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	2021-12-31	1.a.(3)
(4) Reporting currency	1004	NOK	1.a.(4)
(5) Euro conversion rate	1005	0.100112126	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2022-04-29	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	2022-04-29	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	42,979,874	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	34,207,401	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	132,670,408	2.b.(1)
(2) Counterparty exposure of SFTs	1014	2,361,133	2.b.(2)
c. Other assets	1015	2,320,149,838	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	53,031,044	2.d.(1)
(2) Items subject to a 20% CCF	1022	340,781,309	2.d.(2)
(3) Items subject to a 50% CCF	1023	373,721,177	2.d.(3)
(4) Items subject to a 100% CCF	1024	10,886,619	2.d.(4)
e. Regulatory adjustments	1031	14,870,807	2.e.
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 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	2,803,575,227.38	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet insurance assets	1701	378,582,608	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	207,803	2.g.(2)
(3) Investment value in consolidated entities	1208	0	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	25,062,135	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h)	1117	3,157,303,503	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	16,952,891	3.a.
(1) Certificates of deposit	2102	1,764,680	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	48,206,712	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	63,222,214	3.c.(1)
(2) Senior unsecured debt securities	2104	59,629,230	3.c.(2)
(3) Subordinated debt securities	2105	3,132,765	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	337,783	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	316,089	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	2,332,736	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	3,423,544	3.e.(1)
(2) Potential future exposure	2110	15,887,014	3.e.(2)
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1215	212,808,800	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	2111	43,712,017	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	89,660,414	4.a.(2)
(3) Loans obtained from other financial institutions	2113	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	72,875	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	669,874	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	21,906,830	4.d.(1)
(2) Potential future exposure	2115	18,994,777	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	175,016,786	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	2116	523,743,463	5.a.
b. Senior unsecured debt securities	2117	51,778,803	5.b.
c. Subordinated debt securities	2118	33,047,129	5.c.
d. Commercial paper	2119	169,120,116	5.d.
e. Certificates of deposit	2120	0	5.e.
f. Common equity	2121	38,112,406	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	16,974,457	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a	1226	832,776,373	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	93,250,502	6.a.
b. Canadian dollars (CAD)	1063	180,194,661	6.c.
c. Swiss francs (CHF)	1064	313,468,644	6.d.
d. Chinese yuan (CNY)	1065	10,723,441	6.e.
e. Euros (EUR)	1066	95,542,671,388	6.f.
f. British pounds (GBP)	1067	2,394,857,331	6.g.
g. Hong Kong dollars (HKD)	1068	106,353,055	6.h.
h. Indian rupee (INR)	1069	1,778,071	6.i.
i. Japanese yen (JPY)	1070	34,001,899	6.j.
j. New Zealand dollars (NZD)	1109	11,923,418	6.k.
k. Swedish krona (SEK)	1071	6,605,603,081	6.l.
l. United States dollars (USD)	1072	90,498,039,247	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	195,792,864,737	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	1,688,000,000	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	5,112,223	8.a.
b. Debt underwriting activity	1076	612,178,499	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	617,290,722	8.c.

Section 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	2,086,054,073	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	767,167,217	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	2,853,221,290	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	460,297,258	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	1,030,175	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	461,327,433	9.f.

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	3,682,972,000	10.a.
b. OTC derivatives settled bilaterally	1905	2,118,474,000	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	5,801,446,000	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	216,941,000	11.a.
b. Available-for-sale securities (AFS)	1082	171,543,000	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	201,419,864	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	10,502,331	11.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	176,561,805	11.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	61,212,808	12.a

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	864,120,252	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	114,029,993	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	978,150,245	13.c.

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu	2131	970,020,942	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	105,328,462	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	1,075,349,404	14.c.

Ancillary Data

Section 15 - Ancillary Indicators

Section 16 - Ancillary Items

Memorandum Items

Section 17 - Size Items

Section 18 - Interconnectedness Items

Section 19 - Substitutability/Financial Infra. Items

Section 20 - Complexity Items

Section 21 - Cross-Jurisdictional Activity Items			
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	864,120,252	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	114,029,993	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdictio	1282	1,075,349,404	21.g.

Section 22 - Ancillary Indicators