

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	2018-12-31	1.a.(3)
(4) Reporting currency	1004	NOK	1.a.(4)
(5) Euro conversion rate	1005	0,100519687	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2019-05-03	1.a.(6)
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	2019-05-02	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.ir.dnb.no/capital-framework	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	28 499 221	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	29 506 916	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	165 750 965	2.b.(1)
(2) Counterparty exposure of SFTs	1014	1 603 140	2.b.(2)
c. Other assets			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	6 350 466	2.d.(1)
(2) Items subject to a 20% CCF	1022	411 322 708	2.d.(2)
(3) Items subject to a 50% CCF	1023	272 803 339	2.d.(3)
(4) Items subject to a 100% CCF	1024	17 574 975	2.d.(4)
e. Regulatory adjustments			
(1) Net positive fair value	1031	7 770 253	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	2 560 877 687,38	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	48 276 307	3.a.
(2) Senior unsecured debt securities	1034	477 351	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
(1) Secured debt securities	1035	30 034 085	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	86 652 820	3.c.(1)
(2) Senior unsecured debt securities	1037	3 364 343	3.c.(2)
(3) Subordinated debt securities	1038	5 843 886	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	1 550 319	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			
(1) Net positive fair value	1213	1 018 676	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	1 912 555	3.e.(1)
(2) Potential future exposure	1044	9 024 587	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	187 677 578	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	170 050 271	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	118 328 361	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) Net negative current exposure of securities financing transactions with other financial institutions	1048	0	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
(1) Net negative fair value	1214	948 459	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	19 965 877	4.d.(1)
(2) Potential future exposure	1051	9 412 002	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	318 704 970	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	530 100 618	5.a.
b. Senior unsecured debt securities	1054	80 353 708	5.b.
c. Subordinated debt securities	1055	28 333 585	5.c.
d. Commercial paper	1056	176 413 131	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	16 193 694	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)			
	1060	831 394 736	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	237 941 100	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	138 380 747	6.c.
d. Swiss francs (CHF)	1064	3 025 880 452	6.d.
e. Chinese yuan (CNY)	1065	6 820 728	6.e.
f. Euros (EUR)	1066	64 953 381 139	6.f.
g. British pounds (GBP)	1067	1 196 751 046	6.g.
h. Hong Kong dollars (HKD)	1068	210 481 690	6.h.
i. Indian rupee (INR)	1069	303 062	6.i.
j. Japanese yen (JPY)	1070	230 160 097	6.j.
k. Mexican pesos (MXN)	1108	26 000 060	6.k.
l. Swedish krona (SEK)	1071	4 912 735 135	6.l.
m. United States dollars (USD)	1072	62 763 409 648	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	137 702 244 906	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	1 100 000 000	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	4 779 000	8.a.
b. Debt underwriting activity	1076	196 857 112	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	201 636 112	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	3 076 001 000	9.a.
b. OTC derivatives settled bilaterally	1079	2 626 981 388	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	5 702 982 388	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	260 478 781	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	200 247 937	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	38 152 859	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	22 077 985	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	51 890 000	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	778 702 000	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	751 843 051	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	315 662 575	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	204 527 000	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	640 707 476	13.c.

Ancillary Data