

Bank name:

Nykredit

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	NykreditRealkredit	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	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2016-04-30	1.b.(3)
(4) Language of public disclosure	1010	UK	1.b.(4)
(5) Web address of public disclosure	1011	www.nykredit.com/investorcom/info/Publications.xml	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	15,556,689	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	1,395,488	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	808,628	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	42,073,246	2.b.(1)
(2) Counterparty exposure of SFTs	1014	291,618	2.b.(2)
c. Other assets	1015	1,289,253,237	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	0	2.d.(1)
(2) Items subject to a 20% CCF	1022	0	2.d.(2)
(3) Items subject to a 50% CCF	1023	22,693,746	2.d.(3)
(4) Items subject to a 100% CCF	1024	25,806,313	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	1,386,532,093	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	1,044,400	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	0	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	112,082,372	3.c.(1)
(2) Senior unsecured debt securities	1037	2,058,287	3.c.(2)
(3) Subordinated debt securities	1038	2,456,617	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	3,184,678	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	206,111	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	450,128	3.e.(1)
(2) Potential future exposure	1044	205,460	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	121,688,053	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	98,976	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	13,312,383	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	0	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1049	10,535	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	188,800	4.d.(1)
(2) Potential future exposure	1051	12,483	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	13,623,177	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	1,136,782,450	5.a.
b. Senior unsecured debt securities	1054	4,320,056	5.b.
c. Subordinated debt securities	1055	11,006,483	5.c.
d. Commercial paper	1056	20,150,383	5.d.
e. Certificates of deposit	1057	7,535,610	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	0	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	1,179,794,982	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	1,200,000	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	20,000	6.c.
d. Swiss francs (CHF)	1064	5,800,000	6.d.
e. Chinese yuan (CNY)	1065	0	6.e.
f. Euros (EUR)	1066	717,000,000	6.f.
g. British pounds (GBP)	1067	165,400,000	6.g.
h. Hong Kong dollars (HKD)	1068	119,000	6.h.
i. Indian rupee (INR)	1069	0	6.i.
j. Japanese yen (JPY)	1070	200,000	6.j.
k. Swedish krona (SEK)	1071	122,000,000	6.k.
l. United States dollars (USD)	1072	477,500,000	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	1,489,239,000	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	557,748,916	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	9,891,133	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	9,891,133	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	940,236	9.a.
b. OTC derivatives settled bilaterally	1079	4,536,935	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	5,477,171	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	108,998,888	10.a.
b. Available-for-sale securities (AFS)	1082	2,114,557	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	87,989,933	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	4,111,397	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	19,012,115	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	3,222,898	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	0	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	0	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	0	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	0	13.c.

Ancillary Data