

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	2023-12-31	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	2024-07-08	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	2024-04-26	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	<a href="https://www.grupbancsabadell.com/corp/es/accionistas-e-inv">https://www.grupbancsabadell.com/corp/es/accionistas-e-inv</a>	1.b.(5)
(6) LEI code	2015	SI5RG2M0WQQLZCXKRM20	1.b.(6)

## Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	466,925	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	810,443	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	1,342,589	2.b.(1)
(2) Counterparty exposure of SFTs	1014	57,730	2.b.(2)
c. Other assets	1015	223,075,857	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	11,030,611	2.d.(1)
(2) Items subject to a 20% CCF	1022	13,309,673	2.d.(2)
(3) Items subject to a 40% CCF	2300	0	2.d.(3)
(4) Items subject to a 50% CCF	1023	10,343,237	2.d.(4)
(5) Items subject to a 100% CCF	1024	1,585,482	2.d.(5)
e. Regulatory adjustments	1031	3,020,700	2.e.
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) through 2.c., 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	236,275,641.09	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) through 2.g.(2) minus 2.g.(3) through 2.h)	1117	236,275,641	2.i.

## Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	2,784,243	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	394,010	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	711,935	3.c.(1)
(2) Senior unsecured debt securities	2104	821,912	3.c.(2)
(3) Subordinated debt securities	2105	0	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	126,516	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	0	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	494,506	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	856,638	3.e.(1)
(2) Potential future exposure	2110	164,016	3.e.(2)
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))	1215	6,353,776	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	2111	2,270,361	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	4,788,996	4.a.(2)
(3) Loans obtained from other financial institutions	2113	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	552,645	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	37,910	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	161,378	4.d.(1)
(2) Potential future exposure	2115	97,715	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	7,909,006	4.e.
Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	2116	10,676,909	5.a.
b. Senior unsecured debt securities	2117	8,782,465	5.b.
c. Subordinated debt securities	2118	1,838,011	5.c.
d. Commercial paper	2119	1,359,477	5.d.
e. Certificates of deposit	2120	4,560	5.e.
f. Common equity	2121	6,054,966	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	1,754,850	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	30,471,238	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	83,167	6.a.
b. Canadian dollars (CAD)	1063	30,742	6.c.
c. Swiss francs (CHF)	1064	88,268	6.d.
d. Chinese yuan (CNY)	1065	100,099	6.e.
e. Euros (EUR)	1066	293,554,886	6.f.
f. British pounds (GBP)	1067	1,135,883	6.g.
g. Hong Kong dollars (HKD)	1068	10,425	6.h.
h. Indian rupee (INR)	1069	0	6.i.
i. Japanese yen (JPY)	1070	47,330	6.j.
j. New Zealand dollars (NZD)	1109	3,556	6.k.
k. Swedish krona (SEK)	1071	61,434	6.l.
l. United States dollars (USD)	1072	15,471,891	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	310,598,090	6.n.
<b>Section 7 - Assets Under Custody</b>			
a. Assets under custody indicator	1074	66,753,270	7.a.
<b>Section 8 - Underwritten Transactions in Debt and Equity Markets</b>			
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	1,907,797	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	1,907,797	8.c.
<b>Section 9 - Trading Volume</b>			
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	1,564,985	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	5,374,339	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	6,939,324	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	51,098,218	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	197,059	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	51,295,277	9.f.

## Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	113,467,997	10.a.
b. OTC derivatives settled bilaterally	1905	74,739,644	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	188,207,641	10.c.
<b>Section 11 - Trading and Available-for-Sale Securities</b>			
a. Held-for-trading securities (HFT)	1081	142,495	10.a.
b. Available-for-sale securities (AFS)	1082	6,269,296	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	5,842,015	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	60,642	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	509,134	10.e.
<b>Section 12 - Level 3 Assets</b>			
a. Level 3 assets indicator, including insurance subsidiaries	1229	195,269	11.a.

## Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	84,863,610	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	4,646,935	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	89,510,545	13.c.
<b>Section 14 - Cross-Jurisdictional Liabilities</b>			
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	68,136,469	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	3,142,371	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	71,278,840	14.c.

## Ancillary Data

Section 15 - Ancillary Indicators

Section 16 - Ancillary Items

## Memorandum 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	GSIB	Amount	
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	70,972,424	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	2,566,646	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdiction)	1282	57,980,400	21.g.

Section 22 - Ancillary Indicators