Bank name:		Sabadell	Sabadell	
ral Bank Data				
ection 1 - General Information	GSIB	Response		
a. General information provided by the relevant supervisory authority:	4004		4 . (4)	
(1) Country code (2) Bank name	1001 1002	ES Sabadell	1.a.(1) 1.a.(2)	
(3) Reporting date (yyyy-mm-dd)	1002	2023-12-31	1.a.(2) 1.a.(3)	
(4) Reporting currency	1000	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 (3) Date of public disclosure (yyyy-mm-dd)	1008 1009	IFRS 2024-04-26	1.b.(2) 1.b.(3)	
(4) Language of public disclosure	1003	English	1.b.(3) 1.b.(4)	
(5) Web address of public disclosure	1010	https://www.grupbancsabadell.com/corp/es/accionistas-e-inv	1.b.(5)	
(6) LEI code	2015	SI5RG2M0WQQLZCXKRM20	1.b.(6)	
ndicator				
ection 2 - Total Exposures	GSIB	Amount		
a. Derivatives	3310	Amount		
(1) Counterparty exposure of derivatives contracts	1012	466,925	2.a.(1)	
(2) Capped notional amount of credit derivatives	1201	400,323	2.a.(1) 2.a.(2)	
(3) Potential future exposure of derivative contracts	1018	810,443		
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) Items subject to a 20% CCF	1022	13,309,673		
(3) Items subject to a 40% CCF (4) Items subject to a 50% CCF	2300 1023	0 10,343,237	2.d.(3) 2.d.(4)	
(4) items subject to a 50% CCF (5) Items subject to a 100% CCF	1023	1,585,482		
e. Regulatory adjustments	1024	3,020,700		
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2	1031	3,020,700	2.6.	
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:	1701		a (1)	
(1) On-balance sheet and off-balance sheet insurance assets (2) Petertial future experience of derivatives contracts for insurance subsidiaries	1701	0	2.g.(1)	
(2) Potential future exposure of derivatives contracts for insurance subsidiaries (3) Investment value in consolidated entities	1205 1208	0 0	2.g.(2)	
(3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	0	2.g.(3) 2.h.	
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2)	2101	U	2 .11.	
	1117	236,275,641	2.i.	
minus 2.g.(3) thorough 2.h)	1117	236,275,641	2.i.	
minus 2.g.(3) thorough 2.h) onnectedness Indicators	1117 GSIB	236,275,641 Amount	2.i.	
minus 2.g.(3) thorough 2.h) connectedness Indicators action 3 - Intra-Financial System Assets				
minus 2.g.(3) thorough 2.h) onnectedness Indicators section 3 - Intra-Financial System Assets	GSIB	Amount		
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	GSIB 1216	Amount 2,784,243	3.a. 3.a.(1)	
minus 2.g.(3) thorough 2.h) onnectedness 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 c. Holdings of securities issued by other financial institutions	GSIB 1216 2102 1217	Amount 2,784,243 0 394,010	3.a. 3.a.(1) 3.b.	
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 (1) Secured debt securities	GSIB 1216 2102 1217 2103	Amount 2,784,243 0 394,010 711,935	3.a. 3.a.(1) 3.b. 3.c.(1)	
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 (1) Secured debt securities (2) Senior unsecured debt securities	GSIB 1216 2102 1217 2103 2104	Amount 2,784,243 0 394,010 711,935 821,912	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2)	
minus 2.g.(3) thorough 2.h) connectedness 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 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	GSIB 1216 2102 1217 2103 2104 2105	Amount 2,784,243 0 394,010 711,935 821,912 0 0	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3)	
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	GSIB 1216 2102 1217 2103 2104 2105 2106	Amount 2,784,243 0 394,110 711,935 821,912 0 0 0 0	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4)	
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End-2023 G-SII disclosure exercise

Bank name:		Sabadell	
stitutability/Financial Institution Infrastructure Indicators			
Section 6 Dowmants made in the reporting user (evaluating intragroup normants)	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) e. Euros (EUR)	1065 1066		6.e. 6.f.
f. British pounds (GBP)	1000	1,135,883	
g. Hong Kong dollars (HKD)	1068	10,425	
h. Indian rupee (INR)	1069	0	6.i.
i. Japanese yen (JPY) j. New Zealand dollars (NZD)	1070	47,330 3,556	6.j. 6.k.
k. Swedish krona (SEK)	1071	61,434	6.1.
I. 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.
Section 7 - Assets Under Custody	GSIB	Amount	-
a. Assets under custody indicator	1074	66,753,270	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	1,907,797	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	1,907,797	8.c.
Section 9 - Trading Volume	GSIB		
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) d. Trading volume of listed equities, excluding intragroup transactions	2125 2126		
e. Trading volume of all other securities, excluding intragroup transactions	2120	197,059	
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	51,295,277	9.f.
wlavila, indiana, w			
plexity 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.
Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	142,495	10.a.
b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets	1082 1083	6,269,296 5,842,015	10.b. 10.c.
d. Trading and AFS securities that meet the definition of Level 1 assets	1083	60,642	10.c. 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.
Section 12 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	195,269	11.a.
s-Jurisdictional Activity Indicators			
a. Total foreign claims on an ultimate risk basis	GSIB 1087	Amount 84,863,610	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	4,646,935	13.a. 13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	89,510,545	13.c.
	2130	09,310,545	10.0.
		Amount	
	GSIB	00,400,400	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local of	a 2131	68,136,469	14.a.
 Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local ob. Foreign derivative liabilities on an immediate risk basis 	a 2131 1149	3,142,371	14.b.
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local of	a 2131		
 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) 	a 2131 1149	3,142,371	14.b.
 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) 	a 2131 1149	3,142,371	14.b.
b. Foreign derivative liabilities on an immediate risk basis	a 2131 1149	3,142,371	14.b.
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) illary Data Section 15 - Ancillary Indicators	a 2131 1149	3,142,371	14.b.
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)	a 2131 1149	3,142,371	14.b.
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) Illary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items	a 2131 1149	3,142,371	14.b.
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local of b. Foreign derivative liabilities indicator (sum of items 14.a and 14.b) Illary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items Inorandum Items	a 2131 1149	3,142,371	14.b.
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local of b. Foreign derivative liabilities indicator (sum of items 14.a and 14.b) Illary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items Inorandum Items	a 2131 1149	3,142,371	14.b.
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local of b. Foreign derivative liabilities indicator (sum of items 14.a and 14.b) c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) illary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items Section 17 - Size Items	a 2131 1149	3,142,371	14.b.
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) Illary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items Norandum Items Section 17 - Size Items Section 18 - Interconnectedness Items	a 2131 1149	3,142,371	14.b.
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) Illary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items norandum Items Section 17 - Size Items Section 18 - Interconnectedness Items Section 19 - Substitutability/Financial Infra. Items	a 2131 1149	3,142,371	14.b.
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) illary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items Norandum Items Section 17 - Size Items Section 18 - Interconnectedness Items Section 19 - Substitutability/Financial Infra. Items Section 20 - Complexity Items	a 2131 1149 1148	3,142,371 71,278,840	14.b.
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) Illary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items Norandum 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	4 2131 1149 1148 1148 GSIB	3,142,371 71,278,840	14.b. 14.c.
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) Illary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Indicators Section 17 - Size Items Section 17 - Size Items Section 18 - Interconnectedness Items Section 19 - Substitutability/Financial Infra. Items Section 20 - Complexity Items e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	4 2131 1149 1148 1148 GSIB 1280	3,142,371 71,278,840	14.b. 14.c.
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) Illary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items Norandum 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 1281 1281	3,142,371 71,278,840	14.b. 14.c. 21.e. 21.f.