

Bank name:

DNB

## General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	NO	1.a.(1)
(2) Bank name	1002	DnBNOR	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2014-12-31	1.a.(3)
(4) Reporting currency	1004	NOK	1.a.(4)
(5) Euro conversion rate	1005	0.110595001	1.a.(5)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1,000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2015-04-17	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	<a href="https://www.dnb.no/en/about-us/investor-relations/capital-adequacy-">https://www.dnb.no/en/about-us/investor-relations/capital-adequacy-</a>	1.b.(5)

## Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Counterparty exposure of derivatives contracts	1012	133,872,685	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	333,464,177	2.b.
c. Counterparty exposure of SFTs	1014	2,212,107	2.c.
d. Other assets	1015	1,814,538,008	2.d.
(1) Securities received in SFTs that are recognised as assets	1016	0	2.d.(1)
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	1017	2,284,086,977	2.e.
f. Potential future exposure of derivative contracts	1018	15,389,540	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	4,943,956	2.g.
(1) Unconditionally cancellable credit card commitments	1020	0	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	4,943,956	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	377,116,608	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	315,398,531	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	17,782,689	2.j.
k. Total off-balance-sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	1025	726,181,764	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	7,351,167	2.l.(1)
(2) Potential future exposure of derivatives contracts	1027	0	2.l.(2)
(3) Unconditionally cancellable commitments	1028	0	2.l.(3)
(4) Other off-balance-sheet commitments	1029	0	2.l.(4)
(5) Investment value in the consolidated entities	1030	987,164	2.l.(5)
m. Regulatory adjustments	1031	11,337,475	2.m.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	1032	3,005,295,269	2.n.

## Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	344,214,324	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	26,961,451	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	84,054,756	3.c.(1)
(2) Senior unsecured debt securities	1037	3,536,863	3.c.(2)
(3) Subordinated debt securities	1038	36,694	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	758,579	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	0	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	0	3.e.(1)
(2) Potential future exposure	1044	20,020,276	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	479,582,944	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Deposits due to depository institutions	1046	133,060,291	4.a.
b. Deposits due to non-depository financial institutions	1047	63,149,970	4.b.
c. Unused portion of committed lines obtained from other financial institutions	1048	0	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	0	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	10,645,747	4.e.(1)
(2) Potential future exposure	1051	17,021,664	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	223,877,672	4.f.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	491,278,188	5.a.
b. Senior unsecured debt securities	1054	98,626,804	5.b.
c. Subordinated debt securities	1055	28,142,970	5.c.
d. Commercial paper	1056	206,714,975	5.d.
e. Certificates of deposit	1057	0	5.e.
f. Common equity	1058	0	5.f.
g. 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	824,762,937	5.h.

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## Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	GSIB	Amount	
a. Australian dollars	AUD	AUD 33,922,344	1061	192,646,125	6.a.
b. Brazilian real	BRL	BRL 543,501	1062	1,455,723	6.b.
c. Canadian dollars	CAD	CAD 40,073,917	1063	228,592,578	6.c.
d. Swiss francs	CHF	CHF 23,096,846	1064	158,883,399	6.d.
e. Chinese yuan	CNY	CNY 1,953,769	1065	1,998,956	6.e.
f. Euros	EUR	EUR 805,973,565	1066	6,733,425,555	6.f.
g. British pounds	GBP	GBP 286,020,671	1067	2,966,015,361	6.g.
h. Hong Kong dollars	HKD	HKD 43,843,999	1068	35,632,776	6.h.
i. Indian rupee	INR	INR 5,490,387	1069	566,848	6.i.
j. Japanese yen	JPY	JPY 6,724,155,329	1070	400,434,531	6.j.
k. Swedish krona	SEK	SEK 2,533,804,239	1071	2,326,843,668	6.k.
l. United States dollars	USD	USD 8,616,563,657	1072	54,306,583,186	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)			1073	67,353,078,706	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	1,407,000,000	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	2,790,100	8.a.
b. Debt underwriting activity	1076	146,229,302	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	149,019,402	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	6,833,291	9.a.
b. OTC derivatives settled bilaterally	1079	7,359,719,335	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	7,366,552,627	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	197,474,291	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	140,163,477	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	37,634,069	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	19,676,745	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	109,145,135	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	1,105,013,000	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	911,759,904	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	315,297,002	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	210,616,000	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	807,078,902	13.c.

## Ancillary Data