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	2020-12-31	1.a.(3)
(4) Reporting currency	1004	SEK	1.a.(4)
(5) Euro conversion rate	1005	0.099658172	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2021-04-09	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	2021-04-30	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-sib-	1.b.(5)
(6) LEI code	2015	F3JS33DEI6XQ4ZBPTN86	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	97,599,360	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	8,066,812	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	74,377,206	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	215,026,199	2.b.(1)
(2) Counterparty exposure of SFTs	1014	17,341,743	2.b.(2)
c. Other assets	1015	2,368,977,848	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	15,486,645	2.d.(1)
(2) Items subject to a 20% CCF	1022	183,841,943	2.d.(2)
(3) Items subject to a 50% CCF	1023	699,573,035	2.d.(3)
(4) Items subject to a 100% CCF	1024	160,240,985	2.d.(4)
e. Regulatory adjustments	1031	12,786,796	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 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	3,329,733,723.42	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	112,517,143	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	46,304,477	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	93,476,617	3.c.(1)
(2) Senior unsecured debt securities	1037	39,043,058	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	54,404,104	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	9,432,448	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	4,152,642	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	2,756,274	3.e.(1)
(2) Potential future exposure	1044	16,545,915	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	359,767,783	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	41,507,366	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	290,164,531	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	27,668,471	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	11,468,096	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	8,458,029	4.d.(1)
(2) Potential future exposure	1051	14,659,943	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	393,926,436	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	333,830,890	5.a.
b. Senior unsecured debt securities	1054	416,002,965	5.b.
c. Subordinated debt securities	1055	31,579,546	5.c.
d. Commercial paper	1056	99,285,676	5.d.
e. Certificates of deposit	1057	144,731,982	5.e.
f. Common equity	1058	185,484,805	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	1,210,915,864	5.h.

Bank name: SEB

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	192,732,869	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	583,245,580	6.c.
d. Swiss francs (CHF)	1064	1,163,273,053	6.d.
e. Chinese yuan (CNY)	1065	1,135,401,081	6.e.
f. Euros (EUR)	1066	17,827,146,213	6.f.
g. British pounds (GBP)	1067	2,134,825,974	6.g.
h. Hong Kong dollars (HKD)	1068	420,750,176	6.h.
i. Indian rupee (INR)	1069	1,960,747	6.i.
j. Japanese yen (JPY)	1070	596,342,909	6.j.
k. Mexican pesos (MXN)	1108	72,983,137	6.k.
l. Swedish krona (SEK)	1071	28,627,395,070	6.l.
m. United States dollars (USD)	1072	88,694,518,164	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	141,450,574,974	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	12,022,343,951	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	205,445,168	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	205,445,168	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	13,622,314,414	9.a.
b. OTC derivatives settled bilaterally	1079	15,459,830,586	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	29,082,145,000	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	304,029,104	10.a.
b. Available-for-sale securities (AFS)	1082	13,841,254	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	215,502,491	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	8,964,164	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	93,403,703	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	3,944,422	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	1,140,187,911	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	2,272,136,717	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	74,923,571	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	181,157,511	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	2,378,370,657	13.c.

Ancillary Data