

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	2019-12-31	1.a.(3)
(4) Reporting currency	1004	DKK	1.a.(4)
(5) Euro conversion rate	1005	0.133841933	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2020-07-15	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	2019-12-31	1.b.(3)
(4) Language of public disclosure	1010	EN	1.b.(4)
(5) Web address of public disclosure	1011	https://danskebank.com/-/media/danske-bank-com/file-cloud	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	37,882	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	3,528	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	84,220	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	350,454	2.b.(1)
(2) Counterparty exposure of SFTs	1014	8,582	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	2,607,889	2.c.
d. Items subject to a credit conversion factor (CCF)			
(1) Items subject to a 0% CCF	1019	64,017	2.d.(1)
(2) Items subject to a 20% CCF	1022	113,900	2.d.(2)
(3) Items subject to a 50% CCF	1023	459,697	2.d.(3)
(4) Items subject to a 100% CCF	1024	23,776	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	15,719	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	3,375,361.20	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	35,117	3.a.
(2) Deposits due to depository institutions	1034	1,447	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
(1) Unused portion of committed lines	1035	1,784	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	306,390	3.c.(1)
(2) Senior unsecured debt securities	1037	4,353	3.c.(2)
(3) Subordinated debt securities	1038	4,353	3.c.(3)
(4) Commercial paper	1039	1,447	3.c.(4)
(5) Equity securities	1040	22,600	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	3,056	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
(1) Net positive current exposure	1213	383	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	5,010	3.e.(1)
(2) Potential future exposure	1044	29,591	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	407,972	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	49,576	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	213,999	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	151	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	3,056	4.d.(1)
(2) Potential future exposure	1051	29,072	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	295,854	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
(1) Secured debt securities	1053	1,081,886	5.a.
b. Senior unsecured debt securities			
(1) Senior unsecured debt securities	1054	166,999	5.b.
c. Subordinated debt securities			
(1) Subordinated debt securities	1055	27,784	5.c.
d. Commercial paper			
(1) Commercial paper	1056	6,480	5.d.
e. Certificates of deposit			
(1) Certificates of deposit	1057	2,495	5.e.
f. Common equity			
(1) Common equity	1058	92,029	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	1,377,673	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	7,944	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	46,789	6.c.
d. Swiss francs (CHF)	1064	24,391	6.d.
e. Chinese yuan (CNY)	1065	2,394	6.e.
f. Euros (EUR)	1066	3,350,447	6.f.
g. British pounds (GBP)	1067	562,710	6.g.
h. Hong Kong dollars (HKD)	1068	1,760	6.h.
i. Indian rupee (INR)	1069	498	6.i.
j. Japanese yen (JPY)	1070	11,301	6.j.
k. Mexican pesos (MXN)	1108	2,261	6.k.
l. Swedish krona (SEK)	1071	1,376,640	6.l.
m. United States dollars (USD)	1072	1,180,283	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	6,567,418	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	1,166,388	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	182,708	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	182,708	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	42,263,916	9.a.
b. OTC derivatives settled bilaterally	1079	16,037,479	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	58,301,395	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	287,060	10.a.
b. Available-for-sale securities (AFS)	1082	107,959	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	353,469	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	13,526	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	28,024	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	7,080	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	1,218,730	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	839,113	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	633,881	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	1,472,994	13.c.

Ancillary Data