

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	2015-12-31	1.a.(3)
(4) Reporting currency	1004	DKK	1.a.(4)
(5) Euro conversion rate	1005	0.134001554	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	2016-04-29	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	http://www.danskebank.com/en-uk/ir/Regulation/Pages/EBA-	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	49,543	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	4,147	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	123,754	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	223,541	2.b.(1)
(2) Counterparty exposure of SFTs	1014	5,953	2.b.(2)
c. Other assets	1015	2,460,879	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	22,598	2.d.(1)
(2) Items subject to a 20% CCF	1022	120,361	2.d.(2)
(3) Items subject to a 50% CCF	1023	116,952	2.d.(3)
(4) Items subject to a 100% CCF	1024	346,833	2.d.(4)
e. Regulatory adjustments	1031		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	3,299,458	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	47,472	3.a.
(1) Certificates of deposit	1034	3,829	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	2,121	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	304,876	3.c.(1)
(2) Senior unsecured debt securities	1037	3,907	3.c.(2)
(3) Subordinated debt securities	1038	3,907	3.c.(3)
(4) Commercial paper	1039	3,829	3.c.(4)
(5) Equity securities	1040	23,405	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	1,622	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	13,729	3.e.(1)
(2) Potential future exposure	1044	29,979	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	434,848	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	70,735	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	7,047	4.a.(2)
(3) Loans obtained from other financial institutions	1105	60,238	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	1049	25	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	3,594	4.d.(1)
(2) Potential future exposure	1051	19,629	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	161,267	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	918,225	5.a.
b. Senior unsecured debt securities	1054	121,341	5.b.
c. Subordinated debt securities	1055	36,260	5.c.
d. Commercial paper	1056	33,090	5.d.
e. Certificates of deposit	1057	27,749	5.e.
f. Common equity	1058	180,761	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	5,527	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	1,322,952	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	5,182	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	13,429	6.c.
d. Swiss francs (CHF)	1064	16,362	6.d.
e. Chinese yuan (CNY)	1065	1,190	6.e.
f. Euros (EUR)	1066	1,886,363	6.f.
g. British pounds (GBP)	1067	446,865	6.g.
h. Hong Kong dollars (HKD)	1068	1,548	6.h.
i. Indian rupee (INR)	1069	322	6.i.
j. Japanese yen (JPY)	1070	19,279	6.j.
k. Swedish krona (SEK)	1071	1,151,116	6.k.
l. United States dollars (USD)	1072	880,339	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	4,421,996	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	660,806	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	51	8.a.
b. Debt underwriting activity	1076	151,610	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	151,661	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	20,602,165	9.a.
b. OTC derivatives settled bilaterally	1079	16,555,611	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	37,157,776	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	375,070	10.a.
b. Available-for-sale securities (AFS)	1082	46,770	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	397,885	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	20,362	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	3,593	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	8,655	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	1,245,034	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	1,237,613	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	227,163	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	1,181,596	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	2,192,046	13.c.

Ancillary Data