

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	2016-12-31	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	2017-04-07	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	2017-04-28	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	http://sebgroup.com/investor-relations/financial-statistics/g-s	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	88,795,802	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	9,323,445	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	58,708,793	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	86,212,984	2.b.(1)
(2) Counterparty exposure of SFTs	1014	8,125,545	2.b.(2)
c. Other assets	1015	1,878,885,946	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	32,548,756	2.d.(1)
(2) Items subject to a 20% CCF	1022	128,802,308	2.d.(2)
(3) Items subject to a 50% CCF	1023	460,910,625	2.d.(3)
(4) Items subject to a 100% CCF	1024	169,091,305	2.d.(4)
e. Regulatory adjustments	1031	10,933,893	2.e.
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))	1103	2,558,614,470	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	68,002,592	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	20,521,218	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	53,023,782	3.c.(1)
(2) Senior unsecured debt securities	1037	11,031,858	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	41,034,867	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	10,071,636	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions (revised)	1213	27,491,825	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	369,208	3.e.(1)
(2) Potential future exposure	1044	14,324,235	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	225,727,947	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	116,643,034	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	202,005,245	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	9,501,458	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions (revised)	1214	21,040,896	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	3,150,568	4.d.(1)
(2) Potential future exposure	1051	12,106,701	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	364,447,903	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	351,277,525	5.a.
b. Senior unsecured debt securities	1054	184,708,391	5.b.
c. Subordinated debt securities	1055	40,718,909	5.c.
d. Commercial paper	1056	30,778,835	5.d.
e. Certificates of deposit	1057	95,608,971	5.e.
f. Common equity	1058	209,644,662	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	912,737,293	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	203,073,622	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	284,177,428	6.c.
d. Swiss francs (CHF)	1064	439,945,904	6.d.
e. Chinese yuan (CNY)	1065	316,280,089	6.e.
f. Euros (EUR)	1066	10,406,033,222	6.f.
g. British pounds (GBP)	1067	904,964,475	6.g.
h. Hong Kong dollars (HKD)	1068	140,198,414	6.h.
i. Indian rupee (INR)	1069	5,047,413	6.i.
j. Japanese yen (JPY)	1070	406,302,841	6.j.
k. Swedish krona (SEK)	1071	29,115,974,154	6.k.
l. United States dollars (USD)	1072	11,978,273,173	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	54,200,270,734	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	6,859,111,231	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	6,451,573	8.a.
b. Debt underwriting activity	1076	50,600,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	57,051,573	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	5,717,610,954	9.a.
b. OTC derivatives settled bilaterally	1079	12,383,605,010	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	18,101,215,964	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	162,515,615	10.a.
b. Available-for-sale securities (AFS)	1082	38,319,873	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	57,060,193	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	11,697,101	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	132,078,194	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	2,436,542	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	953,181,779	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	1,700,037,798	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	279,466,157	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	164,656,400	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	1,585,228,042	13.c.

Ancillary Data