

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	2015-12-31	1.a.(3)
(4) Reporting currency	1004	SEK	1.a.(4)
(5) Euro conversion rate	1005	0.108819849	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	2016-04-29	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	176,310,324	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	21,368,148	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	83,210,580	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	82,088,238	2.b.(1)
(2) Counterparty exposure of SFTs	1014	15,373,339	2.b.(2)
c. Other assets	1015	2,093,866,575	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	34,785,718	2.d.(1)
(2) Items subject to a 20% CCF	1022	122,946,007	2.d.(2)
(3) Items subject to a 50% CCF	1023	399,643,731	2.d.(3)
(4) Items subject to a 100% CCF	1024	141,143,907	2.d.(4)
e. Regulatory adjustments	1031		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	2,841,250,750	2.f.

## Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	55,362,517	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	17,052,592	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	73,233,482	3.c.(1)
(2) Senior unsecured debt securities	1037	49,167,162	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	68,082,574	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	12,926,588	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	36,533,613	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	1,640,593	3.e.(1)
(2) Potential future exposure	1044	18,559,969	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	306,705,914	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	108,020,188	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	182,736,178	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	45,057,946	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1049	44,574,362	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	2,524,443	4.d.(1)
(2) Potential future exposure	1051	13,977,149	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	396,890,267	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	354,364,705	5.a.
b. Senior unsecured debt securities	1054	135,750,326	5.b.
c. Subordinated debt securities	1055	31,371,699	5.c.
d. Commercial paper	1056	53,883,947	5.d.
e. Certificates of deposit	1057	92,293,387	5.e.
f. Common equity	1058	196,145,675	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	863,809,739	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	188,550,678	6.a.
b. Brazilian real (BRL)	1062	795,336	6.b.
c. Canadian dollars (CAD)	1063	267,544,542	6.c.
d. Swiss francs (CHF)	1064	408,828,900	6.d.
e. Chinese yuan (CNY)	1065	291,945,683	6.e.
f. Euros (EUR)	1066	10,203,812,665	6.f.
g. British pounds (GBP)	1067	887,720,151	6.g.
h. Hong Kong dollars (HKD)	1068	133,403,741	6.h.
i. Indian rupee (INR)	1069	4,660,639	6.i.
j. Japanese yen (JPY)	1070	390,770,625	6.j.
k. Swedish krona (SEK)	1071	27,704,765,592	6.k.
l. United States dollars (USD)	1072	11,378,275,862	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	51,861,074,413	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	7,195,999,708	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	15,749,425	8.a.
b. Debt underwriting activity	1076	135,466,554	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	151,215,979	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	4,538,142,757	9.a.
b. OTC derivatives settled bilaterally	1079	10,185,785,287	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	14,723,928,044	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	239,906,002	10.a.
b. Available-for-sale securities (AFS)	1082	51,848,975	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	95,168,969	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	61,700,622	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	134,885,386	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	2,607,907	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	912,975,492	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	1,456,785,454	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	166,053,422	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	193,119,498	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	1,483,851,530	13.c.

## Ancillary Data