

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	2016-12-31	1.a.(3)
(4) Reporting currency	1004	DKK	1.a.(4)
(5) Euro conversion rate	1005		1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2017-05-11	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	2017-04-28	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	<a href="https://danskebank.com/investor-relations/regulation">https://danskebank.com/investor-relations/regulation</a>	1.b.(5)

## Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	50,246	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	4,022	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	124,183	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	249,191	2.b.(1)
(2) Counterparty exposure of SFTs	1014	6,384	2.b.(2)
c. Other assets	1015	2,518,436	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	21,318	2.d.(1)
(2) Items subject to a 20% CCF	1022	153,651	2.d.(2)
(3) Items subject to a 50% CCF	1023	132,516	2.d.(3)
(4) Items subject to a 100% CCF	1024	340,728	2.d.(4)
e. Regulatory adjustments	1031	11,392	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	3,392,310	2.f.

## Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	52,789	3.a.
(1) Certificates of deposit	1034	1,050	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	1,709	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	258,230	3.c.(1)
(2) Senior unsecured debt securities	1037	3,471	3.c.(2)
(3) Subordinated debt securities	1038	3,471	3.c.(3)
(4) Commercial paper	1039	1,050	3.c.(4)
(5) Equity securities	1040	21,157	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 (revised)	1213	21	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	5,121	3.e.(1)
(2) Potential future exposure	1044	29,889	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	373,689	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	58,645	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	138,497	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	1048	0	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions (revised)	1214	270	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	2,245	4.d.(1)
(2) Potential future exposure	1051	30,305	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	229,962	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	928,283	5.a.
b. Senior unsecured debt securities	1054	150,132	5.b.
c. Subordinated debt securities	1055	33,966	5.c.
d. Commercial paper	1056	24,686	5.d.
e. Certificates of deposit	1057	50,360	5.e.
f. Common equity	1058	200,333	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	2,970	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	1,390,730	5.h.

## Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	7,885	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	16,590	6.c.
d. Swiss francs (CHF)	1064	13,861	6.d.
e. Chinese yuan (CNY)	1065	1,162	6.e.
f. Euros (EUR)	1066	1,887,552	6.f.
g. British pounds (GBP)	1067	488,037	6.g.
h. Hong Kong dollars (HKD)	1068	1,338	6.h.
i. Indian rupee (INR)	1069	384	6.i.
j. Japanese yen (JPY)	1070	18,047	6.j.
k. Swedish krona (SEK)	1071	1,019,538	6.k.
l. United States dollars (USD)	1072	868,458	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	4,322,853	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	1,059,276	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	132,894	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	132,894	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	16,593,757	9.a.
b. OTC derivatives settled bilaterally	1079	15,129,223	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	31,722,981	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	306,535	10.a.
b. Available-for-sale securities (AFS)	1082	70,727	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	344,991	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	27,430	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	4,841	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	9,669	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	1,303,975	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	846,834	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	520,675	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	1,367,509	13.c.

## Ancillary Data