,602 3,037 4,866 77,825 0 225,497 109,526 389,829 5,353,755 Amount 1,823,243 6,986,115 0 481,341 84,908	3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c.
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) Secured debt securities (2) Senior 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 current exposure of securities financing transactions with other financial institutions (2) Potential future exposure of securities institutions that have a net positive fair value: (1) 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), minus 3.c.(6)) ection 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 (5) Loursed portion of committed lines obtained from other financial institutions (6) Net negative fair value (7) Net negative fair value (1) Net negative fair value (1) Net negative fair value (1) Net negative fair value	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB 1046 1047 1105 1048 1214	3,026,381 0 189,381 688,811 189,381 608,602 3,037 4,866 77,825 0 255,497 109,526 389,829 5,353,755 Amount 1,823,243 6,986,115 0 4461,341 84,908	3.a.(1) 3.c.(2) 3.c.(3) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d.(3) 3.e.(1) 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.b.(4.c. 4.d.(1)
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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 (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 e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) 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), minus 3.c.(6)) section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to non-depository financial institutions (2) 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) Under the counter derivatives with other financial institutions (6) Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative current exposure of securities financing transactions with other financial institutions (6) Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1045 GSIB 1046 1047 1105 1048 1214 1050 1051	3,026,381 0 688,811 189,381 608,602 3,037 4,866 77,825 0 255,497 109,526 389,829 5,353,755 Amount 1,823,243 6,986,115 0 461,341 84,908 8,763 87,293 9,451,664	3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.d.(1) 4.d.(2) 4.e.
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Bank name: Sabadell

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	49.522	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	43,256	6.c.
d. Swiss francs (CHF)	1064	88,747	6.d.
e. Chinese yuan (CNY)	1065	57,855	6.e.
f. Euros (EUR)	1066	264,392,039	6.f.
g. British pounds (GBP)	1067	956,060	6.g.
h. Hong Kong dollars (HKD)	1068	37,410	6.h.
i. Indian rupee (INR) j. Japanese yen (JPY)	1069	0 198,257	6.i. 6.j.
k. Mexican pesos (MXN)	1108	87,135	6.k.
I. Swedish krona (SEK)	1071	40.981	6.l.
m. United States dollars (USD)	1072	12,445,716	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	278,396,977	6.n.
Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	69,347,479	7.a.
Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	160,625	8.a.
b. Debt underwriting activity	1076	1,947,246	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	2,107,871	8.c.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	92,775,420	9.a.
b. OTC derivatives settled bilaterally	1079	64,799,627	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	157,575,047	9.c.
Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	428,440	10.a.
b. Available-for-sale securities (AFS)	1082	6,676,802	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	6,052,691	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	190,395	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	862,156	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	160,606	11.a.
s-Jurisdictional Activity Indicators			
Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	76,582,767	12.a.
Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	Amount 15,633,413	13.a.
a. Foreign liabilities (excluding derivatives and local liabilities in local currency) (1) Any foreign liabilities to related offices included in item 13.a.	1088	15,633,413	13.a. 13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1089	46,683,019	13.a.(1) 13.b.
	1 1030	40,003,019	13.0.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	62,316,432	13.c.