

Additional disclosure on bond holdings held at amortised cost

Skandinaviska Enskilda Banken — group

		1	2	3	4
		Dec-22		Feb-23	
EUR/millions		Carrying amount of debt securities	Fair Value of debt securities	Carrying amount of debt securities	Fair Value of debt securities
1	Total (all counterparties)	906	896	985	978

Data collected by the EBA to conduct risk assessment of bond holdings held at amortised cost and their related hedges. This risk assessment is distinct from the solvency focused EU-wide Stress Test, in which bonds at amortised cost are subject to the credit risk methodology. Therefore the analysis performed by the EBA with this data doesn't have any direct impact on the EU-wide Stress Test outcome.

This bank was not able to provide the fair value for the reference date February 2023 for an exposure with a carrying amount of 117 million (as of February 2023). For this exposure the bank provided the fair value as of December 2022.