

## **NATIONAL SECURITIES MARKET COMMISSION**

Pursuant to Article 226 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

### **INSIDE INFORMATION**

Banco Sabadell received the European Central Bank decision regarding the minimum prudential requirements as a result of the supervisory review and evaluation process (SREP) that apply from 1 January 2023.

The requirement for Banco Sabadell at consolidated level is to keep at all times a minimum Common Equity Tier I ratio of 8.65% (CET1 phased-in) and a minimum Total Capital phased-in of 13.09%

These ratios include the minimum Pillar 1 requirement (8.00%, of which CET1 4.50%), the Pillar 2 requirement (2.15%, of which CET1 1.21%), the capital conservation buffer (2.50%), the requirement derived from its consideration as "other systemically important institution" (0.25%) and the countercyclical buffer (0.19%), linked to exposures in UK, where a 1% countercyclical buffer has been established applying from December 2022.

As of September 2022, the reported CET1 phased-in ratio of Banco Sabadell was 12.65% and the Total Capital phased-in ratio was 17.08%, with an MDA buffer of 400 bps.

Gonzalo Baretino Coloma  
Secretary General

Alicante, 15 December 2022