

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	2017-12-31	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	2018-04-09	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	2018-04-30	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	65,963,131	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	8,868,869	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	65,882,787	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	83,495,774	2.b.(1)
(2) Counterparty exposure of SFTs	1014	8,548,396	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	1,920,999,880	2.c.
d. Items subject to a 0% credit conversion factor (CCF)			
(1) Items subject to a 0% CCF	1019	21,456,881	2.d.(1)
(2) Items subject to a 20% CCF	1022	135,115,381	2.d.(2)
(3) Items subject to a 50% CCF	1023	464,667,445	2.d.(3)
(4) Items subject to a 100% CCF	1024	117,936,374	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	10,799,417	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	2,533,197,697.80	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	24,805,330	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	39,652,131	3.c.(1)
(2) Senior unsecured debt securities	1037	17,093,650	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	46,217,067	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	13,652,807	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
	1213	17,582,542	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	839,683	3.e.(1)
(2) Potential future exposure	1044	15,298,448	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	240,051,837	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	36,531,662	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	243,403,750	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	9,336,918	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
	1214	10,012,428	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	3,036,787	4.d.(1)
(2) Potential future exposure	1051	11,980,941	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	314,302,486	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
(1) Secured debt securities	1053	333,832,560	5.a.
b. Senior unsecured debt securities			
(1) Senior unsecured debt securities	1054	279,340,600	5.b.
c. Subordinated debt securities			
(1) Subordinated debt securities	1055	32,118,190	5.c.
d. Commercial paper			
(1) Commercial paper	1056	15,560,684	5.d.
e. Certificates of deposit			
(1) Certificates of deposit	1057	67,508,401	5.e.
f. Common equity			
(1) Common equity	1058	211,292,706	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	939,653,142	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	388,839,242	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	508,649,235	6.c.
d. Swiss francs (CHF)	1064	2,797,190,725	6.d.
e. Chinese yuan (CNY)	1065	903,958,814	6.e.
f. Euros (EUR)	1066	20,954,479,030	6.f.
g. British pounds (GBP)	1067	2,531,991,666	6.g.
h. Hong Kong dollars (HKD)	1068	146,895,121	6.h.
i. Indian rupee (INR)	1069	8,686,091	6.i.
j. Japanese yen (JPY)	1070	411,313,886	6.j.
k. Mexican pesos (MXN)	1108	115,285,458	6.k.
l. Swedish krona (SEK)	1071	51,366,251,568	6.l.
m. United States dollars (USD)	1072	111,868,105,231	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	192,001,646,067	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	8,045,801,476	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	629,584	8.a.
b. Debt underwriting activity	1076	3,143,010	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	3,772,595	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	8,132,044,512	9.a.
b. OTC derivatives settled bilaterally	1079	7,357,881,488	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	15,489,926,000	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	157,884,766	10.a.
b. Available-for-sale securities (AFS)	1082	30,351,419	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	98,164,243	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	5,133,226	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	84,938,716	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	3,035,410	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	933,493,397	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	1,724,716,891	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	63,316,413	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	165,570,155	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	1,826,970,633	13.c.

Ancillary Data