

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	2019-12-31	1.a.(3)
(4) Reporting currency	1004	SEK	1.a.(4)
(5) Euro conversion rate	1005	0.095723092	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2020-04-14	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	2020-04-30	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-sil	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	81,203,448	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	10,849,685	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	71,301,992	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	259,967,913	2.b.(1)
(2) Counterparty exposure of SFTs	1014	12,346,694	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	2,183,121,588	2.c.
d. Items subject to a 0% credit conversion factor (CCF)			
(1) Items subject to a 0% CCF	1019	14,396,531	2.d.(1)
(2) Items subject to a 20% CCF	1022	126,754,769	2.d.(2)
(3) Items subject to a 50% CCF	1023	629,350,596	2.d.(3)
(4) Items subject to a 100% CCF	1024	167,390,020	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	9,456,241	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	3,127,647,244.90	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	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
	1035	32,316,401	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	62,114,149	3.c.(1)
(2) Senior unsecured debt securities	1037	36,371,380	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	53,185,788	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	14,911,375	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
	1213	21,606,069	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	3,255,330	3.e.(1)
(2) Potential future exposure	1044	17,012,982	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	347,272,904	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	33,840,180	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	218,980,265	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	149,157	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
	1214	11,302,202	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	5,604,837	4.d.(1)
(2) Potential future exposure	1051	14,296,292	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	284,172,933	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
	1053	365,059,009	5.a.
b. Senior unsecured debt securities			
	1054	493,272,677	5.b.
c. Subordinated debt securities			
	1055	43,825,709	5.c.
d. Commercial paper			
	1056	105,350,615	5.d.
e. Certificates of deposit			
	1057	183,033,488	5.e.
f. Common equity			
	1058	193,345,254	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	1,383,886,752	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	240,141,435	6.a.
b. Brazilian real (BRL)	1062	734,257	6.b.
c. Canadian dollars (CAD)	1063	779,887,109	6.c.
d. Swiss francs (CHF)	1064	1,574,156,201	6.d.
e. Chinese yuan (CNY)	1065	897,933,345	6.e.
f. Euros (EUR)	1066	17,021,951,548	6.f.
g. British pounds (GBP)	1067	2,671,420,710	6.g.
h. Hong Kong dollars (HKD)	1068	407,155,937	6.h.
i. Indian rupee (INR)	1069	3,057,728	6.i.
j. Japanese yen (JPY)	1070	1,530,461,775	6.j.
k. Mexican pesos (MXN)	1108	67,090,214	6.k.
l. Swedish krona (SEK)	1071	30,200,839,826	6.l.
m. United States dollars (USD)	1072	92,725,686,143	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	148,120,516,229	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	10,427,547,213	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	208,504,110	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	208,504,110	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	13,149,855,155	9.a.
b. OTC derivatives settled bilaterally	1079	7,665,493,845	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	20,815,349,000	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	273,964,915	10.a.
b. Available-for-sale securities (AFS)	1082	16,238,194	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	168,028,509	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	9,519,866	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	112,654,734	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	3,952,619	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	1,268,427,037	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	2,085,721,134	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	87,395,503	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	197,112,992	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	2,195,438,623	13.c.

Ancillary Data