

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	2018-12-31	1.a.(3)
(4) Reporting currency	1004	SEK	1.a.(4)
(5) Euro conversion rate	1005	0,09751531	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2019-04-04	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	2019-04-30	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/financial-statistics/g-sib">http://sebgroup.com/investor-relations/financial-statistics/g-sib</a>	1.b.(5)

## Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	60 813 598	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	10 609 106	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	72 838 417	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	146 470 416	2.b.(1)
(2) Counterparty exposure of SFTs	1014	5 301 032	2.b.(2)
c. Other assets			
(1) Other assets	1015	2 073 223 395	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	16 333 948	2.d.(1)
(2) Items subject to a 20% CCF	1022	129 402 182	2.d.(2)
(3) Items subject to a 50% CCF	1023	509 963 573	2.d.(3)
(4) Items subject to a 100% CCF	1024	179 862 202	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	7 837 525	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	2 831 613 783,70	2.f.

## Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1033	115 657 794	3.a.
(2) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
(1) Unused portion of committed lines extended to other financial institutions	1035	33 097 641	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	38 280 454	3.c.(1)
(2) Senior unsecured debt securities	1037	26 660 715	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	30 636 170	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	10 513 798	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
(1) Net positive current exposure of securities financing transactions with other financial institutions	1213	19 395 192	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	1 517 249	3.e.(1)
(2) Potential future exposure	1044	14 920 821	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	269 652 237	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	59 980 647	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	244 935 804	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			
(1) Unused portion of committed lines obtained from other financial institutions	1048	300 000	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
(1) Net negative current exposure of securities financing transactions with other financial institutions	1214	11 238 891	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	2 424 913	4.d.(1)
(2) Potential future exposure	1051	13 173 624	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	332 053 879	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	334 682 586	5.a.
b. Senior unsecured debt securities	1054	346 425 908	5.b.
c. Subordinated debt securities	1055	34 231 454	5.c.
d. Commercial paper	1056	31 305 310	5.d.
e. Certificates of deposit	1057	111 122 299	5.e.
f. Common equity	1058	188 970 603	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	1 046 738 160	5.h.

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**Substitutability/Financial Institution Infrastructure Indicators**

<b>Section 6 - Payments made in the reporting year (excluding intragroup payments)</b>	<b>GSIB</b>	<b>Amount</b>	
a. Australian dollars (AUD)	1061	329 578 384	6.a.
b. Brazilian real (BRL)	1062	1 107	6.b.
c. Canadian dollars (CAD)	1063	771 136 361	6.c.
d. Swiss francs (CHF)	1064	2 279 590 205	6.d.
e. Chinese yuan (CNY)	1065	793 311 625	6.e.
f. Euros (EUR)	1066	24 822 518 227	6.f.
g. British pounds (GBP)	1067	2 885 389 381	6.g.
h. Hong Kong dollars (HKD)	1068	145 053 295	6.h.
i. Indian rupee (INR)	1069	4 935 851	6.i.
j. Japanese yen (JPY)	1070	775 425 214	6.j.
k. Mexican pesos (MXN)	1108	90 806 901	6.k.
l. Swedish krona (SEK)	1071	27 870 423 716	6.l.
m. United States dollars (USD)	1072	134 782 257 224	6.m.
<b>n. Payments activity indicator (sum of items 6.a through 6.m)</b>	<b>1073</b>	<b>195 550 427 491</b>	<b>6.n.</b>

  

<b>Section 7 - Assets Under Custody</b>	<b>GSIB</b>	<b>Amount</b>	
<b>a. Assets under custody indicator</b>	<b>1074</b>	<b>7 733 717 720</b>	<b>7.a.</b>

  

<b>Section 8 - Underwritten Transactions in Debt and Equity Markets</b>	<b>GSIB</b>	<b>Amount</b>	
a. Equity underwriting activity	1075	871 658	8.a.
b. Debt underwriting activity	1076	163 420 493	8.b.
<b>c. Underwriting activity indicator (sum of items 8.a and 8.b)</b>	<b>1077</b>	<b>164 292 151</b>	<b>8.c.</b>

**Complexity indicators**

<b>Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives</b>	<b>GSIB</b>	<b>Amount</b>	
a. OTC derivatives cleared through a central counterparty	1078	10 228 683 845	9.a.
b. OTC derivatives settled bilaterally	1079	8 095 706 155	9.b.
<b>c. OTC derivatives indicator (sum of items 9.a and 9.b)</b>	<b>1080</b>	<b>18 324 390 000</b>	<b>9.c.</b>

  

<b>Section 10 - Trading and Available-for-Sale Securities</b>	<b>GSIB</b>	<b>Amount</b>	
a. Held-for-trading securities (HFT)	1081	165 319 274	10.a.
b. Available-for-sale securities (AFS)	1082	17 536 177	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	88 612 410	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	8 182 819	10.d.
<b>e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)</b>	<b>1085</b>	<b>86 060 222</b>	<b>10.e.</b>

  

<b>Section 11 - Level 3 Assets</b>	<b>GSIB</b>	<b>Amount</b>	
<b>a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)</b>	<b>1086</b>	<b>3 336 378</b>	<b>11.a.</b>

**Cross-Jurisdictional Activity Indicators**

<b>Section 12 - Cross-Jurisdictional Claims</b>	<b>GSIB</b>	<b>Amount</b>	
<b>a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)</b>	<b>1087</b>	<b>1 101 072 335</b>	<b>12.a.</b>

  

<b>Section 13 - Cross-Jurisdictional Liabilities</b>	<b>GSIB</b>	<b>Amount</b>	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	1 942 984 154	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	106 813 570	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	159 599 468	13.b.
<b>c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))</b>	<b>1091</b>	<b>1 995 770 051</b>	<b>13.c.</b>

**Ancillary Data**