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	2021-12-31	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	2022-04-29	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	2022-04-30	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	SI5RG2M0WQQLZCXKRM20	1.b.(6)
Indicator			
	COID	1	
Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives	4040	070 701	0 - (1)
(1) Counterparty exposure of derivatives contracts	1012	378,761	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	845,921	2.a.(3)
b. Securities financing transactions (SFTs)	1010		0 - (1)
(1) Adjusted gross value of SFTs	1013	223,086	
(2) Counterparty exposure of SFTs	1014	37,713	2.b.(2)
c. Other assets	1015	244,763,422	2.c.
d. Gross notional amount of off-balance sheet items (1) Items subject to a 0% credit conversion factor (CCE)	4040	0.075.000	2 4 (4)
(1) Items subject to a 0% credit conversion factor (CCF)	1019	8,855,402	
(2) Items subject to a 20% CCF (2) Items subject to a 50% CCF	1022	17,977,188	
(3) Items subject to a 50% CCF (4) Items subject to a 100% CCF	1023	10,173,298 621,769	
(4) Items subject to a 100% CCF	1024		. ,
e. Regulatory adjustments	1031	2,977,415	2.e.
f. 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	256,438,297.43	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet insurance assets	1701	0	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	0	2.g.(2)
(3) Investment value in consolidated entities	1208	0	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	0	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2)			
minus 2.g.(3) thorough 2.h)	1117	256,438,297	2.i.
connectedness Indicators			
Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	2,690,768	3.a.
(1) Certificates of deposit	2102	0	
b. Unused portion of committed lines extended to other financial institutions	1217	216,948	
c. Holdings of securities issued by other financial institutions			3.a.(1) 3.b.
(1) Secured debt securities			
(2) Senior unsecured debt securities	2103	175.065	3.b.
		175,065 138,179	3.b. 3.c.(1)
(3) Subordinated debt securities	2103		3.b. 3.c.(1)
(3) Subordinated debt securities (4) Commercial paper	2103 2104	138,179	3.b. 3.c.(1) 3.c.(2)
(3) Subordinated debt securities	2103 2104 2105	138,179 0	3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4)
(3) Subordinated debt securities (4) Commercial paper	2103 2104 2105 2106	138,179 0 0	3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4)
(3) Subordinated debt securities     (4) Commercial paper     (5) Equity securities	2103 2104 2105 2106 2107	138,179 0 0 96,223	3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5)
(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)	2103 2104 2105 2106 2107 2108	138,179 0 0 96,223	3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6)
(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 SFTs with other financial institutions	2103 2104 2105 2106 2107 2108	138,179 0 0 96,223	3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6)
(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 positive sure of SFTs with other financial institutions     e. OTC derivatives with other financial institutions that have a net positive fair value	2103 2104 2105 2106 2107 2108 1219	138,179 0 0 96,223 0 206,826	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) 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) A be positive current exposure of SFTs with other financial institutions         (6) Offsetting short positives mith other financial institutions         (7) Net positive fair value         (1) Net positive fair value         (2) Potential future exposure         (1) Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through	2103 2104 2105 2106 2107 2108 1219 2109 2110	138,179 0 0 96,223 0 206,826 115,037 410,324	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)
(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)     (6) Offsetting short positive current exposure of SFTs with other financial institutions     e. OTC derivatives with other financial institutions that have a net positive fair value     (1) Net positive fair value     (2) Potential future exposure	2103 2104 2105 2106 2107 2108 1219 2109	138,179 0 90 96,223 0 206,826 	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)
(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 SFTs with other financial institutions         e. OTC 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, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d. 3.e.(1), and 3.e.(2), minus 3.c.(6))	2103 2104 2105 2106 2107 2108 1219 2109 2110	138,179 0 0 96,223 0 206,826 115,037 410,324	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)
<ul> <li>(3) Subordinated debt securities</li> <li>(4) Commercial paper</li> <li>(5) Equity securities</li> <li>(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>d. Net positive current exposure of SFTs with other financial institutions</li> <li>e. OTC derivatives with other financial institutions that have a net positive fair value</li> <li>(1) Net positive fair value</li> <li>(2) Potential future exposure</li> <li>f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))</li> </ul>	2103 2104 2105 2106 2107 2108 1219 2109 2110 2110 1215	138,179 0 96,223 0 206,826 115,037 410,324 4,049,370	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)
(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)     (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)     (7) Alto positive fair value     (1) Net positive fair value     (2) Potential future exposure     (2) Potential future exposure     f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through     3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	2103 2104 2105 2106 2107 2108 1219 2109 2110 2110 1215	138,179 0 96,223 0 206,826 115,037 410,324 4,049,370	3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f.
(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 SFTs with other financial institutions     e. OTC derivatives with other financial institutions that have a net positive fair value     (1) Net positive fair value     (2) Potential future exposure     (1) Content assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through     3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2111 2112	138,179 0 0 96,223 0 206,826 115,037 410,324 4,049,370 Amount	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) 3.f. 4.a.(1)
(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)     (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)     (7) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)     (7) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)     (2) Potential future exposure     (1) Net positive fair value     (1) Depositive fair subscriptions	2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111	138,179 0 96,223 0 206,826 115,037 410,324 4,049,370 Amount 2,204,904	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) 3.f. 4.a.(1)
(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)     (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)     (7) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)     (9) Offsetting short exposure of SFTs with other financial institutions     (1) Net positive fair value     (1) Net positive fair value     (2) Potential future exposure     (3, 3, 4, 6, (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 financial institutions     (2) Deposits due to non-depository financial institutions	2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2111 2112	138,179 0 0 96,223 0 2206,826 115,037 410,324 4,049,370 Amount 2,204,904 5,599,669	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) 3.f. 4.a.(1) 4.a.(2) 4.a.(3)
(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 SFTs with other financial institutions     e. OTC 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, including insurance subsidiaries (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     b. Unused portion of committed lines obtained from other financial institutions     c. Net negative current exposure of SFTs with other financial institutions	2103 2104 2105 2106 2107 2108 1219 2109 2110 2110 1215 GSIB 2111 2112 2111 2112	138,179 0 0 96,223 0 206,826 115,037 410,324 4,049,370 Amount 2,204,904 5,599,669 0	3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.b.
<ul> <li>(3) Subordinated debt securities</li> <li>(4) Commercial paper</li> <li>(5) Equity securities</li> <li>(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(7) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(8) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(9) Offsetting short positive fair value</li> <li>(1) Net positive fair value</li> <li>(2) Potential future exposure</li> <li>(3) Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(6))</li> <li>Section 4 - Intra-Financial System Liabilities</li> <li>a. Funds deposited by or borrowed from other financial institutions</li> <li>(1) Deposits due to non-depository institutions</li> <li>(2) Deposits due to non-depository financial institutions</li> <li>(3) Loans obtained from other financial institutions</li> <li>(3) Loans obtained from other financial institutions</li> <li>(3) Loans obtained from other financial institutions</li> </ul>	2103 2104 2105 2106 2106 2108 1219 2109 2110 1215 GSIB 2111 2112 2111 2112 2111 2112 2113 1223	138,179 0 0 96,223 0 206,826 115,037 410,324 4,049,370 Amount 2,204,904 5,599,669 0 0	3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.b.
(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 SFTs with other financial institutions     e. OTC 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, including insurance subsidiaries (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     b. Unused portion of committed lines obtained from other financial institutions     c. Net negative current exposure of SFTs with other financial institutions	2103 2104 2105 2106 2106 2108 1219 2109 2110 1215 GSIB 2111 2112 2111 2112 2111 2112 2113 1223	138,179 0 0 96,223 0 206,826 115,037 410,324 4,049,370 Amount 2,204,904 5,599,669 0 0	3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.b.
<ul> <li>(3) Subordinated debt securities</li> <li>(4) Commercial paper</li> <li>(5) Equity securities</li> <li>(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(7) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(8) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(9) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(1) Net positive carrent exposure of SFTs with other financial institutions</li> <li>(2) Potential future exposure</li> <li>(3) A (3, e.(1), and 3.e.(2), minus 3.c.(6))</li> </ul> Section 4 - Intra-Financial System Liabilities <ul> <li>a. Funds deposited by or borrowed from other financial institutions</li> <li>(1) Deposits due to depository institutions</li> <li>(2) Deposits due to non-depository financial institutions</li> <li>(3) Loans obtained from other financial institutions</li> <li>b. Unused portion of committed lines obtained from other financial institutions</li> <li>c. Net negative current exposure of SFTs with other financial institutions</li> <li>c. Net negative current exposure of SFTs with other financial institutions</li> </ul>	2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2111 2112 2113 1223 1224	138,179 0 0 96,223 0 2206,826 115,037 410,324 4,049,370 Amount 2,204,904 5,599,669 0 4,354 22,623 0	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) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1)
<ul> <li>(3) Subordinated debt securities</li> <li>(4) Commercial paper</li> <li>(5) Equity securities</li> <li>(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(7) Net positive fair value</li> <li>(1) Net positive fair value</li> <li>(2) Potential future exposure</li> <li>(3) Loans obtained from other financial institutions</li> <li>(4) Constitue fair value</li> <li>(1) Net positive fair value</li> <li>(2) Potential future exposure</li> <li>(3) Loans obtained from other financial institutions</li> <li>(3) Loans obtained from other financial institutions</li> <li>(3) Loans obtained from other financial institutions</li> <li>(5) An equity exposure of SFTs with other financial institutions</li> <li>(6) OTC derivatives with other financial institutions</li> <li>(7) Deposity due to formitted lines obtained from other financial institutions</li> <li>(9) Loans obtained from other financial institutions</li> <li>(9) Loans obtained from other financial institutions</li> <li>(1) Net negative current exposure of SFTs with other financial institutions</li> <li>(2) Potential future exposure</li> <li>(2) Potential future exposure</li> <li>(3) Loans obtained from other financial institutions</li> <li>(3) Coans obtained from other financial institutions</li> <li>(4) CTC derivatives with other financial institutions</li> <li>(5) Equitive sument exposure of SFTs with other financial institutions</li> <li>(6) CTC derivatives with other financial institutions</li> <li>(7) Potential future exposure</li> <li>(8) Net negative fair value</li> <li>(9) Potential future exposure</li> <li>(9) Potential future exposure</li> </ul>	2103 2104 2105 2106 2107 2108 2109 2110 2110 2110 2110 2111 2112 2112	138,179 0 0 96,223 0 206,826 115,037 410,324 4,049,370 Amount 2,204,904 5,599,669 0 43,504	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) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1)
<ul> <li>(3) Subordinated debt securities</li> <li>(4) Commercial paper</li> <li>(5) Equity securities</li> <li>(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>d. Net positive current exposure of SFTs with other financial institutions</li> <li>e. OTC derivatives with other financial institutions that have a net positive fair value</li> <li>(1) Net positive fair value</li> <li>(2) Potential future exposure</li> <li>(5) fauti future exposure</li> <li>(3) A. 3.e.(1), and 3.e.(2), minus 3.c.(6))</li> </ul> Section 4 - Intra-Financial System Liabilities <ul> <li>a. Funds deposited by or borrowed from other financial institutions</li> <li>(1) Deposits due to depository institutions</li> <li>(2) Deposits due to non-depository financial institutions</li> <li>(3) Loans obtained from other financial institutions</li> <li>b. Unused portion of committed lines obtained from other financial institutions</li> <li>c. Net negative current exposure of SFTs with other financial institutions</li> <li>d. OTC derivatives with other financial institutions that have a net negative fair value</li> <li>(1) Net negative fair value</li> <li>(2) Deposite due to committed lines obtained from other financial institutions</li> <li>b. Unused portion of committed lines obtained from other financial institutions</li> <li>c. Net negative current exposure of SFTs with other financial institutions</li> <li>d. OTC derivatives with other financial institutions that have a net negative fair value</li> <li>(1) Net negative fair value</li> <li>(2) Potential future exposure</li> </ul>	2103 2104 2105 2106 2107 2108 2110 2110 2110 2110 2110 2110 2111 2112 2112 2111 2112 2113 1224 2124 21	138,179 0 0 96,223 0 2206,826 115,037 410,324 4,049,370 Amount 2,204,904 5,599,669 0 44,3504 22,623 402,292 283,216	3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.b. 4.c. 4.d.(1) 4.d.(2)
<ul> <li>(3) Subordinated debt securities</li> <li>(4) Commercial paper</li> <li>(5) Equity securities</li> <li>(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>d. Net positive current exposure of SFTs with other financial institutions</li> <li>e. OTC derivatives with other financial institutions that have a net positive fair value</li> <li>(1) Net positive fair value</li> <li>(2) Potential future exposure</li> <li>f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))</li> </ul> Section 4 - Intra-Financial System Liabilities <ul> <li>a. Funds deposited by or borrowed from other financial institutions</li> <li>(1) Deposits due to depository institutions</li> <li>(2) Deposits due to non-depository financial institutions</li> <li>(3) Loans obtained from other financial institutions</li> <li>b. Unused portion of committed lines obtained from other financial institutions</li> <li>c. Net negative current exposure of SFTs with other financial institutions</li> <li>d. OTC derivatives with other financial institutions that have a net negative fair value</li> <li>(1) Net negative fair value</li> <li>(2) Potential future exposure</li> <li>I. Intra-financial system ilabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through d.(2))</li> </ul>	2103 2104 2105 2106 2107 2108 2110 2110 2110 2110 2110 2110 2111 2112 2112 2111 2112 2113 1224 2124 21	138,179 0 0 96,223 0 2206,826 115,037 410,324 4,049,370 Amount 2,204,904 5,599,669 0 44,3504 22,623 402,292 283,216	3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.b. 4.c. 4.d.(1) 4.d.(2)
<ul> <li>(3) Subordinated debt securities</li> <li>(4) Commercial paper</li> <li>(5) Equity securities</li> <li>(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>d. Net positive current exposure of SFTs with other financial institutions</li> <li>e. OTC derivatives with other financial institutions that have a net positive fair value</li> <li>(1) Net positive fair value</li> <li>(2) Potential future exposure</li> <li>f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))</li> </ul> Section 4 - Intra-Financial System Liabilities <ul> <li>a. Funds deposited by or borrowed from other financial institutions</li> <li>(1) Deposits due to depository institutions</li> <li>(2) Deposits due to non-depository financial institutions</li> <li>(3) Loans obtained from other financial institutions</li> <li>b. Unused portion of committed lines obtained from other financial institutions</li> <li>c. Net negative current exposure of SFTs with other financial institutions</li> <li>d. OTC derivatives with other financial institutions that have a net negative fair value</li> <li>(1) Net negative fair value</li> <li>(2) Potential future exposure</li> <li>I. Intra-financial system ilabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through d.(2))</li> </ul>	2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1224 2114 2115 1221	138,179 0 0 96,223 0 2206,826 115,037 410,324 4,049,370 Amount 2,204,904 5,599,669 0 44,3504 22,623 402,292 283,216	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.a.(3) 4.b. 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e.
<ul> <li>(a) Subordinated debt securities</li> <li>(b) Commercial paper</li> <li>(c) Commercial paper</li> <li>(c) Comstituting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(d) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(e) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(f) Net positive current exposure of SFTs with other financial institutions</li> <li>(f) Net positive fair value</li> <li>(g) Potential future exposure</li> <li>(f) Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d. 3.e.(1), and 3.e.(2), minus 3.c.(6))</li> </ul> Section 4 - Intra-Financial System Liabilities <ul> <li>a. Funds deposited by or borrowed from other financial institutions</li> <li>(f) Deposits due to depository institutions</li> <li>(g) Deposits due to non-depository financial institutions</li> <li>(g) Loans obtained from other financial institutions</li> <li>(g) Loans obtained from other financial institutions</li> <li>(g) Active sum et exposure of SFTs with other financial institutions</li> <li>(g) Netweed urrent exposure of SFTs with other financial institutions</li> <li>(g) Potential future exposure</li> <li>(hart-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through (d.(2)) Section 5 - Securities Outstanding</li></ul>	2103 2104 2105 2106 2107 2108 2107 2109 2110 2110 1215 GSIB 2111 2112 2112 2111 2112 1223 1224 2114 211	138,179 0 0 96,223 0 206,826 115,037 410,324 4,049,370 Amount 2,204,904 5,599,669 0 43,504 22,623 40,2292 283,216 8,556,209	3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(6) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. 5.a.
<ul> <li>(3) Subordinated debt securities</li> <li>(4) Commercial paper</li> <li>(5) Equity securities</li> <li>(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(7) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(8) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(9) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(1) Net positive fair value</li> <li>(2) Potential future exposure</li> <li>(3) Lans obtained from other financial institutions</li> <li>(3) Loans obtained from other financial institutions</li> <li>(4) OTC derivatives with other financial institutions</li> <li>(5) Ottential future exposure</li> <li>(1) Net negative current exposure of SFTs with other financial institutions</li> <li>(2) Potential future exposure</li> <li>(3) Loans obtained from other financial institutions</li> <li>(4) OTC derivatives with other financial institutions</li> <li>(5) Ottential future exposure</li> <li>(6) OTC derivatives mith other financial institutions that have a net negative fair value</li> <li>(1) Net negative financial institutions that have a net negative fair value</li> <li>(2) Potential future exposure</li> <li>(3) Loans obtained from other financial institutions</li> <li>(4) OTC derivatives with other financial institutions that have a net negative fair value</li> <li>(3) Potential future exposure</li> <li>(4) Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through ind(2))</li> </ul>	2103 2104 2105 2106 2107 2108 2107 2109 2110 1215 GSIB 2111 2112 2113 1223 1224 2114 2114 2115 1221	138,179 0 96,223 0 206,826 115,037 410,324 4,049,370 Amount 2,204,904 5,599,669 0 43,504 22,623 402,292 283,216 8,556,209	3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.c. 5.a. 5.b.
<ul> <li>(3) Subordinated debt securities</li> <li>(4) Commercial paper</li> <li>(5) Equity securities</li> <li>(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(7) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(9) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(1) Net positive fair value</li> <li>(1) Net positive fair value</li> <li>(2) Potential future exposure</li> <li>(3) Loans obtained from other financial institutions</li> <li>(1) Deposits due to depository institutions</li> <li>(2) Deposits due to depository institutions</li> <li>(3) Loans obtained from other financial institutions</li> <li>(3) Loans obtained from other financial institutions</li> <li>(4) Deposits due to non-depository financial institutions</li> <li>(5) A current exposure of SFTs with other financial institutions</li> <li>(6) OTC derivatives with other financial institutions</li> <li>(7) Net negative current exposure of SFTs with other financial institutions</li> <li>(9) Colonal from other financial institutions</li> <li>(1) Net negative fair value</li> <li>(2) Potential future exposure</li> <li>(1) Net negative fair value</li> <li>(2) Potential future exposure</li> <li>(3) Loans obtained from other financial institutions</li> <li>(3) Loans obtained from other financial institutions</li> <li>(4) Off derivatives with other financial institutions that have a net negative fair value</li> <li>(1) Net negative fair value</li> <li>(2) Potential future exposure</li> <li>(3) Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through d.(2))</li> <li>(4) Secured debt securities</li> <li>(5) Securities Outstanding</li> <li>(6) Securities Outstanding</li> <li>(7) Securities Outstanding</li> <li>(8) Secured debt securities</li> </ul>	2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 3110 2110 1215 31224 2111 2112 2113 1224 2114 2115 1221 31224 31224 2114 2115 1221	138,179 0 0 96,223 0 206,826 115,037 410,324 4,049,370 Amount 2,204,904 5,599,669 0 43,504 22,623 402,292 283,216 8,556,209	3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(2) 4.a.(2) 4.a.(3) 4.b. 4.c.(2) 4.a.(3) 4.b. 4.c. 5.a. 5.c.
<ul> <li>(3) Subordinated debt securities</li> <li>(4) Commercial paper</li> <li>(5) Equity securities</li> <li>(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(7) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(8) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(9) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(1) Net positive fair value</li> <li>(2) Potential future exposure</li> <li>(3) Loans obtained from other financial institutions</li> <li>(1) Deposits due to non-depository institutions</li> <li>(2) Deposits due to depository institutions</li> <li>(3) Loans obtained from other financial institutions</li> <li>(3) Loans obtained from other financial institutions</li> <li>(4) CT derivatives with other financial institutions</li> <li>(2) Potential future exposure</li> <li>(3) Loans obtained from other financial institutions</li> <li>(4) CT derivatives with other financial institutions</li> <li>(5) Loans obtained from other financial institutions</li> <li>(6) OTC derivatives with other financial institutions</li> <li>(7) Deposits due to depository institutions that have a net negative fair value</li> <li>(1) Net negative fair value</li> <li>(2) Potential future exposure</li> <li>(2) Potential future exposure</li> <li>(2) Potential future exposure</li> <li>(3) Loans obtained from other financial institutions</li> <li>(4) CTC derivatives with other financial institutions</li> <li>(4) CTC derivatives with other financial institutions</li> <li>(5) Detential future exposure</li> <li>(6) Detential future exposure</li> <li>(7) Potential future exposure</li> <li>(8) Loans obtained from disclose institutions</li> <li>(9) Detential future exposure</li> <li>(9) Detential future exposure</li> <li>(9) Detential future exposure</li> <li>(9) Detential future exposure</li> <li>(9) Deten</li></ul>	2103 2104 2105 2106 2107 2108 2107 2108 2107 2109 2110 1215 GSIB 2111 2112 2112 2111 2112 2114 2115 1221 2116 2116 2117 2118	138,179 0 0 96,223 0 206,826 115,037 410,324 4,049,370 Amount 2,204,904 5,599,669 0 43,504 22,623 402,292 283,216 8,556,209	3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.c. 4.d.(1) 4.c. 5.a. 5.b. 5.c. 5.d.
<ul> <li>(a) Subordinated debt securities</li> <li>(b) Commercial paper</li> <li>(c) Equity securities</li> <li>(d) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(e) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>(f) A ket positive current exposure of SFTs with other financial institutions</li> <li>e. OTC derivatives with other financial institutions that have a net positive fair value</li> <li>(f) Net positive fair value</li> <li>(g) Potential future exposure</li> <li>f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))</li> </ul> Section 4 - Intra-Financial System Liabilities <ul> <li>a. Funds deposited by or borrowed from other financial institutions</li> <li>(g) Deposits due to non-depository institutions</li> <li>(g) Deposits due to non-depository institutions</li> <li>(g) Deposits due to non-depository financial institutions</li> <li>(g) Deposits due to non-depository financial institutions</li> <li>(g) Deposits due to non-depository institutions</li> <li>(g) Deposits due to non-depository financial institutions</li> <li>(g) Net negative current exposure of SFTs with other financial institutions</li> <li>(h) TC derivatives with other financial institutions</li> <li>(h) TC derivatives with other financial institutions that have a net negative fair value</li> <li>(g) Potential future exposure</li> <li>(h) Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through d.(2))</li> </ul> Section 5 - Securities Outstanding <ul> <li>a. Secure debt securities</li> <li>b. Senior unsecured debt securities</li> <li>c. Subordinated debt securities</li> <li>c. Subordinated debt securities</li> </ul>	2103 2104 2105 2106 2107 2108 2107 2109 2110 1215 GSIB 2111 2112 2113 1224 2114 2115 1221 2115 1221 31224 2114 2117 2117 2118 2119	138,179 0 96,223 0 206,826 115,037 410,324 4,049,370 Amount 2,204,904 5,599,669 0 4,3,504 2,26,39 402,292 2,83,216 8,556,209	3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.d.(1) 4.d.(2) 4.e. 5.a. 5.b. 5.c. 5.d. 5.e.

Bank name:

Sabadell

General Bank Data

Bank name:		Sabadell	
bstitutability/Financial Institution Infrastructure Indicators			
· · · · · · · · · · · · · · · · · · ·	0010		
Section 6 - Payments made in the reporting year (excluding intragroup payments) a. Australian dollars (AUD)	GSIB 1061	Amount 95,133	6.a.
b. Canadian dollars (CAD)	1063	48,635	6.c.
c. Swiss francs (CHF) d. Chinese yuan (CNY)	1064 1065	67,465 78,902	6.d. 6.e.
e. Euros (EUR)	1066	198,958,231	6.f.
f. British pounds (GBP)	1067 1068	1,382,627	6.g. 6.h.
g. Hong Kong dollars (HKD) h. Indian rupee (INR)	1069		6.i.
i. Japanese yen (JPY)	1070	52,866	6.j.
j. New Zealand dollars (NZD) k. Swedish krona (SEK)	1109 1071	4,543 79,797	6.k. 6.l.
I. United States dollars (USD)	1072	13,389,501	6.m.
m. Payments activity indicator (sum of items 6.a through 6.I)	1073	214,177,073	6.n.
Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	47,881,913	7.a.
Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity b. Debt underwriting activity	1075 1076		8.a. 8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	2,021,176	8.c.
Section 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	779,234	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	8,888,395	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	9,667,629	9.c.
d. Trading volume of listed equities, excluding intragroup transactions e. Trading volume of all other securities, excluding intragroup transactions	2126 2127	49,213,828 76,505	9.d. 9.e.
<ul> <li>f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)</li> </ul>	2127	49,290,332	9.e. 9.f.
omplexity indicators			
Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	96,403,417	10.a.
b. OTC derivatives settled bilaterally	1905	52,853,871	10.b.
<ul> <li>c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)</li> </ul>	1227	149,257,288	10.c.
	I I		
Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS)	1081 1082	672,190 6,869,637	11.a. 11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	6,754,854	11.D. 11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	65,482	11.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	721,491	11.e.
Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	200,216	12.a
ross-Jurisdictional Activity Indicators			
Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	82,400,234	13.a.
b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	1146 2130	<u>1,562,090</u> 83,962,324	13.b.
	2130	63,902,324	13.c.
Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu		67,412,107	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	1,454,261	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	68,866,368	14.c.
ncillary Data			
Section 15 - Ancillary Indicators			
Section 16 - Ancillary Items			
emorandum Items			
Section 17 - Size Items			
Section 18 - Interconnectedness Items			
Section 19 - Substitutability/Financial Infra. Items			
Section 20 - Complexity Items			
Section 21 - Cross-Jurisdictional Activity Items			
			21 -
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	70,861,467	21.e. 21 f
	1281	70,861,467 605,358 60,476,858	21.e. 21.f. 21.g.
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction) f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	605,358	21.f.