Bank name: Nykredit

ral Bank Data			
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ection 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority: (1) Country code	1001	DK	1.a.(1)
(2) Bank name	1002	NykreditRealkredit	1.a.(1)
(3) Reporting date (yyyy-mm-dd)	1003	2021-12-31	1.a.(3)
(4) Reporting currency	1004	DKK	1.a.(4)
(5) Euro conversion rate	1005	0.13447367	1.a.(5)
(6) Submission date (yyyy-mm-dd) b. General Information provided by the reporting institution:	1006	2022-06-13	1.a.(6)
(1) Reporting unit	1007	1,000,000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2022-06-13	1.b.(3)
(4) Language of public disclosure	1010	EN	1.b.(4)
(5) Web address of public disclosure (6) LEI code	1011 2015	https://www.nykredit.com/SysSiteAssets/ir/files/g-sib-assessn	1.b.(5) 1.b.(6)
(0) EL1 3000	2010	Ele for evenessed a lister	1.5.(0)
ndicator			
ction 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	18,595	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts b. Securities financing transactions (SFTs)	1018	5,183	2.a.(3)
(1) Adjusted gross value of SFTs	1013	58,955	2.b.(1)
(2) Counterparty exposure of SFTs	1014	1,436	2.b.(2)
c. Other assets	1015	1,637,132	2.c.
d. Gross notional amount of off-balance sheet items	1010		2 3 (4)
(1) Items subject to a 0% credit conversion factor (CCF) (2) Items subject to a 20% CCF	1019 1022	0 1,339	2.d.(1) 2.d.(2)
(3) Items subject to a 50% CCF	1022	27,318	2.d.(2) 2.d.(3)
(4) Items subject to a 100% CCF	1024	53,392	
e. Regulatory adjustments	1031	0	2.e.
. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2			
imes 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	1,788,619.18	2.f.
p. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet insurance assets	1701	0	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	0	2.g.(3)
. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	0	2.h.
. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) ninus 2.g.(3) thorough 2.h)			
	1117	1,788,619	2.i.
	1117	1,700,11	2.i.
onnectedness Indicators			2.i.
onnectedness Indicators ction 3 - Intra-Financial System Assets	GSIB	Amount	
ction 3 - Intra-Financial System Assets 1. Funds deposited with or lent to other financial institutions	GSIB 1216	Amount 3,054	3.a.
ction 3 - Intra-Financial System Assets (1) Certificates of deposit	GSIB	Amount	
connectedness Indicators ction 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions b. Holdings of securities issued by other financial institutions	GSIB 1216 2102 1217	Amount 3,054 0 0	3.a. 3.a.(1) 3.b.
ction 3 - Intra-Financial System Assets 1. Funds deposited with or lent to other financial institutions (1) Certificates of deposit 1. Unused portion of committed lines extended to other financial institutions 1. Holdings of securities issued by other financial institutions 1. Holdings of securities issued by other financial institutions 1. Secured debt securities	GSIB 1216 2102 1217 2103	Amount 3,054 0 0 0 70,803	3.a. 3.a.(1) 3.b. 3.c.(1)
ction 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities	GSIB 1216 2102 1217 2103 2104	Amount 3,054 0 0 0 70,803 2,251	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2)
ction 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities	GSIB 1216 2102 1217 2103 2104 2105	Amount 3,054 0 0 0 70,803	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3)
ction 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities	GSIB 1216 2102 1217 2103 2104	Amount 3,054 0 0 0 70,803 2,251 1,022	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2)
ction 3 - Intra-Financial System Assets . Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108	Amount 3,054 0 0 70,803 2,251 1,1022 0 6,182	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6)
ction 3 - Intra-Financial System Assets 1. Funds deposited with or lent to other financial institutions (1) Certificates of deposit 2. Unused portion of committed lines extended to other financial institutions (3) Euloridade debt securities (4) Secured debt securities (5) Selior unsecured debt securities (6) Subordinated debt securities (7) Secured debt securities (8) Subordinated debt securities (9) Selior unsecured debt securities (1) Selior unsecured debt securities (1) Selior debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) 1. Net positive current exposure of SFTs with other financial institutions	GSIB 1216 2102 1217 2103 2104 2105 2106 2107	Amount 3,054 0 0 70,803 2,251 1,022 0 6,182	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5)
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ction 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions Holdings of securities issued by other financial institutions Holdings of securities issued by other financial institutions Secured debt securities Securities Securities Subordinated debt securities Commercial paper Sequity securities To derivatives with other financial institutions To derivatives with other financial institutions that have a net positive fair value To derivatives with other financial institutions that have a net positive fair value	GSIB 1216 2102 1217 2103 2104 2105 2106 2106 2107 2108 1219	Amount 3,054 0 0 70,803 2,251 1,022 0 6,182 0 64	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d.
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ction 3 - Intra-Financial System Assets 1. Funds deposited with or lent to other financial institutions (1) Certificates of deposit 2. Unused portion of committed lines extended to other financial institutions (3) Euloridade of System Assets (4) Secured debt securities issued by other financial institutions (5) Secured debt securities (6) Senior unsecured debt securities (7) Senior unsecured debt securities (8) Subordinated debt securities (9) Senior unsecured debt securities (9) Contract of Senior unsecured debt securities (9) Contract of Senior unsecured debt securities (9) Contract of Senior unsecured debt securities (9) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (9) Integration of Senior unsecured debt securities (9) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (9) Integration of Senior unsecured debt securities (9) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (9) Integration of Senior unsecured debt securities (9) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (9) Integration of Senior unsecured debt securities (9) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (9) Integration of Senior unsecured debt securities (9) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (1) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (1) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (1) Offsetting short positions in relation to the specific equity securities (1) Offsetting short positions in relation to the specific equity securities (GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215	Amount 3,054 0 70,803 2,251 1,022 0 6,182 0 6,482 446 231 446	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2)
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ction 3 - Intra-Financial System Assets (1) Certificates of deposit (1) Certificates of deposit (1) Certificates of deposit (1) Certificates of deposit (1) Louised portion of committed lines extended to other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (5) A Net positive current exposure of SFTs with other financial institutions (7) Certification of SFTs with other financial institutions (1) Net positive fair value (1) Net positive fair value (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure (3) And 3.e.(1), and 3.e.(2), minus 3.c.(6)) (5) Ction 4 - Intra-Financial System Liabilities 1) Funds deposited by or borrowed from other financial institutions	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB	Amount 3,054 0 0 70,803 2,251 1,1022 0 6,182 0 64 231 446 84,054	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) 3.f.
ction 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) b. Net positive current exposure of SFTs with other financial institutions (7) Net positive fair value (2) Potential future exposure (3) 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)) ction 4 - Intra-Financial System Liabilities (1) Deposits due to depository institutions (1) Deposits due to depository institutions	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215	Amount 3,054 0 70,803 2,251 1,022 0 6,182 0 6,482 446 231 446 84,054 Amount	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f.
ction 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions Holdings of securities issued by other financial institutions Holdings of securities issued by other financial institutions Senior unsecured debt securities Senior unsecured debt securities Subordinated debt securities Subordinated debt securities Subordinated debt securiti	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB 2111 2111 2112 2113	Amount 3,054 0 70,803 2,251 1,022 0 6,182 0 6,182 0 446 231 446 84,054 Amount 3,054 2,230	3.a. (3.a.(1) 3.b. (3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. (3.e.(1) 3.e.(2) 3.f. (4.a.(1) 4.a.(2) 4.a.(3)
ction 3 - Intra-Financial System Assets . Funds deposited with or lent to other financial institutions (1) Certificates of deposit . Unused portion of committed lines extended to other financial institutions . Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) . Net positive current exposure of SFTs with other financial institutions . OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure . Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through .c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ction 4 - Intra-Financial System Liabilities . Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions . Unused portion of committed lines obtained from other financial institutions	GSIB 1216 2102 1217 2103 2104 2105 2106 2106 1219 2110 1215 GSIB 2111 2112 2112 2113	Amount 3,054 0 0 70,803 2,251 1,022 0 6,482 0 64 231 446 84,054 Amount 3,054 2,233 0 0	3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d.(4) 3.e.(1) 4.a.(2) 4.a.(4) 4.b.
ction 3 - Intra-Financial System Assets 1. Funds deposited with or lent to other financial institutions (1) Certificates of deposit 1. Dunsed portion of committed lines extended to other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Net positive current exposure of SFTs with other financial institutions (7) Net positive fair value (1) Net positive fair value (2) Potential future exposure (2) Potential future exposure (3) Ca, 3, 3, 8, (1), and 3, e, (2), minus 3, c, (6)) (6) Standard 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)) (5) Expositive due to depository institutions (7) Deposits due to depository institutions (8) Loans obtained from other financial institutions (9) Loans obtained from other financial institutions (1) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (4) Net negative current exposure of SFTs with other financial institutions	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB 2111 2111 2112 2113	Amount 3,054 0 70,803 2,251 1,022 0 6,182 0 6,182 0 446 231 446 84,054 Amount 3,054 2,230	3.a. (3.a.(1) 3.b. (3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. (3.e.(1) 3.e.(2) 3.f. (4.a.(1) 4.a.(2) 4.a.(3)
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ction 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (1) Secured debt securities issued by other financial institutions (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) 1. Net positive current exposure of SFTs with other financial institutions o. OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure 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)) ction 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Wet negative current exposure of SFTs with other financial institutions 1. OTC derivatives with other financial institutions 1. OTC derivatives with other financial institutions that have a net negative fair value (1) Net negative fair value (2) Potential future exposure Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 1.(2))	GSIB 1216 2102 1217 2103 2104 2105 2106 2106 1219 2109 2110 1215 GSIB 2111 2113 1223 1224 2114 2115	Amount 3,054 0 0 70,803 2,251 1,022 0 6,182 0 644 231 446 84,054 Amount 3,054 2,233 0 0 10 291 593	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2)
ction 3 - Intra-Financial System Assets Hounds deposited with or lent to other financial institutions (1) Certificates of deposit 0. Unused portion of committed lines extended to other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) I. Net positive current exposure of SFTs with other financial institutions 0. OTC derivatives with other financial institutions become of the securities of the securiti	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB 2111 2112 2113 1223 1224 2114 2115 1221	Amount 3,054 0 0 70,803 2,251 1,022 0 6,182 0 64 231 446 84,054 Amount 3,054 2,233 0 0 10 10 291 593 6,181	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 4.a.(1) 4.d.(2) 4.
ction 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) I. Net positive current exposure of SFTs with other financial institutions (1) Net positive current exposure of SFTs with other financial institutions (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure (3) Asset 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)) ction 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to depository institutions (3) Loans obtained from other financial institutions (4) Cort offication of the financial institutions (5) Net negative current exposure of SFTs with other financial institutions (6) Deposits due to depository institutions (7) Deposits due to depository institutions (8) Loans obtained from other financial institutions (9) Lonused portion of committed lines obtained from other financial institutions (9) Lonused portion of committed lines obtained from other financial institutions (9) Lonused portion of committed lines obtained from other financial institutions (1) Net negative current exposure of SFTs with other financial institutions (1) Net negative fair value (2) Potential future exposure intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 1.(2)	GSIB 1216 2102 1217 2103 2104 2105 2106 2106 1219 2109 2110 1215 GSIB 2111 2113 1223 1224 2114 2115	Amount 3,054 0 0 70,803 2,251 1,022 0 6,182 0 644 231 446 84,054 Amount 3,054 2,233 0 0 10 291 593 6,181	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2)
ction 3 - Intra-Financial System Assets 1. Funds deposited with or lent to other financial institutions (1) Certificates of deposit 2. Unused portion of committed lines extended to other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Net positive current exposure of SFTs with other financial institutions (7) Net positive current exposure of SFTs with other financial institutions (8) OTO derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure (3) A. (5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ction 4 - Intra-Financial System Liabilities (1) Enunds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (4) Cerivatives with other financial institutions (3) Loans obtained from other financial institutions (4) Cerivatives with other financial institutions (5) Lotton 4 - Intra-Financial Francial institutions (6) Lotto depository institutions (7) Deposits due to non-depository financial institutions (8) Loans obtained from other financial institutions (9) Lopential future exposure of SFTs with other financial institutions (9) Lotton 4 - Intra-Financial institutions (9) Lotton 5 - Securities Outstanding (9) Secured debt securities (9) Senior unsecured debt securities	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB 2111 2112 2113 1223 1224 2114 2115 GSIB 2116 2117	Amount 3,054 0 0 70,803 2,251 1,022 0 6,182 0 64 231 446 84,054 Amount 3,054 2,233 0 0 10 10 291 593 6,181	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(6) 3.d. (3.e.(5) 3.c.(6) 3.d. (3.e.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. 5.a.
ction 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsettling short positions in relation to the specific equity securities included in item 3.c.(5) I. Net positive current exposure of SFTs with other financial institutions (1) Net positive current exposure of SFTs with other financial institutions (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure (3) Fundamental 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)) ction 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to depository institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (4) Net negative current exposure of SFTs with other financial institutions (4) Net negative fair value (5) Potential future exposure Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 1.c.(2)) ction 5 - Securities Outstanding a. Secured debt securities b. Senior unsecured debt securities b. Commercial paper	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1224 2114 2115 1221 GSIB 2116 2117 2118 2119	Amount 3,054 0 0 70,803 2,251 1,022 0 6,182 0 64 231 446 84,054 Amount Amount 3,054 2,233 0 0 10 291 593 6,181	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.d.(2) 4.e. 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. 5.b. 5.c. 5.d.
cution 3 - Intra-Financial System Assets 1. (1) Certificates of deposit 1. (2) Loursed portion of committed lines extended to other financial institutions 1. (3) Loursed portion of committed lines extended to other financial institutions 1. (4) Secured debt securities 1. (5) Secured debt securities 2. (5) Senior unsecured debt securities 3. (6) Subordinated debt securities 4. (6) Commercial paper 4. (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) 4. (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) 5. (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) 6. (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) 6. Net positive current exposure of SFTs with other financial institutions 6. OTC derivatives with other financial institutions that have a net positive fair value 6. (1) Net positive fair value 7. (2) Potential future exposure 8. 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) 1. (2) Poposits due to depository institutions 7. (3) Loans obtained from other financial institutions 7. (1) Deposits due to non-depository financial institutions 8. Outcused portion of committed lines obtained from other financial institutions 9. Unused portion of committed lines obtained from other financial institutions 9. Unused portion of committed lines obtained from other financial institutions 9. OTT derivatives with other financial institutions 9. OTT d	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2110 1215 GSIB 2111 2112 2113 1223 1224 2114 2115 1221 GSIB 2118 2118 2118 2119	Amount 3,054 0 0 70,803 2,251 1,1022 0 6,182 0 64 231 446 84,054 Amount 3,054 2,233 0 0 0 10 10 291 593 6,181 1,361,948 555,506 10,737 4,415	3.a. (3.a. (1) (3.c. (2) (3.a. (4) (3.c. (4) (3.c. (4) (4.a. (4) (4.a. (4) (4.c. (4.d. (4) (4.c. (4.d. (4.c. (4.d.
connectedness Indicators section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of SFTs with other financial institutions b. OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure c. 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)) section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to depository institutions (3) Loans obtained from other financial institutions 0. Unused portion of committed lines obtained from other financial institutions 0. Lott engative current exposure of SFTs with other financial institutions (1) Net negative swith other financial institutions (1) Net negative fair value (1) Net negative fair value	GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1224 2114 2115 1221 GSIB 2116 2117 2118 2119	Amount 3,054 0 0 70,803 2,251 1,022 0 6,182 0 64 231 446 84,054 Amount Amount 3,054 2,233 0 0 10 291 593 6,181	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.d.(2) 4.e. 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. 5.b. 5.c. 5.d.

Bank name: Nykredit

section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	479	6.a.
b. Canadian dollars (CAD)	1063	536	6.c.
c. Swiss francs (CHF)	1064	11,373	6.d.
d. Chinese yuan (CNY)	1065	959	6.e.
e. Euros (EUR)	1066	833,900	6.f.
f. British pounds (GBP) g. Hong Kong dollars (HKD)	1067 1068	19,887 525	6.g. 6.h.
h. Indian rupee (INR)	1069	6	6.i.
i. Japanese yen (JPY)	1070	533	6.j.
j. New Zealand dollars (NZD)	1109	6	6.k.
k. Swedish krona (SEK)	1071	633,418	6.I.
I. United States dollars (USD)	1072	540,389	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	2,042,011	6.n.
ection 7 - Assets Under Custody	GSIB	Amount	
a. Accete under evistado indicator	1074	254 242	7.
a. Assets under custody indicator	1074	354,342	7.a.
ection 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	21,401	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	21,401	8.c.
ection 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	4,671	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	2,544,723	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	2,549,394	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	366,898	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	2,016	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	368,914	9.f.
	-	300,011	
plexity indicators			
ection 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	688,626	10.a.
b. OTC derivatives settled bilaterally	1905	329,477	10.b.
Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of ems 10.a and 10.b)	1227	1,018,102	10.c.
and total and total			
action 11. Trading and Available for Cale Securities	GSIB	Amount	
section 11 - Trading and Available-for-Sale Securities	1081	92,095	11.0
a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS)	1081	92,095	11.a. 11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	84,121	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	5,570	11.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	2,404	11.e.
Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	5,190	12.a
s-Jurisdictional Activity Indicators			
3-3 unsulctional Activity indicators			
Pastian 42. Cusas Iuriadistianal Claima	CCID	Amount	
section 13 - Cross-Jurisdictional Claims a. Total foreign claims on an ultimate risk basis	GSIB 1087	127,133	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	960	13.a. 13.b.
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c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	128,092	13.c.
Castion 44. Cusos Invitadiational Liability	0015		
ection 14 - Cross-Jurisdictional Liabilities	GSIB 2131	Amount 19 136	14 0
 a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu b. Foreign derivative liabilities on an immediate risk basis 	2131 1149	19,136 529	14.a. 14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1149	19,666	14.b. 14.c.
o. 0.000 janodiotionia ilabilito ilitaloatoi (ottii oi italii 14.0 aliti 14.0)	1140	19,000	14.6.
lary Data			
ection 15 - Ancillary Indicators			
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action 16 - Ancillary Itame			
Section 16 - Ancillary Items			
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Section 17 - Size Items			
ection 17 - Size Items			
Section 17 - Size Items Section 18 - Interconnectedness Items			
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section 18 - Interconnectedness Items			
Section 18 - Interconnectedness Items Section 19 - Substitutability/Financial Infra. Items			
section 18 - Interconnectedness Items			
section 18 - Interconnectedness Items Section 19 - Substitutability/Financial Infra. Items Section 20 - Complexity Items			
section 18 - Interconnectedness Items section 19 - Substitutability/Financial Infra. Items section 20 - Complexity Items section 21 - Cross-Jurisdictional Activity Items			
section 18 - Interconnectedness Items section 19 - Substitutability/Financial Infra. Items section 20 - Complexity Items section 21 - Cross-Jurisdictional Activity Items e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	127,133	
ection 18 - Interconnectedness Items ection 19 - Substitutability/Financial Infra. Items ection 20 - Complexity Items ection 21 - Cross-Jurisdictional Activity Items e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction) f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	960	21.f.
ection 18 - Interconnectedness Items ection 19 - Substitutability/Financial Infra. Items ection 20 - Complexity Items ection 21 - Cross-Jurisdictional Activity Items e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281		21.f.