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	2023-12-31	1.a.(3)
(4) Reporting currency	1004	SEK	1.a.(4)
(5) Euro conversion rate	1005	0.090122567	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2024-04-08	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	2024-04-30	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-si	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	120,121,190	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	3,109,682	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	93,676,495	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	164,779,532	2.b.(1)
(2) Counterparty exposure of SFTs	1014	8,562,003	2.b.(2)
c. Other assets	1015	2,747,274,211	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	11,693,371	2.d.(1)
(2) Items subject to a 20% CCF	1022	138,968,836	2.d.(2)
(3) Items subject to a 40% CCF	2300	0	2.d.(3)
(4) Items subject to a 50% CCF	1023	769,725,998	2.d.(4)
(5) Items subject to a 100% CCF	1024	15,355,838	2.d.(5)
e. Regulatory adjustments	1031	32,933,133	2.e.
f. 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	3,566,705,054.79	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet insurance assets	1701	434,884,048	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	0	2.g.(2)
(3) Investment value in consolidated entities	1208	6,292,972	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	12,865,400	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h)	1117	3,982,430,730	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	150,591,915	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	90,410,098	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	80,280,893	3.c.(1)
(2) Senior unsecured debt securities	2104	24,136,611	3.c.(2)
(3) Subordinated debt securities	2105	0	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	48,769,797	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	14,114,890	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	6,984,355	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	6,150,325	3.e.(1)
(2) Potential future exposure	2110	28,132,632	3.e.(2)
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1215	421,341,735	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	2111	38,378,307	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	403,169,874	4.a.(2)
(3) Loans obtained from other financial institutions	2113	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	2,940,427	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	14,095,836	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	26,109,589	4.d.(1)
(2) Potential future exposure	2115	20,044,929	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	504,738,963	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	2116	324,176,129	5.a.
b. Senior unsecured debt securities	2117	206,764,171	5.b.
c. Subordinated debt securities	2118	29,686,929	5.c.
d. Commercial paper	2119	293,187,791	5.d.
e. Certificates of deposit	2120	43,710,027	5.e.
f. Common equity	2121	297,029,709	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	0	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	1,194,554,756	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	273,538,587	6.a.
b. Canadian dollars (CAD)	1063	390,105,649	6.c.
c. Swiss francs (CHF)	1064	2,047,382,463	6.d.
d. Chinese yuan (CNY)	1065	1,510,465,650	6.e.
e. Euros (EUR)	1066	31,371,679,151	6.f.
f. British pounds (GBP)	1067	3,855,914,697	6.g.
g. Hong Kong dollars (HKD)	1068	685,978,239	6.h.
h. Indian rupee (INR)	1069	3,853,635	6.i.
i. Japanese yen (JPY)	1070	3,423,894,508	6.j.
j. New Zealand dollars (NZD)	1109	59,690,000	6.k.
k. Swedish krona (SEK)	1071	34,246,072,636	6.l.
l. United States dollars (USD)	1072	265,702,086,107	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	343,698,407,580	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	20,167,097,832	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	305,990,237	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	305,990,237	8.c.

Section 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	9,127,337	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	199,235,209	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	208,362,547	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	69,738,567	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	0	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	69,738,567	9.f.

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	24,423,847,869	10.a.
b. OTC derivatives settled bilaterally	1905	10,566,730,705	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	34,990,578,574	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	346,753,079	10.a.
b. Available-for-sale securities (AFS)	1082	0	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	224,940,863	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	4,298,471	10.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	117,513,745	10.e.

Section 12 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	32,216,725	11.a.

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	1,515,176,661	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	146,547,540	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	1,661,724,201	13.c.

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu	2131	1,511,249,973	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	94,957,391	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	1,606,207,363	14.c.

Ancillary Data

Section 15 - Ancillary Indicators

Section 16 - Ancillary Items

Memorandum Items

Section 17 - Size Items

Section 18 - Interconnectedness Items

Section 19 - Substitutability/Financial Infra. Items

Section 20 - Complexity Items

Section 21 - Cross-Jurisdictional Activity Items	GSIB	Amount	
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	1,515,176,661	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	146,547,540	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdicti	1282	1,606,207,363	21.g.

Section 22 - Ancillary Indicators