

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	2014-12-31	1.a.(3)
(4) Reporting currency	1004	DKK	1.a.(4)
(5) Euro conversion rate	1005	0.134312922	1.a.(5)
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	2015-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	http://danskebank.com/en-uk/ir/Regulation/Pages/EBA-Data.aspx	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Counterparty exposure of derivatives contracts	1012	85,459	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	469,418	2.b.
c. Counterparty exposure of SFTs	1014	7,355	2.c.
d. Other assets	1015	2,462,662	2.d.
(1) Securities received in SFTs that are recognised as assets	1016	0	2.d.(1)
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	1017	3,024,894	2.e.
f. Potential future exposure of derivative contracts	1018	125,866	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	14,106	2.g.
(1) Unconditionally cancellable credit card commitments	1020	6,422	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	7,580	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	60,405	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	160,868	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	331,951	2.j.
k. Total off-balance-sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	1025	680,594	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	0	2.l.(1)
(2) Potential future exposure of derivatives contracts	1027	0	2.l.(2)
(3) Unconditionally cancellable commitments	1028	0	2.l.(3)
(4) Other off-balance-sheet commitments	1029	0	2.l.(4)
(5) Investment value in the consolidated entities	1030	0	2.l.(5)
m. Regulatory adjustments	1031	25,903	2.m.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	1032	3,679,585	2.n.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	50,206	3.a.
(1) Certificates of deposit	1034	9,027	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	10,814	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	372,648	3.c.(1)
(2) Senior unsecured debt securities	1037	6,017	3.c.(2)
(3) Subordinated debt securities	1038	6,017	3.c.(3)
(4) Commercial paper	1039	9,027	3.c.(4)
(5) Equity securities	1040	23,209	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	1042	243	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	7,912	3.e.(1)
(2) Potential future exposure	1044	112,393	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	598,487	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Deposits due to depository institutions	1046	77,510	4.a.
b. Deposits due to non-depository financial institutions	1047	9,735	4.b.
c. Unused portion of committed lines obtained from other financial institutions	1048	0	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	339	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	4,702	4.e.(1)
(2) Potential future exposure	1051	24,202	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	116,487	4.f.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	882,437	5.a.
b. Senior unsecured debt securities	1054	115,019	5.b.
c. Subordinated debt securities	1055	41,028	5.c.
d. Commercial paper	1056	6,159	5.d.
e. Certificates of deposit	1057	19,514	5.e.
f. Common equity	1058	167,298	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	5,538	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	1,236,993	5.h.

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	2014-12-31	1.a.(3)
(4) Reporting currency	1004	DKK	1.a.(4)
(5) Euro conversion rate	1005	0.134312922	1.a.(5)
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	2015-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	http://danskebank.com/en-uk/ir/Regulation/Pages/EBA-Data.aspx	1.b.(5)

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	GSIB	Amount	
a. Australian dollars	AUD	AUD 510	1061	2,587	6.a.
b. Brazilian real	BRL	BRL 0	1062	0	6.b.
c. Canadian dollars	CAD	CAD 714	1063	3,631	6.c.
d. Swiss francs	CHF	CHF 3,463	1064	21,257	6.d.
e. Chinese yuan	CNY	CNY 700	1065	638	6.e.
f. Euros	EUR	EUR 148,532	1066	1,107,278	6.f.
g. British pounds	GBP	GBP 32,708	1067	302,606	6.g.
h. Hong Kong dollars	HKD	HKD 1,106	1068	802	6.h.
i. Indian rupee	INR	INR 2,699	1069	249	6.i.
j. Japanese yen	JPY	JPY 177,514	1070	9,437	6.j.
k. Swedish krona	SEK	SEK 738,265	1071	605,132	6.k.
l. United States dollars	USD	USD 68,282	1072	383,758	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)				2,437,374	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	647,820	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	3,382	8.a.
b. Debt underwriting activity	1076	161,159	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)			
	1077	164,541	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	29,221,189	9.a.
b. OTC derivatives settled bilaterally	1079	17,573,252	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)			
	1080	46,794,441	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	484,191	10.a.
b. Available-for-sale securities (AFS)	1082	58,543	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	408,374	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	114,206	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	20,154	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	7,692	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	1,344,084	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	1,363,100	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	250,196	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	1,168,145	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))			
	1091	2,281,048	13.c.

Ancillary Data