

Bank name:

SEB

## 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	SEB	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	<a href="http://sebgroup.com/investor-relations">http://sebgroup.com/investor-relations</a>	1.b.(5)

## Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Counterparty exposure of derivatives contracts	1012	187,683,958	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	113,059,381	2.b.
c. Counterparty exposure of SFTs	1014	27,242,657	2.c.
d. Other assets	1015	2,009,150,354	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	2,337,136,350	2.e.
f. Potential future exposure of derivative contracts	1018	51,858,633	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	56,022,121	2.g.
(1) Unconditionally cancellable credit card commitments	1020	24,044,501	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	31,977,620	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	45,090,841	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	387,013,771	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	107,584,834	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	597,150,291	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	0	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	0	2.l.(5)
m. Regulatory adjustments	1031	18,131,798	2.m.
n. Total exposures indicator (sum of items 2.a, 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	2,916,154,843	2.n.

## Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	45,718,197	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	0	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	107,856,677	3.c.(1)
(2) Senior unsecured debt securities	1037	34,532,222	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	101,052,116	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	15,236,839	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	19,537,434	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	24,203,119	3.e.(1)
(2) Potential future exposure	1044	18,559,545	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	336,222,472	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Deposits due to depository institutions	1046	95,311,401	4.a.
b. Deposits due to non-depository financial institutions	1047	275,400,066	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	14,591,197	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	42,584,642	4.e.(1)
(2) Potential future exposure	1051	25,273,802	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	453,161,108	4.f.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	326,660,060	5.a.
b. Senior unsecured debt securities	1054	149,374,329	5.b.
c. Subordinated debt securities	1055	40,265,140	5.c.
d. Commercial paper	1056	110,909,693	5.d.
e. Certificates of deposit	1057	102,744,625	5.e.
f. Common equity	1058	218,384,000	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	948,337,847	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 32,783,332	1061	202,864,518	6.a.
b. Brazilian real	BRL	BRL 725,361	1062	2,117,342	6.b.
c. Canadian dollars	CAD	CAD 40,368,773	1063	250,832,572	6.c.
d. Swiss francs	CHF	CHF 56,907,726	1064	426,352,438	6.d.
e. Chinese yuan	CNY	CNY 336,138,469	1065	374,496,957	6.e.
f. Euros	EUR	EUR 1,137,733,327	1066	10,351,666,676	6.f.
g. British pounds	GBP	GBP 77,547,625	1067	875,954,926	6.g.
h. Hong Kong dollars	HKD	HKD 161,908,025	1068	143,299,773	6.h.
i. Indian rupee	INR	INR 24,954,782	1069	2,806,607	6.i.
j. Japanese yen	JPY	JPY 5,115,455,640	1070	331,872,576	6.j.
k. Swedish krona	SEK	SEK 27,952,573,970	1071	27,952,573,970	6.k.
l. United States dollars	USD	USD 1,812,729,959	1072	12,441,874,184	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)			1073	53,356,712,539	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	6,763,000,000	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	30,660,394	8.a.
b. Debt underwriting activity	1076	140,116,520	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	170,776,914	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	7,042,209,114	9.a.
b. OTC derivatives settled bilaterally	1079	6,507,852,421	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	13,550,061,534	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	298,299,822	10.a.
b. Available-for-sale securities (AFS)	1082	45,487,682	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	95,593,082	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	87,656,556	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	160,537,866	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	33,368,000	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	892,142,356	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	792,946,493	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	243,551,050	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	1,036,497,543	13.c.

## Ancillary Data