Bank name:		Nykredit			
neral Bank Data					
Section 1 - General Information	GSIB	Response			
a. General information provided by the relevant supervisory authority:	1001	DK	1 0 (1)		
(1) Country code (2) Bank name	1001	NykreditRealkredit	1.a.(1) 1.a.(2)		
(3) Reporting date (yyyy-mm-dd)	1003	2023-12-31	1.a.(3)		
(4) Reporting currency	1004	DKK	1.a.(4)		
(5) Euro conversion rate (6) Submission date (yyyy-mm-dd)	1005	0.134175958	1.a.(5)		
b. General Information provided by the reporting institution:	1006	2024-04-26	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) (4) Language of public disclosure	1009 1010	2024-04-26 EN	1.b.(3) 1.b.(4)		
(5) Web address of public disclosure	1010	https://www.nykredit.com/siteassets/ir/files/g-sib-assessment	1.b.(4) 1.b.(5)		
(6) LEI code	2015	LIU16F6VZJSD6UKHD557	1.b.(6)		
Indicator					
	CEIR	Amount			
Section 2 - Total Exposures a. Derivatives	GSIB	Amount			
(1) Counterparty exposure of derivatives contracts	1012	10,898	2.a.(1)		
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)		
(3) Potential future exposure of derivative contracts	1018	4,854	2.a.(3)		
b. Securities financing transactions (SFTs)	40.10		01.00		
(1) Adjusted gross value of SFTs (2) Counterparty exposure of SFTs	1013 1014	<u>54,485</u> 996	2.b.(1) 2.b.(2)		
c. Other assets	1014	1,661,589			
d. Gross notional amount of off-balance sheet items	1010	1,001,000	2.0.		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	0	2.d.(1)		
(2) Items subject to a 20% CCF	1022		2.d.(2)		
(3) Items subject to a 40% CCF	2300	0			
(4) Items subject to a 50% CCF (5) Items subject to a 100% CCF	1023 1024	18,957 52,269	2.d.(4) 2.d.(5)		
e. Regulatory adjustments	1024	32,203	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	1001		2.0.		
times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	1,795,433.27	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	0	2.g.(1)		
(2) Potential future exposure of derivatives contracts for insurance subsidiaries (3) Investment value in consolidated entities	1205 1208	0 0	2.g.(2) 2.g.(3)		
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	0	2.g.(3) 2.h.		
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2)					
connectedness Indicators					
Section 3 - Intra-Financial System Assets	GSIB	Amount			
a. Funds deposited with or lent to other financial institutions	1216	1,208	3.a.		
a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit	1216 2102	1,208 0	3.a.(1)		
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	1216	1,208			
a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit	1216 2102	1,208 0	3.a.(1)		
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	1216 2102 1217 2103 2104	1,208 0 0	3.a.(1) 3.b.		
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	1216 2102 1217 2103 2104 2105	1,208 0 0 105,982 32 377	3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3)		
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	1216 2102 1217 2103 2104 2105 2106	1,208 0 0 105,982 32 377 0	3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4)		
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	1216 2102 1217 2103 2104 2105 2106 2107	1,208 0 0 105,982 32 377	3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5)		
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)	1216 2102 1217 2103 2104 2105 2106 2107 2108	1,208 0 105,982 32 377 0 6,130 0	3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6)		
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	1216 2102 1217 2103 2104 2105 2106 2107	1,208 0 0 105,982 32 377 0	3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5)		
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 e. OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value	1216 2102 1217 2103 2104 2105 2106 2106 2107 2108 1219 2109	1,208 0 0 105,982 32 377 0 6,130 0 141 258	3.a.(1) 3.b. 3.c.(2) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1)		
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) (6) Offsetting short positions in relation to the specific equity securities (7) derivatives with other financial institutions (9) Te derivatives with other financial institutions (1) Net positive fair value (2) Potential future exposure (3) Fourial future exposure (3) Fourial future exposure (4) Commercial paper (5) Equity securities (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities (7) Met positive fair value (7) Net positive fair	1216 2102 1217 2103 2104 2105 2106 2107 2108 1219	1,208 0 105,982 32 377 0 6,130 0 141	3.a.(1) 3.b. 3.c.(2) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d.		
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 e. OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value	1216 2102 1217 2103 2104 2105 2106 2106 2107 2108 1219 2109	1,208 0 0 105,982 32 377 0 6,130 0 141 258	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)		
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 fair value (1) Net positive fair value (2) Potential future exposure (2) Potential future exposure (3) United to ther financial institutions (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 fair value (1) Net positive fair value (2) Potential future exposure (3) Potential future exposure (4) Contained a 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	1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2109 2109	1,208 0 105,982 32 377 0 6,130 0 141 258 691	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)		
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 (2) Potential future exposure (3) Future sets 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))	1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1219 2109 2110 505 1215	1,208 0 0 105,982 32 377 0 6,130 0 6,130 0 141 258 691 114,819 114,819 Amount	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 c.(1) 3 c.(1) 3 f.		
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) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (7) A Net positive fair value (1) Net positive fair value (2) Potential future exposure (5) Equiting future supposure (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (2) Potential future exposure (3) Net positive fair value (3) Net positive fair value (4) Commercial paper (5) Equity securities (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (7) A Net positive fair value (1) Net positive fair value (2) Potential future exposure (5) A d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) (7) Deposite due to depository institutions (1) Deposite due to d	1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111	1,208 0 0 105,982 32 377 0 0 6,130 0 6,130 0 0 141 141 258 691 114,819 114,819 Amount 1,208	3 a.(1) 3.b. 3.c.(1) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.c.(6) 3.d. 3.e.(1) 3.f. 4.a.(1)		
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 fair value (1) Net positive fair value (2) Potential future exposure (5) Equity securities (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure (5) Equity securities (2) Potential future exposure (5) (2) Methy 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) Section 4. Intra-Financial System Liabilities (3) Equipational functional institutions (3) Deposits due to non-depository financial institutions (3) Deposits due to non-depository financial institutions (3) Equipational functional institutions (3) Equipational functin	1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 2109 2110 32109 2110 2111 2125	1,208 0 0 105,982 32 377 0 6,130 0 6,130 0 141 258 691 114,819 114,819 Amount	3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2)		
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) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (7) A Net positive fair value (1) Net positive fair value (2) Potential future exposure (5) Equiting future supposure (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (2) Potential future exposure (3) Net positive fair value (3) Net positive fair value (4) Commercial paper (5) Equity securities (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (7) A Net positive fair value (1) Net positive fair value (2) Potential future exposure (5) A d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) (7) Deposite due to depository institutions (1) Deposite due to d	1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111	1,208 0 0 105,982 32 337 0 0 6,130 0 141 258 691 114,819 Amount 1,208 8,330	3 a.(1) 3.b. 3.c.(1) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.c.(6) 3.d. 3.e.(1) 3.f. 4.a.(1)		
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 fair value (1) Net positive fair value (2) Potential future exposure (3) Additionation of the specific equity securities included in item 3.c.(5) d. Net positive fair value (1) Net positive fair value (2) Potential future exposure (3) Lintra-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 (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions b. Un	1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113	1,208 0 0 105,982 32 377 0 6,130 0 141 258 691 114,819 Amount 1,208 8,330 0	$\begin{array}{l} 3.a.(1)\\ 3.b.\\ 3.c.(2)\\ 3.c.(3)\\ 3.c.(4)\\ 3.c.(6)\\ 3.d.\\ 3.e.(1)\\ 3.e.(2)\\ 3.f.\\ 3.f.\\ 4.a.(1)\\ 4.a.(2)\\ 4.a.(3)\\ \end{array}$		
<ul> <li>a. Funds deposited with or lent to other financial institutions <ol> <li>Certificates of deposit</li> <li>Unused portion of committed lines extended to other financial institutions</li> <li>Unused portion of committed lines extended to other financial institutions</li> <li>Holdings of securities issued by other financial institutions</li> <li>Secured debt securities</li> <li>Subordinated debt securities</li> <li>Subordinated debt securities</li> <li>Subordinated debt securities</li> <li>Subordinated debt securities</li> <li>Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>A. Net positive current exposure of SFTs with other financial institutions</li> <li>OTC derivatives with other financial institutions that have a net positive fair value</li> <li>Net positive fair value</li> <li>Potential future exposure</li> <li>Settion 4. 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))</li> </ol> </li> <li>Section 4 - Intra-Financial System Liabilities <ol> <li>Funds deposited by or borrowed from other financial institutions</li> <li>Deposits due to non-depository financial institutions</li> <li>Nuesed portion of committed lines obtained from other financial institutions</li> <li>Nuesed portion of committed lines obtained from other financial institutions</li> <li>OTC derivatives with other financial institutions</li> <li>OTC derivatives with other financial institutions</li> </ol> </li> </ul>	1216 2102 1217 2103 2104 2106 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1223 1224	1,208 0 0 105,882 32 377 0 0 6,130 0 0 6,130 0 0 6,130 0 0 1141 141 2588 691 114,819 114,819 114,819 0 0 1,208 8,330 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	$\begin{array}{l} 3.a.(1)\\ 3.b.\\ 3.c.(2)\\ 3.c.(3)\\ 3.c.(4)\\ 3.c.(6)\\ 3.d.\\ 3.e.(1)\\ 3.e.(2)\\ 3.f.\\ 3.f.\\ 4.a.(1)\\ 4.a.(2)\\ 4.a.(3)\\ 4.b.\\ 4.c.\\ \end{array}$		
<ul> <li>a. Funds deposited with or lent to other financial institutions <ol> <li>Detrificates of deposit</li> <li>Unused portion of committed lines extended to other financial institutions</li> <li>Burused portion of committed lines extended to other financial institutions</li> <li>Secured debt securities</li> <li>Subordinated debt securities</li> <li>Subordinated debt securities</li> <li>Commercial paper</li> <li>Equity securities included to the specific equity securities included in item 3.c.(5)</li> <li>Ant positive current exposure of SFTs with other financial institutions</li> <li>Portential future exposure</li> <li>Potential future exposure</li> <li>Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(6), 3.d., 3.e.(1), and 3.e.(2), minus 3.c.(6)</li> </ol> </li> <li>Section 4 - Intra-Financial System Liabilities <ol> <li>A consist due to depository institutions</li> <li>Joans obtained from other financial institutions</li> <li>A regative current exposure of SFTs with other financial institutions</li> <li>Net negative current exposure of second other financial institutions</li> <li>Net negative current exposure of SFTs with other financial institutions</li> <li>Net negative with other financial institutions</li> <li>Net negative with other financial institutions</li> <li>Net negative financial institutions</li> <li>Net negative with other financial institutions</li> </ol> </li> </ul>	1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1223 1224 2114	1,208 0 0 105,982 32 3377 0 0 6,130 0 141 258 6091 114,819 114,819 114,819 114,819 114,819 0 114,819 0 0 1208 8,330 0 0 0	3.a.(1) 3.b.(1) 3.c.(2) 3.c.(3) 3.c.(5) 3.c.(6) 3.d.(5) 3.d.(5) 3.e.(1) 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1)		
<ul> <li>a. Funds deposited with or lent to other financial institutions <ol> <li>Certificates of deposits</li> <li>Unused portion of committed lines extended to other financial institutions</li> <li>Unused portion of committed lines extended to other financial institutions</li> <li>Bediard and the securities</li> <li>Subordinated debt securities</li> <li>Offsetting short positions in relation to the specific equity securities included in item 3 c.(5)</li> <li>An et positive current exposure of SFTs with other financial institutions</li> <li>OT derivatives with other financial institutions that have a net positive fair value</li> <li>Net positive fair value</li> <li>Potential future exposure</li> <li>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))</li> </ol> </li> <li>Section 4 - Intra-Financial System Liabilities <ol> <li>Funds deposited by or borrowed from other financial institutions</li> <li>Deposits due to non-depository financial institutions</li> <li>Dused portion of committed lines obtained from other financial institutions</li> <li>Linused portion of committed lines obtained from other financial institutions</li> <li>OTC derivatives with other financial institutions</li> <li>OTC derivatives with other financial institutions</li> <li>Net negative current exposure of SFTs with other financial institutions</li> <li>Net negative fina value</li> <li>Net negative financial institutions that have a net negative fair value</li> <li>Net negative serive sposure</li> <!--</td--><td>1216 2102 1217 2103 2104 2106 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1223 1224</td><td>1,208 0 0 105,882 32 377 0 0 6,130 0 0 6,130 0 0 6,130 0 0 1141 141 2588 691 114,819 114,819 114,819 0 0 1,208 8,330 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0</td><td><math display="block">\begin{array}{l} 3.a.(1)\\ 3.b.\\ 3.c.(2)\\ 3.c.(3)\\ 3.c.(4)\\ 3.c.(6)\\ 3.d.\\ 3.e.(1)\\ 3.e.(2)\\ 3.f.\\ 3.f.\\ 4.a.(1)\\ 4.a.(2)\\ 4.a.(3)\\ 4.b.\\ 4.c.\\ \end{array}</math></td></ol></li></ul>	1216 2102 1217 2103 2104 2106 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1223 1224	1,208 0 0 105,882 32 377 0 0 6,130 0 0 6,130 0 0 6,130 0 0 1141 141 2588 691 114,819 114,819 114,819 0 0 1,208 8,330 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	$\begin{array}{l} 3.a.(1)\\ 3.b.\\ 3.c.(2)\\ 3.c.(3)\\ 3.c.(4)\\ 3.c.(6)\\ 3.d.\\ 3.e.(1)\\ 3.e.(2)\\ 3.f.\\ 3.f.\\ 4.a.(1)\\ 4.a.(2)\\ 4.a.(3)\\ 4.b.\\ 4.c.\\ \end{array}$		
<ul> <li>a. Funds deposited with or lent to other financial institutions <ol> <li>Detrificates of deposit</li> <li>Unused portion of committed lines extended to other financial institutions</li> <li>Bounds of securities issued by other financial institutions</li> <li>Secured debt securities</li> <li>Subordinated debt securities</li> <li>Subordinated debt securities</li> <li>Subordinated debt securities</li> <li>Camercial paper</li> <li>Fquity securities included in the specific equity securities included in item 3.c.(5)</li> <li>Net positive current exposure of SFTs with other financial institutions</li> <li>OTC derivatives with other financial institutions that have a net positive fair value</li> <li>Net positive fair value</li> <li>Potential future exposure</li> <li>A. 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))</li> </ol> </li> <li>Section 4 - Intra-Financial System Liabilities <ol> <li>A. Funds deposited for other financial institutions</li> <li>Deposits due to depository institutions</li> <li>Deposits due to depository institutions</li> <li>Deposits due to on-depository financial institutions</li> <li>Deposits due to on-depository financial institutions</li> <li>Deposits due to nor-depositor of FTs with other financial institutions</li> <li>Net negative current exposure of ST is with other financial institutions</li> <li>OTC derivatives with other financial institutions</li> <li>OTC derivatives with other financial institutions</li> <li>Other degative fair value</li> <li>Net negative current exposure of ST is with other financial institutions</li> <li>OTC derivatives with other financial institutions (sum of items 4.a.(1) through (d, 2))</li> </ol></li></ul>	1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1223 1224 2114 2115 1221	1,208 0 0 105,982 32 3377 0 0 6,130 0 141 258 6091 114.819 114.819 114.819 114.819 114.819 0 114.819 0 114.819 0 0 35 35	3 a.(1) 3 b. 3 c.(2) 3 c.(2) 3 c.(3) 3 c.(5) 3 c.(6) 3 d. 3 e.(1) 3 e.(1) 3 e.(2) 3 f. 4 a.(1) 4 a.(2) 4 a.(3) 4 b. 4 c. 4 d.(1) 4 d.(2)		
<ul> <li>a. Funds deposited with or lent to other financial institutions <ol> <li>Certificates of deposits</li> <li>Unused portion of committed lines extended to other financial institutions</li> <li>Unused portion of committed lines extended to other financial institutions</li> <li>Unused portion of committed lines extended to other financial institutions</li> <li>Secured debt securities</li> <li>Subordinated debt securities</li> <li>Subordinated debt securities</li> <li>Subordinated debt securities</li> <li>Offsetting short positions in relation to the specific equity securities included in item 3 c.(5)</li> <li>A. Net positive current exposure of SFTs with other financial institutions</li> <li>OT derivatives with other financial institutions that have a net positive fair value</li> <li>Net positive fair value</li> <li>Potential future exposure</li> <li>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))</li> </ol> </li> <li>Section 4 - Intra-Financial System Liabilities <ol> <li>F. Funds deposited by or borowed from other financial institutions</li> <li>Deposits due to non-depository financial institutions</li> <li>Dused portion of committed lines obtained from other financial institutions</li> <li>OTC derivatives with other financial institutions</li> <li>OTC derivatives with other financial institutions</li> <li>Net negative current exposure of SFTs with other financial institutions</li> <li>Net negative fir value</li> <li>Net negative fir value</li> <li>Net negative sit value</li> </ol> </li> <li>Mathematical system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through d.d.(2))</li> <li>Section 5 - Securities Outstand</li></ul>	1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 2110 2110 2110 2111 2115 2111 2112 2113 1223 1224 2114 2115 1221 2114 2115 31224	1,208 0 0 105,982 32 377 0 0 6,130 0 0 6,130 0 0 6,130 0 0 141 141 258 691 114,819114,819 114,819 114,819114,819 114,819 114,819114,819 114,819114,819 114,819 114	$\begin{array}{l} 3.a.(1)\\ 3.b.\\ 3.c.(2)\\ 3.c.(3)\\ 3.c.(4)\\ 3.c.(6)\\ 3.d.\\ 3.e.(1)\\ 3.e.(2)\\ 3.d.\\ 3.e.(1)\\ 3.e.(2)\\ 3.f.\\ 4.a.(1)\\ 4.a.(2)\\ 4.a.(3)\\ 4.b.\\ 4.c.\\ 4.d.(1)\\ 4.d.(2)\\ 4.e.\\ \end{array}$		
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) (6) Ant positive fair value (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure (1) Net positive fair value (2) Potential future exposure (3) Subordinated 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) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (7) Met positive fair value (1) Net positive fair value (2) Potential future exposure (3) Land 3.e.(2), minus 3.e.(6)) (3) Loans obtained from other financial institutions (4) OTC derivatives with other financial institutions (5) Loans obtained from other financial institutions (6) OTC derivatives with other financial institutions (6) OTC derivatives with other financial institutions (7) Net negative current exposure (8) Potential future exposure (9) Net negative fair value (9) Potential future exposure (9) Net negative fair value (9) Potential future exposure (9) Net negative fair value (9) Potential future exposure (9) Net negative fair value (9) Potential future exposure (9) Net negative fair value (9) Potential future exposure (9) Net negative fair value (9) Potential f	1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1224 2114 2114 2115 1221 31224	1,208 0 0 105,982 32 377 0 0 6,130 0 141 258 6091 114,819 114,819 114,819 114,819 114,819 114,819 114,819 11208 8,330 0 0 1223 744 10,440	3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(3) 3.c.(6) 3.d. 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(2) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.c. 4.c. 5.a.		
<ul> <li>a. Funds deposited with or lent to other financial institutions <ol> <li>Detrificates of deposit</li> <li>Unused portion of committed lines extended to other financial institutions</li> <li>Burused portion of committed lines extended to other financial institutions</li> <li>Secured debt securities</li> <li>Subordinated debt securities</li> <li>Subordinated debt securities</li> <li>Commercial paper</li> <li>Sequent debt securities included in item 3.c.(5)</li> <li>Net positive current exposure of SFTs with other financial institutions</li> <li>Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)</li> <li>Net positive fair value</li> <li>Net positive fair value</li> <li>Potential future exposure</li> <li>Section 4. Intra-Financial system Liabilities</li> <li>Funds deposited by or borrowed from other financial institutions</li> <li>Joans obtained from other financial institutions</li> <li>Deposits due to depository institutions</li> <li>Deposits due to depository institutions</li> <li>Deposits due to depository institutions</li> <li>Deposits due to mon-depository financial institutions</li> <li>Net negative current exposure of SFTs with other financial institutions</li> <li>Deposits due to non-depository financial institutions</li> <li>Deposits due to non-depository financial institutions</li> <li>Net negative current exposure of SFTs with other financial institutions</li> <li>Net negative fair value</li> <li>Net negative fair value</li> <li>Potential future exposure</li> <li>Section 4 - Intra-Financial institutions that have a net negative fair value</li> <li>Net negative</li></ol></li></ul>	1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 3109 2110 1215 3111 2112 2113 1224 2114 2114 2115 1221 31224	1,208 0 0 105,982 32 337 0 0 6,130 0 141 258 691 114,819 Amount 1,208 8,330 0 0 0 35 123 744 10,440	$\begin{array}{l} 3.a.(1)\\ 3.b.\\ 3.c.(2)\\ 3.c.(3)\\ 3.c.(4)\\ 3.c.(6)\\ 3.d.\\ 3.e.(1)\\ 3.e.(2)\\ 3.d.\\ 3.e.(1)\\ 3.e.(2)\\ 3.f.\\ 4.a.(1)\\ 4.a.(2)\\ 4.a.(3)\\ 4.b.\\ 4.c.\\ 4.d.(1)\\ 4.d.(2)\\ 4.e.\\ \end{array}$		
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) (7) Act positive fair value (7) Net positive fair value (8) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (9) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (9) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (9) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (9) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (9) Offsetting short positive fair value (1) Net positive fair value (2) Potential future exposure (5) Equitations (2) Depositive fair value (2) Potential future exposure of SFTs with other financial institutions (3) Loans obtained from other financial institutions (4) OTC derivatives with other financial institutions (5) Loused potion of committed lines obtained from other financial institutions (6) OTC derivatives with other financial institutions (7) Net negative current exposure of SFTs with other financial institutions (6) OTC derivatives with other financial institutions (7) Net negative fair value (7) Ne	1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1224 2114 2114 2115 1221 31224 2114 2115 1221	1,208 0 0 105,982 32 377 0 0 6,130 0 141 258 6091 114,819 114,819 114,819 114,819 114,819 114,819 114,819 11208 8,330 0 0 1223 744 10,440	$\begin{array}{l} 3.a.(1)\\ 3.b.\\ 3.c.(2)\\ 3.c.(3)\\ 3.c.(4)\\ 3.c.(6)\\ 3.d.\\ 3.c.(6)\\ 3.d.\\ 3.e.(1)\\ 3.e.(2)\\ 3.f.\\ 3.f.\\ 4.a.(1)\\ 4.a.(2)\\ 4.a.(3)\\ 4.b.\\ 4.c.\\ 4.d.(1)\\ 4.c.\\ 4.d.(1)\\ 4.e.\\ 5.a.\\ 5.b.\\ \end{array}$		
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 (2) Secured 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) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (7) Cerivatives with other financial institutions (9) For derivatives with other financial institutions (1) Net positive fair value (2) Potential future exposure of SFTs with other financial institutions (1) Net positive fair value (2) Potential future exposure (3) Lass obsciled by or borrowed from other financial institutions (1) Net positive fair value (2) Potential future exposure (3) A d, a.e.(1), and 3.e.(2), minus 3.e.(6)) (3) Cans obtained from other financial institutions (1) Deposits due to non-depository financial institutions (1) Deposits due to non-depository financial institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (4) OTC derivatives with other financial institutions (5) And Section 4 - Intra-Financial institutions (5) Lones obtained from other financial institutions (6) OTC derivatives with other financial institutions (7) Net negative fair value (7) Net negative fair v	1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2109 2110 1215 32109 2110 1215 1211 2113 1223 1224 2111 2113 1223 1224 2114 211	1,208 0 0 105,982 32 337 0 0 6,130 0 141 258 691 114,819 Amount 1,208 8,330 0 0 0 35 123 744 10,440	$\begin{array}{c} 3.a.(1)\\ 3.b.\\ 3.c.(2)\\ 3.c.(3)\\ 3.c.(4)\\ 3.c.(6)\\ 3.d.\\ 3.c.(6)\\ 3.d.\\ 3.e.(1)\\ 3.e.(2)\\ 3.f.\\ 3.e.(2)\\ 3.f.\\ 4.a.(2)\\ 4.a.(3)\\ 4.a.(3)\\ 4.b.\\ 4.c.\\ 4.d.(1)\\ 4.d.(2)\\ 4.e.\\ 5.a.\\ 5.b.\\ 5.c.\\ 5.d.\\ 5.e.\\ 5.d.\\ 5.d.\\$		
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) (7) Act positive fair value (7) Net positive fair value (8) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (9) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (9) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (9) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (9) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (9) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (9) Net positive fair value (1) Net positive fair value (2) Potential future exposure (1) Intra-financial system Liabilities a. Funds deposited by or borrowed from other financial institutions (2) Deposits due to non-depository institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (4) OTC derivatives with other financial institutions (5) Loused position of committed lines obtained from other financial institutions (6) OTC derivatives with other financial institutions that have a net negative fair value (1) Net negative fair value (2) Potential future exposure (2) Net negative fair value (3) Net negative fair value (4) Net negative fair value (4) Net negative fair value (5) Potential future exposure (6) Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through (4.C2)) (9) Certifies Outstanding (2) Secure debt securities (3) Secure debt s	1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1224 2114 2114 2115 1221 31224 2114 2115 1221	1,208 0 0 105,982 32 377 0 0 6,130 0 141 258 691 114,819 Amount 114,819 Amount 1208 8,330 0 0 35 123 744 10,440	3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(3) 3.c.(6) 3.d. 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(2) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.c. 4.c. 4.c. 5.a. 5.c. 5.c. 5.c. 5.c.		
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End-2020 G-SII disclosure exercise

Bank name:		Nykredit			
hstitutability/Financial Institution Infrastructure Indicators					
stitutability/Financial Institution Infrastructure Indicators					
Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount			
a. Australian dollars (AUD) b. Canadian dollars (CAD)	1061 1063	409	6.a. 6.c.		
c. Swiss francs (CHF)	1064	2,952			
d. Chinese yuan (CNY)	1065	2,918			
e. Euros (EUR) f. British pounds (GBP)	1066 1067	863,581 35,498	6.f. 6.g.		
g. Hong Kong dollars (HKD)	1067	1,512			
h. Indian rupee (INR)	1069	11	6.i.		
i. Japanese yen (JPY) j. New Zealand dollars (NZD)	1070 1109	<u> </u>	6.j. 6.k.		
k. Swedish krona (SEK)	1071	512,177	6.I.		
I. United States dollars (USD)	1072	619,008	6.m.		
m. Payments activity indicator (sum of items 6.a through 6.I)	1073	2,045,112	6.n.		
Section 7 - Assets Under Custody	GSIB	Amount			
a. Assets under custody indicator	1074	296,444	7.a.		
Section 8 - Underwritten Transactions in Debt and Equity Markets a. Equity underwriting activity	GSIB 1075	Amount 0	8.a.		
b. Debt underwriting activity	1075	13,482	8.b.		
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	13,482	8.c.		
	· · · · · ·				
Section 9 - Trading Volume	GSIB		0		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions b. Trading volume of other fixed income securities, excluding intragroup transactions	2123 2124	11,936 1,703,222	9.a. 9.b.		
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2124	1,703,222			
d. Trading volume of listed equities, excluding intragroup transactions	2126	258,139	9.d.		
e. Trading volume of all other securities, excluding intragroup transactions f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2127 2128	1,185 259,324			
······································					
nplexity indicators					
Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount			
a. OTC derivatives cleared through a central counterparty	2129	1,031,960	10.a.		
b. OTC derivatives settled bilaterally	1905	389,323	10.b.		
<ul> <li>c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)</li> </ul>	1227	1,421,283	10.c.		
	0010	•			
Section 11 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT)	GSIB 1081	Amount 106,806	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	75,206	10.c.		
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	3,239	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	28,360	10.e.		
Section 12 - Level 3 Assets	GSIB	Amount			
a. Level 3 assets indicator, including insurance subsidiaries	1229	4,155	11.a.		
ss-Jurisdictional Activity Indicators					
Section 13 - Cross-Jurisdictional Claims	GSIB	Amount			
a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis	1087 1146	119,925 	13.a. 13.b.		
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	155,208	13.c.		
Section 14 - Cross-Jurisdictional Liabilities	GSIB 2131	Amount 13,640	14.a.		
	1149	37,336	14.b.		
<ul> <li>a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c</li> <li>b. Foreign derivative liabilities on an immediate risk basis</li> </ul>		50,976	14.c.		
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c     b. Foreign derivative liabilities on an immediate risk basis     c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148				
b. Foreign derivative liabilities on an immediate risk basis					
b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)					
b. Foreign derivative liabilities on an immediate risk basis					
b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) illary Data Section 15 - Ancillary Indicators					
b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) illary Data Section 15 - Ancillary Indicators					
b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) illary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items					
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b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) illary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items norandum Items Section 17 - Size Items					
b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)  illary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items horandum Items Section 17 - Size Items Section 18 - Interconnectedness Items					
b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) illary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items norandum Items Section 17 - Size Items Section 18 - Interconnectedness Items Section 19 - Substitutability/Financial Infra. Items					
b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)  illary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Items norandum Items Section 17 - Size Items Section 18 - Interconnectedness Items Section 19 - Substitutability/Financial Infra. Items Section 20 - Complexity Items	1148				
b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)  illary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Indicators Section 16 - Ancillary Items Section 17 - Size 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			
b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) illary Data Section 15 - Ancillary Indicators Section 15 - Ancillary Indicators Section 16 - Ancillary Items norandum Items Section 17 - Size Items Section 18 - Interconnectedness Items Section 19 - Substitutability/Financial Infra. Items Section 20 - Complexity Items e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	GSIB 1280	Amount 119,925	21.e.		
b. Foreign derivative liabilities on an immediate risk basis c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)  illary Data Section 15 - Ancillary Indicators Section 16 - Ancillary Indicators Section 16 - Ancillary Items Section 17 - Size 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 1280 1281	Amount	21.e. 21.f.		