

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	2020-12-31	1.a.(3)
(4) Reporting currency	1004	NOK	1.a.(4)
(5) Euro conversion rate	1005	0.095508247	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2021-06-18	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	2021-04-29	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)
(6) LEI code	2015	549300GKFGORYRRQ1414	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	25,900,668	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	31,474,216	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	151,407,398	2.b.(1)
(2) Counterparty exposure of SFTs	1014	5,727,497	2.b.(2)
c. Other assets	1015	2,311,425,978	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	10,836,332	2.d.(1)
(2) Items subject to a 20% CCF	1022	378,029,289	2.d.(2)
(3) Items subject to a 50% CCF	1023	333,481,569	2.d.(3)
(4) Items subject to a 100% CCF	1024	12,210,578	2.d.(4)
e. Regulatory adjustments	1031	7,326,371	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	2,781,576,609.77	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	15,532,131	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	43,595,223	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	88,018,147	3.c.(1)
(2) Senior unsecured debt securities	1037	5,503,930	3.c.(2)
(3) Subordinated debt securities	1038	640,101	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	1,600,543	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	406,809	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	1,784,047	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	1,997,441	3.e.(1)
(2) Potential future exposure	1044	8,719,649	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	166,984,403	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	54,531,486	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	86,886,873	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	3,857,318	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	406,809	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	15,749,159	4.d.(1)
(2) Potential future exposure	1051	8,504,546	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	169,936,190	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	619,802,611	5.a.
b. Senior unsecured debt securities	1054	32,677,060	5.b.
c. Subordinated debt securities	1055	32,319,045	5.c.
d. Commercial paper	1056	140,422,126	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	18,362,127	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	843,582,970	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	88,122,222	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	204,197,181	6.c.
d. Swiss francs (CHF)	1064	288,460,231	6.d.
e. Chinese yuan (CNY)	1065	11,342,302	6.e.
f. Euros (EUR)	1066	78,084,498,274	6.f.
g. British pounds (GBP)	1067	1,888,313,045	6.g.
h. Hong Kong dollars (HKD)	1068	72,976,860	6.h.
i. Indian rupee (INR)	1069	2,058,529	6.i.
j. Japanese yen (JPY)	1070	87,928,839	6.j.
k. Mexican pesos (MXN)	1108	739,029	6.k.
l. Swedish krona (SEK)	1071	10,699,558,602	6.l.
m. United States dollars (USD)	1072	70,404,520,421	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	161,832,715,534	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	1,322,000,000	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	4,390,293	8.a.
b. Debt underwriting activity	1076	439,219,641	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	443,609,934	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	3,858,450,993	9.a.
b. OTC derivatives settled bilaterally	1079	2,601,994,007	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	6,460,445,000	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	196,151,000	10.a.
b. Available-for-sale securities (AFS)	1082	147,070,000	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	172,249,110	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	9,874,410	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	161,097,480	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	51,076,319	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	818,778,700	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	827,012,899	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	126,921,963	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	83,895,014	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	783,985,950	13.c.

Ancillary Data