



## NATIONAL SECURITIES MARKET COMMISSION

Pursuant to Article 17 of Regulation (EU) No 596/2014 of the European Parliament and of the Council of 16 April 2014 on market abuse and Article 228 of the restated text of the Securities Market Law approved by the Royal Legislative Decree 4/2015, of 23 October (*texto refundido de la Ley del Mercado de Valores aprobado por el Real Decreto Legislativo 4/2015, de 23 de octubre*), Banco de Sabadell, S.A. (Banco Sabadell), informs the National Securities Market Commission (*Comisión Nacional del Mercado de Valores*) of the following

### RELEVANT FACT

On 8 June 2018, Moody's Investors Service announced the assignment of a new rating, the Counterparty Risk Rating (CRR), to a number of European entities.

This rating is an assessment of the risk of the uncollateralised portion of non-debt counterparty financial liabilities. Banco Sabadell has been assigned ratings of Baa1 for the long-term CRR and P-2 for the short-term CRR.

María José García Beato  
Secretary General

Madrid, 8 June 2018