

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	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.grupbancasabadell.com/corp/es/accionistas-e-inve	1.b.(5)
(6) LEI code	2015	SISRG2M0WQLZCXKRM20	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(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.(2)
(3) Potential future exposure of derivative contracts	1018	629,961	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	693,139	2.b.(1)
(2) Counterparty exposure of SFTs	1014	9,166	2.b.(2)
c. Other assets			
	1015	225,723,351	2.c.
d. Gross notional amount of off-balance sheet items			
(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.(2)
(3) Items subject to a 50% CCF	1023	10,286,939	2.d.(3)
(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) 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	238,870,058.75	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	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
	1035	688,811	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	189,381	3.c.(1)
(2) Senior unsecured debt securities	1037	608,602	3.c.(2)
(3) Subordinated debt securities	1038	3,037	3.c.(3)
(4) Commercial paper	1039	4,866	3.c.(4)
(5) Equity securities	1040	77,825	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	255,497	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	109,526	3.e.(1)
(2) Potential future exposure	1044	389,829	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	5,353,755	3.f.
Section 4 - Intra-Financial System Liabilities			
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	1,823,243	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	6,986,115	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	461,341	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
	1214	84,908	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	8,763	4.d.(1)
(2) Potential future exposure	1051	87,293	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	9,451,664	4.e.
Section 5 - Securities Outstanding			
a. Secured debt securities			
	1053	9,423,146	5.a.
b. Senior unsecured debt securities			
	1054	6,845,201	5.b.
c. Subordinated debt securities			
	1055	1,748,070	5.c.
d. Commercial paper			
	1056	365,865	5.d.
e. Certificates of deposit			
	1057	120,711	5.e.
f. Common equity			
	1058	1,991,946	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.			
	1059	1,155,123	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)			
	1060	21,650,062	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	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)	1069	0	6.i.
j. Japanese yen (JPY)	1070	198,257	6.j.
k. Mexican pesos (MXN)	1108	87,135	6.k.
l. 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.

Complexity indicators

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.

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	76,582,767	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	15,633,413	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	46,683,019	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	62,316,432	13.c.

Ancillary Data