

Summary report as per RTS28 for SEB AB Luxembourg Branch

Year: 2022

Instrument class: Securitized Derivatives

Execution factors

The execution factors listed below indicates the order of relative priority which typically was given to them. However, a variety of criteria was taken into account when assessing their prioritization in relation to circumstances for each specific transaction.

- Price was normally the most important factor, but it depend on each of the market risks, SEB's exposure to similar instruments and the regulatory capital requirements that SEB must comply with;
- Market availability and opening hours;
- Speed of execution;
- Transaction costs and risks relevant to the execution;
- Market liquidity and volatility;
- Size and nature of the order;
- Nature of the market for the financial instrument; and
- Any other consideration deemed relevant to the execution of an order.

Venues

For exchange listed investment products where SEB was the issuer and market maker, SEB provided tradeable prices on Nasdaq Stockholm, Nasdaq Copenhagen and NDX Sweden. For non-listed products or products where SEB was not acting as a market maker on the exchanges mentioned, SEB provided prices upon request. For all of the above trading activities where SEB had a market maker commitment to provide prices SEB acted as principal.

SEB also acted as agent for trading in certificates where SEB was not the issuer. Thus executions were made both via Nasdaq Stockholm and directly against market makers.

Clients

All clients trading certificates and warrants/OTC options with SEB received pricing based on the same underlying market price. SEB did not use client categorization to affect prices that were offered to clients.