

Bank name:

Nykredit

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	NykreditRealkredit	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	2019-07-18	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	2019-04-30	1.b.(3)
(4) Language of public disclosure	1010	EN	1.b.(4)
(5) Web address of public disclosure	1011	https://www.nykredit.com/siteassets/ir/files/g-sib-assessment-i	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	14 661	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	0	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	46 204	2.b.(1)
(2) Counterparty exposure of SFTs	1014	898	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	1 428 952	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	0	2.d.(1)
(2) Items subject to a 20% CCF	1022	7 553	2.d.(2)
(3) Items subject to a 50% CCF	1023	18 961	2.d.(3)
(4) Items subject to a 100% CCF	1024	34 768	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	0	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	1 536 474,10	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	2 743	3.a.
(2) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	0	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	79 733	3.c.(1)
(2) Senior unsecured debt securities	1037	1 149	3.c.(2)
(3) Subordinated debt securities	1038	1 794	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	4 021	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	1213	98	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	690	3.e.(1)
(2) Potential future exposure	1044	687	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	90 915	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	4 197	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	5 722	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	1214	5	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	493	4.d.(1)
(2) Potential future exposure	1051	645	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	11 063	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	1 194 144	5.a.
b. Senior unsecured debt securities	1054	3 740	5.b.
c. Subordinated debt securities	1055	11 011	5.c.
d. Commercial paper	1056	5 585	5.d.
e. Certificates of deposit	1057	7 092	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	1 221 572	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	472	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	726	6.c.
d. Swiss francs (CHF)	1064	9 859	6.d.
e. Chinese yuan (CNY)	1065	0	6.e.
f. Euros (EUR)	1066	647 999	6.f.
g. British pounds (GBP)	1067	23 459	6.g.
h. Hong Kong dollars (HKD)	1068	1 018	6.h.
i. Indian rupee (INR)	1069	1	6.i.
j. Japanese yen (JPY)	1070	6 194	6.j.
k. Mexican pesos (MXN)	1108	112 518	6.k.
l. Swedish krona (SEK)	1071	552 580	6.l.
m. United States dollars (USD)	1072	562 714	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	1 917 539	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	759 234	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	1 173	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	1 173	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	484 939	9.a.
b. OTC derivatives settled bilaterally	1079	345 208	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	830 147	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	99 881	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	90 035	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	5 558	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	4 288	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	4 516	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	68 286	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	36 375	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	0	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	36 375	13.c.

Ancillary Data