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	2020-12-31	1.a.(3)
(4) Reporting currency	1004	SEK	1.a.(4)
(5) Euro conversion rate	1005	0.099658172	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2021-04-07	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	2021-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.swedbank.com/investor-relations/reports-and-pres	1.b.(5)
(6) LEI code	2015	M312WZV08Y7LYUC71685	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	13,867,502	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	71,077,750	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	84,794,566	2.b.(1)
(2) Counterparty exposure of SFTs	1014	3,864,772	2.b.(2)
c. Other assets	1015	2,215,069,624	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	28,854,770	2.d.(1)
(2) Items subject to a 20% CCF	1022	103,585,860	2.d.(2)
(3) Items subject to a 50% CCF	1023	243,441,532	2.d.(3)
(4) Items subject to a 100% CCF	1024	11,981,835	2.d.(4)
e. Regulatory adjustments	1031	19,258,085	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 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	2,545,979,464.00	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	50,920,343	3.a.
(1) Certificates of deposit	1034	110,759	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	13,334,726	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	33,192,500	3.c.(1)
(2) Senior unsecured debt securities	1037	22,499,413	3.c.(2)
(3) Subordinated debt securities	1038	167,776	3.c.(3)
(4) Commercial paper	1039	1,969,784	3.c.(4)
(5) Equity securities	1040	252,917	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	188,330	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	262,670	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	3,250,490	3.e.(1)
(2) Potential future exposure	1044	11,072,700	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	136,734,989	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	62,977,502	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	123,252,694	4.a.(2)
(3) Loans obtained from other financial institutions	1105	3,326,379	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	0	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	533,481	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	3,396,758	4.d.(1)
(2) Potential future exposure	1051	55,264,965	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	248,751,779	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	471,490,178	5.a.
b. Senior unsecured debt securities	1054	138,802,801	5.b.
c. Subordinated debt securities	1055	23,434,430	5.c.
d. Commercial paper	1056	5,676,873	5.d.
e. Certificates of deposit	1057	127,203,399	5.e.
f. Common equity	1058	163,144,665	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	929,752,346	5.h.

Bank name: Swedbank

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	53,013,371	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	100,457,804	6.c.
d. Swiss francs (CHF)	1064	239,173,109	6.d.
e. Chinese yuan (CNY)	1065	73,402,517	6.e.
f. Euros (EUR)	1066	5,653,823,552	6.f.
g. British pounds (GBP)	1067	455,545,771	6.g.
h. Hong Kong dollars (HKD)	1068	51,802,990	6.h.
i. Indian rupee (INR)	1069	43,973	6.i.
j. Japanese yen (JPY)	1070	84,103,713	6.j.
k. Mexican pesos (MXN)	1108	6,193,837	6.k.
l. Swedish krona (SEK)	1071	7,942,000,000	6.l.
m. United States dollars (USD)	1072	8,742,322,175	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	23,401,882,812	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	2,310,982,826	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	0	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	0	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	49,574,676	9.a.
b. OTC derivatives settled bilaterally	1079	3,336,144,791	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	3,385,719,467	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	103,097,814	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	33,459,718	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	29,477,260	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	40,160,836	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	1,079,426	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	464,850,068	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	166,031,322	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	42,611,887	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	338,586,249	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	462,005,684	13.c.

Ancillary Data