

Bank name: **Swedbank****General Bank Data**

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	SE	1.a.(1)
(2) Bank name	1002	Swedbank	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2016-12-31	1.a.(3)
(4) Reporting currency	1004	SEK	1.a.(4)
(5) Euro conversion rate	1005		1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2017-04-07	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	2017-04-07	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	<a href="https://www.swedbank.se/om-swedbank/investor-relations/fi">https://www.swedbank.se/om-swedbank/investor-relations/fi</a>	1.b.(5)

**Size Indicator**

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	35,020,595	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	573,882	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	29,037,765	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	54,215,508	2.b.(1)
(2) Counterparty exposure of SFTs	1014	18,603,658	2.b.(2)
c. Other assets	1015	1,856,965,467	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	28,494,350	2.d.(1)
(2) Items subject to a 20% CCF	1022	75,012,235	2.d.(2)
(3) Items subject to a 50% CCF	1023	195,496,900	2.d.(3)
(4) Items subject to a 100% CCF	1024	7,926,061	2.d.(4)
e. Regulatory adjustments	1031	19,763,909	2.e.
f. Total exposures indicator (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	2,117,943,268	2.f.

**Interconnectedness Indicators**

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	36,693,594	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	6,252,923	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	16,012,686	3.c.(1)
(2) Senior unsecured debt securities	1037	52,098,295	3.c.(2)
(3) Subordinated debt securities	1038	172,644	3.c.(3)
(4) Commercial paper	1039	474,558	3.c.(4)
(5) Equity securities	1040	85,981,933	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	32,963	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions (revised)	1213	373,402	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	4,306,572	3.e.(1)
(2) Potential future exposure	1044	13,551,470	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1045	215,885,114	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	1046	48,458,883	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	63,106,984	4.a.(2)
(3) Loans obtained from other financial institutions	1105	178,517	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	3,482	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions (revised)	1214	105,480	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	4,429,610	4.d.(1)
(2) Potential future exposure	1051	7,410,046	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	123,693,002	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	564,231,195	5.a.
b. Senior unsecured debt securities	1054	166,234,291	5.b.
c. Subordinated debt securities	1055	27,279,250	5.c.
d. Commercial paper	1056	15,029,651	5.d.
e. Certificates of deposit	1057	102,211,517	5.e.
f. Common equity	1058	246,075,788	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	1,121,061,692	5.h.

## Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	66,746,380	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	208,238,403	6.c.
d. Swiss francs (CHF)	1064	2,290,886,986	6.d.
e. Chinese yuan (CNY)	1065	158,384,385	6.e.
f. Euros (EUR)	1066	6,219,820,864	6.f.
g. British pounds (GBP)	1067	751,568,638	6.g.
h. Hong Kong dollars (HKD)	1068	75,378,953	6.h.
i. Indian rupee (INR)	1069	47,048	6.i.
j. Japanese yen (JPY)	1070	179,487,521	6.j.
k. Swedish krona (SEK)	1071	12,341,927,673	6.k.
l. United States dollars (USD)	1072	54,754,491,820	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	77,046,978,671	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	1,764,329,572	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	3,603,850	8.a.
b. Debt underwriting activity	1076	0	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	3,603,850	8.c.

## Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	3,884,490,889	9.a.
b. OTC derivatives settled bilaterally	1079	3,087,182,056	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	6,971,672,945	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	117,359,076	10.a.
b. Available-for-sale securities (AFS)	1082	16,579	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	40,168,479	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	47,423,534	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	29,783,642	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	223,157	11.a.

## Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	174,179,886	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	132,092,038	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	48,277,004	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	241,762,914	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	325,577,948	13.c.

## Ancillary Data