

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	2014-12-31	1.a.(3)
(4) Reporting currency	1004	SEK	1.a.(4)
(5) Euro conversion rate	1005	0.106462259	1.a.(5)
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	2015-04-30	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/risk-and-capital-	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Counterparty exposure of derivatives contracts	1012	57,373,506	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	83,856,669	2.b.
c. Counterparty exposure of SFTs	1014	10,511,923	2.c.
d. Other assets	1015	1,775,766,632	2.d.
(1) Securities received in SFTs that are recognised as assets	1016	0	2.d.(1)
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	1017	1,927,508,730	2.e.
f. Potential future exposure of derivative contracts	1018	30,412,033	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	27,958,481	2.g.
(1) Unconditionally cancellable credit card commitments	1020	17,687,190	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	1,204,329	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	50,449,674	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	185,054,466	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	11,429,239	2.j.
k. Total off-balance-sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	1025	288,301,526	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	140,971,122	2.l.(1)
(2) Potential future exposure of derivatives contracts	1027	0	2.l.(2)
(3) Unconditionally cancellable commitments	1028	0	2.l.(3)
(4) Other off-balance-sheet commitments	1029	0	2.l.(4)
(5) Investment value in the consolidated entities	1030	3,449,686	2.l.(5)
m. Regulatory adjustments	1031	19,174,284	2.m.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	1032	2,334,157,408	2.n.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	81,339,959	3.a.
(1) Certificates of deposit	1034	589,936	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	8,839,789	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	11,605,345	3.c.(1)
(2) Senior unsecured debt securities	1037	88,569,016	3.c.(2)
(3) Subordinated debt securities	1038	52,497	3.c.(3)
(4) Commercial paper	1039	4,107,181	3.c.(4)
(5) Equity securities	1040	988,500	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	275,125	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	9,613,630	3.e.(1)
(2) Potential future exposure	1044	15,725,427	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	221,116,469	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Deposits due to depository institutions	1046	154,548,538	4.a.
b. Deposits due to non-depository financial institutions	1047	53,872,414	4.b.
c. Unused portion of committed lines obtained from other financial institutions	1048	0	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	92,585	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	9,449,545	4.e.(1)
(2) Potential future exposure	1051	6,990,333	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	224,953,415	4.f.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	513,330,280	5.a.
b. Senior unsecured debt securities	1054	114,838,933	5.b.
c. Subordinated debt securities	1055	18,982,072	5.c.
d. Commercial paper	1056	129,502,155	5.d.
e. Certificates of deposit	1057	79,003,298	5.e.
f. Common equity	1058	221,307,119	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	1,076,963,857	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	GSIB	Amount	
a. Australian dollars	AUD	AUD 8,029,182	1061	49,684,887	6.a.
b. Brazilian real	BRL	BRL 109,220	1062	318,815	6.b.
c. Canadian dollars	CAD	CAD 10,967,935	1063	68,149,591	6.c.
d. Swiss francs	CHF	CHF 12,958,054	1064	97,081,685	6.d.
e. Chinese yuan	CNY	CNY 80,676,353	1065	89,882,746	6.e.
f. Euros	EUR	EUR 743,767,086	1066	6,767,164,832	6.f.
g. British pounds	GBP	GBP 46,000,860	1067	519,612,044	6.g.
h. Hong Kong dollars	HKD	HKD 45,461,075	1068	40,236,188	6.h.
i. Indian rupee	INR	INR 2,711,294	1069	304,933	6.i.
j. Japanese yen	JPY	JPY 999,560,244	1070	64,847,915	6.j.
k. Swedish krona	SEK	SEK 9,896,339,908	1071	9,896,339,908	6.k.
l. United States dollars	USD	USD 1,725,005,993	1072	11,839,770,962	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)			1073	29,433,394,507	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	1,385,872,107	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	310,836	8.a.
b. Debt underwriting activity	1076	268,024	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	578,860	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	3,407,121,000	9.a.
b. OTC derivatives settled bilaterally	1079	5,248,996,562	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	8,656,117,562	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	178,774,000	10.a.
b. Available-for-sale securities (AFS)	1082	51,000	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	56,915,818	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	81,235,407	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	40,673,775	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	158,000	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	205,251,118	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	147,092,282	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	59,585,814	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	765,592,230	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	853,098,698	13.c.

Ancillary Data