

Bank name:

Danske Bank

General Bank Data

Section 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	DanskeBank	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2018-12-31	1.a.(3)
(4) Reporting currency	1004	DKK	1.a.(4)
(5) Euro conversion rate	1005	0,133917212	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2019-06-04	1.a.(6)
b. General Information provided by the reporting institution:			
(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	2018-12-31	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://danskebank.com/-/media/danske-bank-com/file-cloud/2	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	41 322	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	4 169	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	151 022	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	325 248	2.b.(1)
(2) Counterparty exposure of SFTs	1014	10 223	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	2 489 231	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	61 499	2.d.(1)
(2) Items subject to a 20% CCF	1022	114 585	2.d.(2)
(3) Items subject to a 50% CCF	1023	431 403	2.d.(3)
(4) Items subject to a 100% CCF	1024	26 557	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	15 523	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) through 2.c., 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))			
	1103	3 292 540,40	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1033	39 817	3.a.
(2) Unused portion of committed lines extended to other financial institutions	1034	1 447	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
(1) Certificates of deposit	1035	2 112	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	260 649	3.c.(1)
(2) Senior unsecured debt securities	1037	2 478	3.c.(2)
(3) Subordinated debt securities	1038	2 478	3.c.(3)
(4) Commercial paper	1039	1 447	3.c.(4)
(5) Equity securities	1040	21 410	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	3 219	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
(1) Net positive current exposure	1213	607	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	1 452	3.e.(1)
(2) Potential future exposure	1044	23 653	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a., 3.b through 3.c.(5), 3.d., 3.e.(1), and 3.e.(2), minus 3.c.(6))			
	1045	352 884	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	41 331	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	211 037	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions			
(1) Unused portion of committed lines	1048	0	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
(1) Net negative current exposure	1214	40	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	3 504	4.d.(1)
(2) Potential future exposure	1051	40 518	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	296 430	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
(1) Secured debt securities	1053	970 518	5.a.
b. Senior unsecured debt securities			
(1) Senior unsecured debt securities	1054	127 529	5.b.
c. Subordinated debt securities			
(1) Subordinated debt securities	1055	19 242	5.c.
d. Commercial paper			
(1) Commercial paper	1056	8 402	5.d.
e. Certificates of deposit			
(1) Certificates of deposit	1057	11 954	5.e.
f. Common equity			
(1) Common equity	1058	115 488	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.			
(1) Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)			
	1060	1 253 133	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	6 157	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	38 542	6.c.
d. Swiss francs (CHF)	1064	17 605	6.d.
e. Chinese yuan (CNY)	1065	1 348	6.e.
f. Euros (EUR)	1066	2 725 192	6.f.
g. British pounds (GBP)	1067	589 411	6.g.
h. Hong Kong dollars (HKD)	1068	1 619	6.h.
i. Indian rupee (INR)	1069	542	6.i.
j. Japanese yen (JPY)	1070	11 111	6.j.
k. Mexican pesos (MXN)	1108	3 354	6.k.
l. Swedish krona (SEK)	1071	1 225 377	6.l.
m. United States dollars (USD)	1072	1 161 684	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	5 781 942	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	1 080 464	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	214 830	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	214 830	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	29 094 637	9.a.
b. OTC derivatives settled bilaterally	1079	15 332 071	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	44 426 708	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	214 324	10.a.
b. Available-for-sale securities (AFS)	1082	74 284	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	273 039	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	11 959	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	3 610	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	6 197	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	1 256 347	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	980 541	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	550 058	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	1 530 599	13.c.

Ancillary Data