

Bank name: Swedbank

**General Bank Data**

Section 1 - General Information	GSIB	Response	
<b>a. General information provided by the relevant supervisory authority:</b>			
(1) Country code	1001	SE	1.a.(1)
(2) Bank name	1002	Swedbank	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2019-12-31	1.a.(3)
(4) Reporting currency	1004	SEK	1.a.(4)
(5) Euro conversion rate	1005	0.095723092	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2020-05-06	1.a.(6)
<b>b. General Information provided by the reporting institution:</b>			
(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	2020-04-30	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.com/investor-relations/reports-and-pr">https://www.swedbank.com/investor-relations/reports-and-pr</a>	1.b.(5)

**Size Indicator**

Section 2 - Total Exposures	GSIB	Amount	
<b>a. Derivatives</b>			
(1) Counterparty exposure of derivatives contracts	1012	12,184,541	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	45,407,016	2.a.(3)
<b>b. Securities financing transactions (SFTs)</b>			
(1) Adjusted gross value of SFTs	1013	97,585,001	2.b.(1)
(2) Counterparty exposure of SFTs	1014	3,359,130	2.b.(2)
<b>c. Other assets</b>			
(1) Gross notional amount of off-balance sheet items	1015	2,070,619,837	2.c.
<b>d. Items subject to a credit conversion factor (CCF)</b>			
(1) Items subject to a 0% CCF	1019	28,551,620	2.d.(1)
(2) Items subject to a 20% CCF	1022	88,952,025	2.d.(2)
(3) Items subject to a 50% CCF	1023	211,491,670	2.d.(3)
(4) Items subject to a 100% CCF	1024	16,725,334	2.d.(4)
<b>e. Regulatory adjustments</b>			
(1) Regulatory adjustments	1031	18,632,772	2.e.
<b>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))</b>			
	1103	2,372,272,261.00	2.f.

**Interconnectedness Indicators**

Section 3 - Intra-Financial System Assets	GSIB	Amount	
<b>a. Funds deposited with or lent to other financial institutions</b>			
(1) Certificates of deposit	1034	19,995	3.a.(1)
<b>b. Unused portion of committed lines extended to other financial institutions</b>			
(1) Unused portion of committed lines	1035	7,207,389	3.b.
<b>c. Holdings of securities issued by other financial institutions:</b>			
(1) Secured debt securities	1036	14,042,923	3.c.(1)
(2) Senior unsecured debt securities	1037	11,382,188	3.c.(2)
(3) Subordinated debt securities	1038	172,957	3.c.(3)
(4) Commercial paper	1039	1,020,332	3.c.(4)
(5) Equity securities	1040	212,476	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	5,364	3.c.(6)
<b>d. Net positive current exposure of securities financing transactions with other financial institutions</b>			
(1) Net positive current exposure	1213	363,222	3.d.
<b>e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:</b>			
(1) Net positive fair value	1043	2,444,832	3.e.(1)
(2) Potential future exposure	1044	8,442,579	3.e.(2)
<b>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))</b>			
	1045	103,857,064	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
<b>a. Funds deposited by or borrowed from other financial institutions:</b>			
(1) Deposits due to depository institutions	1046	56,983,350	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	99,888,498	4.a.(2)
(3) Loans obtained from other financial institutions	1105	489,811	4.a.(3)
<b>b. Unused portion of committed lines obtained from other financial institutions</b>			
(1) Unused portion of committed lines	1048	0	4.b.
<b>c. Net negative current exposure of securities financing transactions with other financial institutions</b>			
(1) Net negative current exposure	1214	144,017	4.c.
<b>d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:</b>			
(1) Net negative fair value	1050	2,599,545	4.d.(1)
(2) Potential future exposure	1051	31,814,280	4.d.(2)
<b>e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))</b>			
	1052	191,919,501	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
<b>a. Secured debt securities</b>			
(1) Secured debt securities	1053	589,626,524	5.a.
<b>b. Senior unsecured debt securities</b>			
(1) Senior unsecured debt securities	1054	139,389,912	5.b.
<b>c. Subordinated debt securities</b>			
(1) Subordinated debt securities	1055	31,933,710	5.c.
<b>d. Commercial paper</b>			
(1) Commercial paper	1056	8,908,985	5.d.
<b>e. Certificates of deposit</b>			
(1) Certificates of deposit	1057	128,633,272	5.e.
<b>f. Common equity</b>			
(1) Common equity	1058	157,858,198	5.f.
<b>g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.</b>			
(1) Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0	5.g.
<b>h. Securities outstanding indicator (sum of items 5.a through 5.g)</b>			
	1060	1,056,350,601	5.h.

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**Substitutability/Financial Institution Infrastructure Indicators**

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	47,622,220	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	114,759,657	6.c.
d. Swiss francs (CHF)	1064	139,052,825	6.d.
e. Chinese yuan (CNY)	1065	57,080,646	6.e.
f. Euros (EUR)	1066	8,622,397,572	6.f.
g. British pounds (GBP)	1067	590,957,277	6.g.
h. Hong Kong dollars (HKD)	1068	69,048,748	6.h.
i. Indian rupee (INR)	1069	76,743	6.i.
j. Japanese yen (JPY)	1070	98,439,522	6.j.
k. Mexican pesos (MXN)	1108	6,604,236	6.k.
l. Swedish krona (SEK)	1071	12,004,618,359	6.l.
m. United States dollars (USD)	1072	26,639,016,344	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	48,389,674,149	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	2,151,531,122	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	312,969	8.a.
b. Debt underwriting activity	1076	0	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	312,969	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	1,125,434,503	9.a.
b. OTC derivatives settled bilaterally	1079	3,876,515,956	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	5,001,950,459	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	78,100,131	10.a.
b. Available-for-sale securities (AFS)	1082	0	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	28,326,342	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	26,082,143	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	23,691,646	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	1,764,743	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	465,291,217	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	99,027,867	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	31,449,943	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	291,739,665	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	359,317,589	13.c.

**Ancillary Data**