



NATIONAL SECURITIES MARKET COMMISSION

Pursuant to Article 227 of the restated text of the Securities Market Law approved by 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

OTHER RELEVANT INFORMATION

Banco Sabadell was subject to the 2021 EU-wide stress test conducted by the European Banking Authority (EBA), in cooperation with Bank of Spain, the European Central Bank (ECB), and the European Systemic Risk Board (ESRB).

The exercise takes into consideration data input with reference date 31st December 2020 and covers a three year projection period (2021 – 2023) under two scenarios, base and adverse. The 2021 EU-wide stress test does not contain a pass fail threshold and instead is designed to be used as an important source of information for the purposes of the SREP. The results will assist competent authorities in assessing Banco Sabadell's ability to meet applicable prudential requirements under stressed scenarios.

The stress test has been carried out applying a static balance sheet assumption as of December 2020, and therefore does not take into account future business strategies and management actions. It is not a forecast of Banco Sabadell's profits.

Banco Sabadell has obtained the following results in the exercise:

Under the base scenario, the regulatory CET 1 ratio (Phase In) as of 31st December 2023 increases 34 basis points, to 12.91%, from the starting level of 12.57%. Under the same scenario, the CET 1 Fully Loaded ratio as of 31st December 2023 increases 72 basis points, to 12.75%, from the starting level of 12.02%.

Under the adverse scenario, the regulatory CET 1 ratio (Phase In) as of 31st December 2023 decreases 550 basis points, to 7.07%, whereas the CET 1 Fully Loaded ratio as of 31st December 2023 decreases 548 basis points, to 6.54%.

As of June 2021 Banco Sabadell presents a CET 1 Fully Loaded ratio of 12.00% and a regulatory (Phase In) ratio of 12.31%, with a buffer over regulatory requirements (MDA buffer) of 379 basis points.



Further information is available on the EBA website (www.eba.europa.eu)

Gonzalo Baretino Coloma
Secretary General

Barcelona, 30 July 2021