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	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)

Size Indicator

Section 2 - Total Exposures	GSIB	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.(2)
(3) Potential future exposure of derivative contracts	1018	756,695	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	4,938,522	2.b.(1)
(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			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	10,443,224	2.d.(1)
(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	2.d.(3)
(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) thorough 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	228,057,528.81	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	3,327,498	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	140,657	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	168,437	3.c.(1)
(2) Senior unsecured debt securities	1037	640,421	3.c.(2)
(3) Subordinated debt securities	1038	20	3.c.(3)
(4) Commercial paper	1039	3,946	3.c.(4)
(5) Equity securities	1040	115,200	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	434,335	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	157,715	3.e.(1)
(2) Potential future exposure	1044	478,323	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	5,466,552	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	2,168,208	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	9,940,883	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	237,469	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	10,192	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	23,285	4.d.(1)
(2) Potential future exposure	1051	94,162	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	12,474,198	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	12,085,901	5.a.
b. Senior unsecured debt securities	1054	6,329,322	5.b.
c. Subordinated debt securities	1055	1,860,465	5.c.
d. Commercial paper	1056	1,094,222	5.d.
e. Certificates of deposit	1057	0	5.e.
f. Common equity	1058	5,852,043	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	28,371,953	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	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	63,707	6.d.
e. Chinese yuan (CNY)	1065	59,195	6.e.
f. Euros (EUR)	1066	224,495,728	6.f.
g. British pounds (GBP)	1067	1,197,225	6.g.
h. Hong Kong dollars (HKD)	1068	12,607	6.h.
i. Indian rupee (INR)	1069	0	6.i.
j. Japanese yen (JPY)	1070	116,732	6.j.
k. Mexican pesos (MXN)	1108	117,971	6.k.
l. Swedish krona (SEK)	1071	49,385	6.l.
m. United States dollars (USD)	1072	15,885,547	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	242,121,906	6.n.

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	32,060	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.

Complexity indicators

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)	1080	169,549,236	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	771,678	10.a.
b. Available-for-sale securities (AFS)	1082	7,802,024	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	7,098,777	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	414,640	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	1,060,285	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	216,667	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	87,086,114	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	19,123,621	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	44,152,519	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	63,276,140	13.c.

Ancillary Data