Bank name: Sabadell

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ection 1 - General Information	GSIB	Response	1
a. General information provided by the relevant supervisory authority: (1) Country code	1001	ES	1.a.(1)
(2) Bank name	1002	Sabadell	1.a.(1)
(3) Reporting date (yyyy-mm-dd)	1003	2022-12-31	1.a.(3)
(4) Reporting currency (5) Euro conversion rate	1004	EUR	1.a.(4)
(6) Submission date (yyyy-mm-dd)	1005	1 2023-04-28	1.a.(5) 1.a.(6)
b. General Information provided by the reporting institution:	1000	2020 0 1 20	1.0.(0)
(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	2023-04-28	1.b.(3)
(4) Language of public disclosure (5) Web address of public disclosure	1010	English https://www.grupbancsabadell.com/corp/es/accionistas-e-inv	1.b.(4) 1.b.(5)
(6) LEI code	2015	SI5RG2M0WQQLZCXKRM20	1.b.(6)
ndicator			
	0015		
a. Derivatives	GSIB	Amount	1
(1) Counterparty exposure of derivatives contracts	1012	517,194	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	` '
(3) Potential future exposure of derivative contracts	1018	886,414	
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013 1014	410,631 348 310	
(2) Counterparty exposure of SFTs c. Other assets	1014	348,319 242,052,776	
d. Gross notional amount of off-balance sheet items	1010	242,032,776	2.0.
(1) Items subject to a 0% credit conversion factor (CCF)	1019	8,692,606	2.d.(1)
(2) Items subject to a 20% CCF	1022	15,699,325	2.d.(2)
(3) Items subject to a 50% CCF	1023	10,700,296	
(4) Items subject to a 100% CCF	1024	3,202,131	
e. Regulatory adjustments	1031	2,906,621	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	256,776,739.28	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)
•			0 ()
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	0	2.g.(2)
(0) 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	4000	0	2.g.(3)
(3) Investment value in consolidated entities	1208	, and the second se	
··	2101	0	
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2)	2101	0	2.h.
(3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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)			2.h.
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2)	2101	0	2.h.
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2)	2101	0	2.h.
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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)	2101	0	2.h.
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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)	2101	0	2.h.
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) onnectedness Indicators	2101	256,776,739	2.h.
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) connectedness Indicators action 3 - Intra-Financial System Assets	2101	0	2.h. 2.i.
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) connectedness Indicators exciton 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit	2101 1117	256,776,739 Amount	2.h. 2.i. 3.a.
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) connectedness Indicators 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	2101 1117 GSIB 1216	256,776,739 Amount 3,260,875	2.h. 2.i. 3.a. 3.a.(1)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) connectedness Indicators extino 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	2101 1117 GSIB 1216 2102 1217	Amount 3,260,875 0 207,613	2.h. 2.i. 3.a. 3.a.(1) 3.b.
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) connectedness Indicators exterior 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) Secured debt securities	2101 1117 GSIB 1216 2102 1217 2103	Amount 3,260.875 0 207.613	2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(1)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) connectedness Indicators connectedness Indicators 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	2101 1117 GSIB 1216 2102 1217	Amount 3,260,875 0 207,613	2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) connectedness Indicators action 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) Secured debt securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper	2101 1117 GSIB 1216 2102 1217 2103 2104	Amount 3,260,875 0 207,613 409,651 403,457	2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) onnectedness Indicators 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	GSIB 1210 1217 2103 2104 2105 2106 2107	Amount 3,260,875 0 207,613 409,651 403,457 0 115,286	2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(3) 3.c.(4) 3.c.(5)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) Onnectedness Indicators excition 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 (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)	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108	Amount 3,260,875 0 207,613 409,651 403,457 0 0 115,286	2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(4) 3.c.(5)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) 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 (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	GSIB 1210 1217 2103 2104 2105 2106 2107	Amount 3,260,875 0 207,613 409,651 403,457 0 115,286	2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(4) 3.c.(5)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) 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 (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	2101 1117 GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219	Amount 3,260,875 0 207,613 449,651 403,457 0 0 115,286 0 0 216,022	2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d.
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) connectedness Indicators connectedness Indicato	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108	Amount 3,260,875 0 207,613 409,651 403,457 0 0 115,286	2.h. 2.i. 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)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) Onnectedness 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) Secured debt securities issued by other financial institutions (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 SFTs with other financial institutions (1) Net positive fair value (2) Potential future exposure I. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through	2101 1117 GSIB 1216 2102 1217 2103 2104 2105 2106 1219 2109 2110	Amount 3,260,875 0 207,613 409,651 409,651 115,286 0 216,022 1,345,014 193,157	2.h. 2.i. 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)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) connectedness Indicators connectedness Indicator, including insurance subsidiaries (sum of items 3.a, 3.b through fundamental insurance subsidiaries (sum of items 3.a, 3.b through fundamental insurance subsidiaries (sum of items 3.a, 3.b through	2101 1117 GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219	Amount 3,260,875 0 207,613 409,651 403,457 0 0 115,286 0 216,022	2.h. 2.i. 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)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) 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 (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 I. 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))	2101 1117 GSIB 1216 2102 1217 2103 2104 2106 2107 2108 1219 2109 2110	Amount 3,260,875 0 207,613 409,651 403,457 0 115,286 0 216,022 1,345,014 193,157	2.h. 2.i. 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)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) 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 (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	2101 1117 GSIB 1216 2102 1217 2103 2104 2105 2106 1219 2109 2110	Amount 3,260,875 0 207,613 409,651 409,651 115,286 0 216,022 1,345,014 193,157	2.h. 2.i. 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)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) Onnectedness Indicators extion 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 (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 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))	2101 1117 GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB	Amount 3,260,875 0 207,613 409,651 403,457 0 115,286 0 216,022 1,345,014 193,157	2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) 3.f.
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) Onnectedness 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) Secured debt securities issued by other financial institutions (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 SFTs with other financial institutions (1) Net positive fair value (2) Potential future exposure I. 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	2101 1117 GSIB 1216 2102 1217 2103 2104 2105 2106 1219 2109 2110 1215 GSIB 2111	Amount 3,260,875 0 207,613 409,651 403,457 0 0 115,286 0 216,022 1,345,014 193,157 6,151,075	2.h. 2.i. 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.
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) 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) Total exposures 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) 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 SFTs with other financial institutions (1) Net positive fair value (2) Potential future exposure (3) Edential 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 non-depository financial institutions (3) Loans obtained from other financial institutions	2101 1117 GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB 2111 2112 2111 2112	Amount 3,260,875 0 207,613 409,651 403,457 0 0 115,286 0 216,022 1,345,014 193,157 6,151,075 Amount 2,118,274 4,976,919 0	2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) 3.f.
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) Onnectedness Indicators Cotion 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 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)) cetton 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 onn-depository financial institutions (3) Loans obtained from other financial institutions (4) Loursed portion of committed lines obtained from other financial institutions	2101 1117 GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB 2111 2112 2111 2112 2113	Amount Amount 3,260,875 0 207,613 409,651 403,457 0 115,286 0 216,022 1,345,014 193,157 Amount 2,118,274 4,976,919 0 116,348	2.h. 2.i. 3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 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.
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) Onnectedness 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) 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 SFTs with other financial institutions e. Tot derivatives with other financial institutions that have a 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 not-depository financial institutions (2) Deposits due to not-depository financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of SFTs with other financial institutions	2101 1117 GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB 2111 2112 2111 2112	Amount 3,260,875 0 207,613 409,651 403,457 0 0 115,286 0 216,022 1,345,014 193,157 6,151,075 Amount 2,118,274 4,976,919 0	2.h. 2.i. 3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 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.
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h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) Onnectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit D. Unused portion of committed lines extended to other financial institutions (1) Secured debt securities E. 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 SFTs with other financial institutions a. OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure (3) 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 committed lines obtained from other financial institutions (3) Loans obtained from other financial institutions (4) Deposits due to committed lines obtained from other financial institutions (5) CNC derivatives with other financial institutions (6) OTC derivatives with other financial institutions (7) Deposits due to committed lines obtained from other financial institutions (8) Loans obtained from other financial institutions (9) Deposits due to the financial institutions (1) Reposite fair value (1) Net negative current exposure of SFTs with other financial institutions (2) Potential future exposure Intra-financial system liabilities indicator, including insurance subsid	2101 1117 GSIB 1216 2102 1217 2103 2104 2105 2106 1219 2109 2110 1215 GSIB 1219 2110 1215 GSIB 2111 2112 2113 1223 1224 2114 2115 1221 GSIB 2116 2117 2118 2118 2119 2120	Amount Amount 3,260,875 0 207,613 409,651 409,651 403,457 0 115,286 0 216,022 1,345,014 193,157 6,151,075 Amount 2,118,274 4,976,919 0 106,348 86,928 225,620 113,320 7,627,410 8,986,870 8,049,438 1,826,852 859,830 1,412	2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. 5.a. 5.b. 5.c. 5.d. 5.e.
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 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) connectedness Indicators 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 (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 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)) ection 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (2) Deposits due to non-depository institutions (3) Loans obtained from other financial institutions c. Net negative current exposure of SFTs with other financial institutions d. OTC derivatives with other financial institutions d. OTC derivatives with other financial institutions	2101 1117 GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB 2111 2112 2113 1224 2114 2115 1221 GSIB 2116 2117 2118 2119	Amount 3,260,875 0 207,613 409,651 409,651 403,457 0 115,286 0 216,022 1,345,014 193,157 6,151,075 Amount 2,118,274 4,976,919 0 106,348 86,928 225,620 113,320 7,627,410 8,986,870 8,049,438 1,826,852 859,830	2.h. 2.i. 3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. 5.a. 5.b. 5.c. 5.d. 5.e. 5.f.

Bank name: Sabadell

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Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	61,152	6.a.
b. Canadian dollars (CAD)	1063	37,534	6.c.
c. Swiss francs (CHF)	1064	86,469	6.d.
d. Chinese yuan (CNY)	1065	91,763	6.e.
e. Euros (EUR) f. British pounds (GBP)	1066 1067	211,556,699 1,282,626	6.f. 6.g.
g. Hong Kong dollars (HKD)	1068	16,356	6.h.
h. Indian rupee (INR)	1069	0	6.i.
i. Japanese yen (JPY)	1070	67,637	6.j.
j. New Zealand dollars (NZD)	1109	2,637	6.k.
k. Swedish krona (SEK)	1071	49,795	6.I.
I. United States dollars (USD)	1072	17,873,952	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	231,126,620	6.n.
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Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	43,286,158	7.a.
Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	1,836,383	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	1,836,383	8.c.
Section 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	1,309,914	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	6,493,539	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	7,803,454	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	44,598,035	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	66,709	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	44,664,744	9.f.
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Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	114,649,971	10.a.
b. OTC derivatives settled bilaterally	1905	69,300,730	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of	1227	183,950,701	10.c.
items 10.a and 10.b)	1221	165,950,701	10.6.
Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	494,553	10.a.
b. Available-for-sale securities (AFS)	1082	5,802,264	10.a. 10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	5,588,328	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	53,601	10.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	654,888	10.e.
Section 12 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	157,284	11.a.
ss-Jurisdictional Activity Indicators			
ss-Jurisdictional Activity Indicators			
Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis	1087	83,697,968	13.a.
Section 13 - Cross-Jurisdictional Claims			13.a. 13.b.
Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis	1087	83,697,968	
Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	1087 1146	83,697,968 6,185,279	13.b.
Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) Section 14 - Cross-Jurisdictional Liabilities	1087 1146	83,697,968 6,185,279 89,883,247 Amount	13.b.
Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cq	1087 1146 2130 GSIB 2131	83,697,968 6,185,279 89,883,247 Amount 70,828,348	13.b. 13.c.
Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu b. Foreign derivative liabilities on an immediate risk basis	1087 1146 2130 GSIB	83,697,968 6,185,279 89,883,247 Amount	13.b. 13.c.
Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cq	1087 1146 2130 GSIB 2131	83,697,968 6,185,279 89,883,247 Amount 70,828,348	13.b. 13.c.
Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu b. Foreign derivative liabilities on an immediate risk basis	1087 1146 2130 GSIB 2131 1149	83,697,968 6,185,279 89,883,247 Amount 70,828,348 4,001,835	13.b. 13.c. 14.a. 14.b.
Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu b. Foreign derivative liabilities on an immediate risk basis	1087 1146 2130 GSIB 2131 1149	83,697,968 6,185,279 89,883,247 Amount 70,828,348 4,001,835	13.b. 13.c. 14.a. 14.b.
Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1087 1146 2130 GSIB 2131 1149	83,697,968 6,185,279 89,883,247 Amount 70,828,348 4,001,835	13.b. 13.c. 14.a. 14.b.
Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1087 1146 2130 GSIB 2131 1149	83,697,968 6,185,279 89,883,247 Amount 70,828,348 4,001,835	13.b. 13.c. 14.a. 14.b.
Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local of b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Section 15 - Ancillary Indicators	1087 1146 2130 GSIB 2131 1149	83,697,968 6,185,279 89,883,247 Amount 70,828,348 4,001,835	13.b. 13.c. 14.a. 14.b.
Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-Jurisdictional claims indicator (sum of items 13.a and 13.b) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local or b. Foreign derivative liabilities on an immediate risk basis c. Cross-Jurisdictional liabilities indicator (sum of items 14.a and 14.b) Sillary Data	1087 1146 2130 GSIB 2131 1149	83,697,968 6,185,279 89,883,247 Amount 70,828,348 4,001,835	13.b. 13.c. 14.a. 14.b.
Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Sillary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items	1087 1146 2130 GSIB 2131 1149	83,697,968 6,185,279 89,883,247 Amount 70,828,348 4,001,835	13.b. 13.c. 14.a. 14.b.
Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local of b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Section 15 - Ancillary Indicators	1087 1146 2130 GSIB 2131 1149	83,697,968 6,185,279 89,883,247 Amount 70,828,348 4,001,835	13.b. 13.c. 14.a. 14.b.
Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Section 15 - Ancillary Indicators Section 16 - Ancillary Items morandum Items	1087 1146 2130 GSIB 2131 1149	83,697,968 6,185,279 89,883,247 Amount 70,828,348 4,001,835	13.b. 13.c. 14.a. 14.b.
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Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Section 15 - Ancillary Indicators Section 16 - Ancillary Items morandum Items	1087 1146 2130 GSIB 2131 1149	83,697,968 6,185,279 89,883,247 Amount 70,828,348 4,001,835	13.b. 13.c. 14.a. 14.b.
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Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cub. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Section 15 - Ancillary Indicators Section 16 - Ancillary Items Morandum Items Section 17 - Size Items	1087 1146 2130 GSIB 2131 1149	83,697,968 6,185,279 89,883,247 Amount 70,828,348 4,001,835	13.b. 13.c. 14.a. 14.b.
Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local of b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Section 15 - Ancillary Indicators Section 16 - Ancillary Indicators Section 17 - Size Items Section 18 - Interconnectedness Items Section 19 - Substitutability/Financial Infra. Items	1087 1146 2130 GSIB 2131 1149	83,697,968 6,185,279 89,883,247 Amount 70,828,348 4,001,835	13.b. 13.c. 14.a. 14.b.
Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local of b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Sillary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items morandum Items Section 17 - Size Items Section 18 - Interconnectedness Items	1087 1146 2130 GSIB 2131 1149	83,697,968 6,185,279 89,883,247 Amount 70,828,348 4,001,835	13.b. 13.c. 14.a. 14.b.
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Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local of b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Sillary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items Section 17 - Size Items Section 19 - Substitutability/Financial Infra. Items Section 20 - Complexity Items Section 21 - Cross-Jurisdictional Activity Items e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1087 1146 2130 GSIB 2131 1149 1148	83,697,968 6,185,279 89,883,247 Amount 70,828,348 4,001,835 74,830,183	13.b. 13.c. 14.a. 14.b.
Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cd b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Section 15 - Ancillary Indicators Section 16 - Ancillary Indicators Section 17 - Size Items Section 19 - Substitutability/Financial Infra. Items Section 20 - Complexity Items Section 21 - Cross-Jurisdictional Activity Items 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)	1087 1146 2130 GSIB 2131 1149 1148	Amount 70,868,181 3,169,322	13.b. 13.c. 14.a. 14.b. 14.c.
Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local of b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Sillary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items Section 17 - Size Items Section 19 - Substitutability/Financial Infra. Items Section 20 - Complexity Items Section 21 - Cross-Jurisdictional Activity Items e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1087 1146 2130 GSIB 2131 1149 1148	83,697,968 6,185,279 89,883,247 Amount 70,828,348 4,001,835 74,830,183 Amount 70,868,181	13.b. 13.c. 14.a. 14.b. 14.c.
Section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) Section 14 - Cross-Jurisdictional Liabilities a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cd b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) Section 15 - Ancillary Indicators Section 16 - Ancillary Indicators Section 17 - Size Items Section 19 - Substitutability/Financial Infra. Items Section 20 - Complexity Items Section 21 - Cross-Jurisdictional Activity Items 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)	1087 1146 2130 GSIB 2131 1149 1148	Amount 70,868,181 3,169,322	13.b. 13.c. 14.a. 14.b. 14.c.