

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	2017-12-31	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	2018-04-06	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	2018-04-30	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.se/om-swedbank/investor-relations/fin">https://www.swedbank.se/om-swedbank/investor-relations/fin</a>	1.b.(5)

**Size Indicator**

Section 2 - Total Exposures	GSIB	Amount	
<b>a. Derivatives</b>			
(1) Counterparty exposure of derivatives contracts	1012	22,837,507	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	589,440	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	26,108,677	2.a.(3)
<b>b. Securities financing transactions (SFTs)</b>			
(1) Adjusted gross value of SFTs	1013	34,965,693	2.b.(1)
(2) Counterparty exposure of SFTs	1014	1,561,804	2.b.(2)
<b>c. Other assets</b>			
	1015	1,937,545,252	2.c.
<b>d. Gross notional amount of off-balance sheet items</b>			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	26,166,250	2.d.(1)
(2) Items subject to a 20% CCF	1022	86,969,890	2.d.(2)
(3) Items subject to a 50% CCF	1023	185,222,728	2.d.(3)
(4) Items subject to a 100% CCF	1024	9,596,915	2.d.(4)
<b>e. Regulatory adjustments</b>			
	1031	18,976,695	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	2,145,827,255.00	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	1033	27,259,151	3.a.
	1034	0	3.a.(1)
<b>b. Unused portion of committed lines extended to other financial institutions</b>			
	1035	5,731,298	3.b.
<b>c. Holdings of securities issued by other financial institutions:</b>			
(1) Secured debt securities	1036	13,899,649	3.c.(1)
(2) Senior unsecured debt securities	1037	36,928,031	3.c.(2)
(3) Subordinated debt securities	1038	170,003	3.c.(3)
(4) Commercial paper	1039	972,255	3.c.(4)
(5) Equity securities	1040	5,696,435	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	199,365	3.c.(6)
<b>d. Net positive current exposure of securities financing transactions with other financial institutions</b>			
	1213	159,439	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	1,083,394	3.e.(1)
(2) Potential future exposure	1044	9,807,837	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	101,508,127	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	42,438,485	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	77,241,617	4.a.(2)
(3) Loans obtained from other financial institutions	1105	628,467	4.a.(3)
<b>b. Unused portion of committed lines obtained from other financial institutions</b>			
	1048	0	4.b.
<b>c. Net negative current exposure of securities financing transactions with other financial institutions</b>			
	1214	114,901	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	3,156,422	4.d.(1)
(2) Potential future exposure	1051	5,506,039	4.d.(2)
<b>e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))</b>			
	1052	129,085,931	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
<b>a. Secured debt securities</b>			
	1053	525,038,352	5.a.
<b>b. Senior unsecured debt securities</b>			
	1054	159,612,673	5.b.
<b>c. Subordinated debt securities</b>			
	1055	25,507,518	5.c.
<b>d. Commercial paper</b>			
	1056	14,847,010	5.d.
<b>e. Certificates of deposit</b>			
	1057	149,976,377	5.e.
<b>f. Common equity</b>			
	1058	221,485,007	5.f.
<b>g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.</b>			
	1059	0	5.g.
<b>h. Securities outstanding indicator (sum of items 5.a through 5.g)</b>			
	1060	1,096,466,937	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	53,375,339	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	144,203,450	6.c.
d. Swiss francs (CHF)	1064	183,651,095	6.d.
e. Chinese yuan (CNY)	1065	133,373,669	6.e.
f. Euros (EUR)	1066	9,626,698,718	6.f.
g. British pounds (GBP)	1067	522,438,341	6.g.
h. Hong Kong dollars (HKD)	1068	44,120,835	6.h.
i. Indian rupee (INR)	1069	59,863	6.i.
j. Japanese yen (JPY)	1070	98,529,799	6.j.
k. Mexican pesos (MXN)	1108	6,814,108	6.k.
l. Swedish krona (SEK)	1071	9,859,767,020	6.l.
m. United States dollars (USD)	1072	65,556,383,093	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	86,229,415,330	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	1,848,261,047	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	647,422	8.a.
b. Debt underwriting activity	1076	0	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	647,422	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	3,858,575,165	9.a.
b. OTC derivatives settled bilaterally	1079	3,066,585,648	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	6,925,160,813	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	95,694,267	10.a.
b. Available-for-sale securities (AFS)	1082	24,250	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	30,168,263	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	39,007,108	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	26,543,146	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	406,298	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	335,593,241	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	103,893,110	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	45,258,465	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	80,647,625	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	139,282,270	13.c.

### Ancillary Data