Bank name: Nykredit

| ection 1 - General Information | GSIB | Response | |
|--|---|---|---|
| a. General information provided by the relevant supervisory authority: | 1001 | DK | 1 0 (1) |
| (1) Country code (2) Bank name | 1001 1002 | NykreditRealkredit | 1.a.(1) 1.a.(2) |
| (3) Reporting date (yyyy-mm-dd) | 1003 | 2024-12-31 | 1.a.(3) |
| (4) Reporting currency | 1004 | DKK | 1.a.(4) |
| (5) Euro conversion rate (6) Submission date (yyyy-mm-dd) | 1005 1006 | 0.134087801 2025-06-12 | 1.a.(5) 1.a.(6) |
| b. General Information provided by the reporting institution: | 1000 | 2020 00 12 | 1.4.(0) |
| (1) Reporting unit | 1007 | 1,000,000 | 1.b.(1) |
| (2) Accounting standard (3) Date of public disclosure (yyyy-mm-dd) | 1008 1009 | IFRS 2025-06-12 | 1.b.(2) 1.b.(3) |
| (4) Language of public disclosure | 1010 | EN | 1.b.(3) 1.b.(4) |
| (5) Web address of public disclosure | 1011 | https://www.nykredit.com/SysSiteAssets/ir/files/g-sib-assessr | 1.b.(5) |
| (6) LEI code | 2015 | LIU16F6VZJSD6UKHD557 | 1.b.(6) |
| dicator | | | |
| ction 2 - Total Exposures | GSIB | Amount | |
| . Derivatives | COID | Allouit | |
| (1) Counterparty exposure of derivatives contracts | 1012 | 9,654 | 2.a.(1) |
| (2) Capped notional amount of credit derivatives | 1201 | 0 | 2.a.(2) |
| (3) Potential future exposure of derivative contracts | 1018 | 4,503 | 2.a.(3) |
| . Securities financing transactions (SFTs) | 1012 | F7.004 | 2 h (4) |
| (1) Adjusted gross value of SFTs (2) Counterparty exposure of SFTs | 1013 1014 | 57,321 1,114 | 2.b.(1) 2.b.(2) |
| . Other assets | 1014 | 1,714 | |
| . Gross notional amount of off-balance sheet items | .5.70 | 1,11,000 | |
| (1) Items subject to a 0% credit conversion factor (CCF) | 1019 | 0 | 2.d.(1) |
| (2) Items subject to a 20% CCF | 1022 | 6,887 | 2.d.(2) |
| (3) Items subject to a 40% CCF | 2300 | 0 | 2.d.(3) |
| (4) Items subject to a 50% CCF (5) Items subject to a 100% CCF | 1023 1024 | 17,517 54,850 | 2.d.(4) 2.d.(5) |
| . Regulatory adjustments | 1024 | 0 | 2.d.(5) 2.e. |
| Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 | | | |
| mes 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) | 1103 | 1,882,143.97 | 2.f. |
| Exposures of insurance subsidiaries not included in 2.f net of intragroup: | 1704 | | 0 ~ (4) |
| (1) On-balance sheet and off-balance sheet insurance assets(2) Potential future exposure of derivatives contracts for insurance subsidiaries | 1701 1205 | 0 | 2.g.(1) 2.g.(2) |
| (3) Investment value in consolidated entities | 1203 | 0 | 2.g.(2) 2.g.(3) |
| . Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f | 2101 | 0 | 2.h. |
| | | | |
| | 1117 | 1,882,144 | 2.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 | 1,882,144 | 2.i. |
| | 1117 | 1,882,144 | 2.i. |
| ninus 2.g.(3) thorough 2.h) | 1117 | 1,882,144 | 2.i. |
| onnectedness Indicators | | 1,882,144 | 2.i. |
| onnectedness Indicators ction 3 - Intra-Financial System Assets | GSIB | Amount | |
| onnectedness Indicators ction 3 - Intra-Financial System Assets . Funds deposited with or lent to other financial institutions | GSIB 1216 | | 3.a. |
| onnectedness Indicators ction 3 - Intra-Financial System Assets . Funds deposited with or lent to other financial institutions (1) Certificates of deposit | GSIB 1216 2102 | Amount 2,644 | 3.a. 3.a.(1) |
| ction 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions | GSIB 1216 | Amount | 3.a. |
| ction 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions | GSIB 1216 2102 | Amount 2,644 | 3.a. 3.a.(1) 3.b. |
| ction 3 - Intra-Financial System Assets . Funds deposited with or lent to other financial institutions (1) Certificates of deposit . Unused portion of committed lines extended to other financial institutions . Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities | GSIB 1216 2102 1217 2103 2104 | Amount 2,644 0 0 | 3.a. 3.a.(1) 3.b. |
| ction 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities | GSIB 1216 2102 1217 2103 2104 2105 | Amount 2,644 0 0 101,920 11 418 | 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) |
| ction 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper | GSIB 1216 2102 1217 2103 2104 2105 2106 | Amount 2,644 0 0 101,920 11 418 0 | 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) |
| ction 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 | Amount 2,644 0 0 101,920 11 418 | 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) |
| ction 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 | Amount 2,644 0 0 101,920 11 418 0 8,601 | 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(5) |
| ction 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) Net positive current exposure of SFTs with other financial institutions | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 | Amount 2,644 0 0 101,920 11 418 0 | 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) |
| ction 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions Holdings of securities issued by other financial institutions (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) Net positive current exposure of SFTs with other financial institutions OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 | Amount 2,644 0 101,920 11 418 0 8,601 0 56 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) |
| ction 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions Holdings of securities issued by other financial institutions (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) Net positive current exposure of SFTs with other financial institutions OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 | Amount 2,644 0 0 101,920 11 418 0 8,601 0 56 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) |
| ction 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) Net positive current exposure of SFTs with other financial institutions OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 | Amount 2,644 0 0 101,920 11 418 0 8,601 0 45 436 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) |
| ction 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) Net positive current exposure of SFTs with other financial institutions OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 | Amount 2,644 0 101,920 11 418 0 8,601 0 56 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) |
| cition 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) Net positive current exposure of SFTs with other financial institutions OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 | Amount 2,644 0 0 101,920 11 418 0 8,601 0 45 436 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) |
| cition 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) Net positive current exposure of SFTs with other financial institutions OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) Cition 4 - Intra-Financial System Liabilities Funds deposited by or borrowed from other financial institutions | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB | Amount 2,644 0 101,920 11 418 0 8,601 0 56 45 436 114,132 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. |
| connectedness Indicators ction 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) Net positive current exposure of SFTs with other financial institutions OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ction 4 - Intra-Financial System Liabilities Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB | Amount 2,644 0 101,920 11 418 0 8,601 0 45 436 114,132 Amount | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. |
| connectedness Indicators ction 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) Net positive current exposure of SFTs with other financial institutions OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) etion 4 - Intra-Financial System Liabilities Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 | Amount 2,644 0 101,920 11 418 0 8,601 0 56 45 436 114,132 Amount | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. |
| connectedness Indicators connectedness Indi | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 | Amount 2,644 0 101,920 11 418 0 8,601 0 45 436 114,132 Amount | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) |
| ction 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) Net positive current exposure of SFTs with other financial institutions OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ction 4 - Intra-Financial System Liabilities Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions Unused portion of committed lines obtained from other financial institutions | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 | Amount 2,644 0 101,920 11 418 0 8,601 0 56 45 436 114,132 Amount 2,644 12,479 0 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. |
| cition 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions (1) Secured debt securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) Net positive current exposure of SFTs with other financial institutions OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through .c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) stion 4 - Intra-Financial System Liabilities Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to depository financial institutions (3) Loans obtained from other financial institutions Unused portion of committed lines obtained from other financial institutions Net negative current exposure of SFTs with other financial institutions | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1223 | Amount 2,644 0 101,920 111 418 0 8,601 0 56 45 436 114,132 Amount 2,644 12,479 0 0 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. |
| connectedness Indicators cition 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions (1) Secured debt securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) Net positive current exposure of SFTs with other financial institutions OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) cition 4 - Intra-Financial System Liabilities Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to depository institutions (3) Loans obtained from other financial institutions Net negative current exposure of SFTs with other financial institutions Net negative current exposure of SFTs with other financial institutions OTC derivatives with other financial institutions Net negative current exposure of SFTs with other financial institutions OTC derivatives with other financial institutions that have a net negative fair value (1) Net negative fair value | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1223 1224 2114 | Amount 2,644 0 101,920 111 418 0 8,601 0 56 45 436 414,132 Amount 2,644 12,479 0 0 38 38 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) |
| Innus 2.g.(3) thorough 2.h) Innus 2.g.(3) thorough 2.h Innus 2.g.(4) thorough 2.h Innus 2.g.(5) Equity securities included in item 3.c.(5) Innus 2.g.(6) thorough 2.h Innus 2.g.(7) thorough 2.h Innus 2.g.(7) thorough 2.h Innus 2.g.(7) thorough 2.h Innus 2.g.(8) thorough 2.h Innus 3.g.(8) th | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1223 1224 | Amount 2,644 0 101,920 111 418 0 8,601 0 56 45 436 114,132 Amount 2,644 12,479 0 0 38 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) |
| Innectedness Indicators Stion 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) Net positive current exposure of SFTs with other financial institutions OTC derivatives with other financial institutions that have a net positive fair value (2) Potential future exposure Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) Stion 4 - Intra-Financial System Liabilities Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions Unused portion of committed lines obtained from other financial institutions Net negative current exposure of SFTs with other financial institutions OTC derivatives with other financial institutions that have a net negative fair value (1) Net negative fair value (2) Potential future exposure Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1223 1224 2114 | Amount 2,644 0 101,920 111 418 0 8,601 0 56 45 436 414,132 Amount 2,644 12,479 0 0 38 38 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) |
| cition 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) Net positive current exposure of SFTs with other financial institutions OTC derivatives with other financial institutions that have a net positive fair value (2) Potential future exposure (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) Net positive current exposure of SFTs with other financial institutions OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ction 4 - Intra-Financial System Liabilities Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions Unused portion of committed lines obtained from other financial institutions Unused portion of committed lines obtained from other financial institutions OTC derivatives with other financial institutions 1. OTC derivatives with other financial institutions that have a net negative fair value (1) Net negative fair value (2) Potential future exposure ntra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through (2)) | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1223 1224 2114 2115 1221 | Amount 2,644 0 0 101,920 111 418 0 8,601 0 56 45 45 436 114,132 Amount 2,644 12,479 0 0 38 85 776 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) |
| crion 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) Net positive current exposure of SFTs with other financial institutions OTC derivatives with other financial institutions that have a net positive fair value (2) Potential future exposure Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ction 4 - Intra-Financial System Liabilities Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions (4) Deposits due to non-depository financial institutions (5) Loans obtained from other financial institutions (6) Deposits due to non-depository financial institutions (7) Deposits due to non-depository financial institutions (8) Loans obtained from other financial institutions (9) Deposits due to repository financial institutions (1) Loursed portion of committed lines obtained from other financial institutions (2) Deposits due to repository financial institutions (3) Loans obtained from other financial institutions (4) Net negative current exposure of SFTs with other financial institutions (5) Cortic derivatives with other financial institutions that have a net negative fair value (1) Net negative fair value (2) Potential future exposure of SFTs with other financial institutions (9) Potential future exposure of SFTs with other financial institutions (1) Net negative fair value (2) Potential future exposure of SFTs with other financial institutions | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1223 1224 2114 2115 1221 | Amount 2,644 0 0 101,920 111 418 0 8,601 0 56 45 436 414,132 Amount 2,644 12,479 0 38 55 776 15,993 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. |
| ction 3 - Intra-Financial System Assets Funds deposited with or lent to other financial institutions (1) Certificates of deposit Unused portion of committed lines extended to other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) Net positive current exposure of SFTs with other financial institutions . OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through .c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ction 4 - Intra-Financial System Liabilities . Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions . Unused portion of committed lines obtained from other financial institutions . OTC derivatives with other financial institutions . OTC derivatives with other financial institutions . OTC derivatives with other financial institutions that have a net negative fair value (2) Potential future exposure of SFTs with other financial institutions . OTC derivatives with other financial institutions that have a net negative fair value (1) Net negative fair value (2) Potential future exposure of SFTs with other financial institutions . OTC derivatives with other financial institutions that have a net negative fair value (2) Potential future exposure | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1223 1224 2114 2115 1221 GSIB GSIB 2116 | Amount 2,644 0 101,920 111 418 0 8,601 0 56 45 436 114,132 Amount 2,644 12,479 0 0 38 55 776 15,993 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. |
| connectedness Indicators ction 3 - Intra-Financial System Assets . Funds deposited with or lent to other financial institutions (1) Certificates of deposit . Unused portion of committed lines extended to other financial institutions . Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) . Net positive current exposure of SFTs with other financial institutions . OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure . Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through .c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ction 4 - Intra-Financial System Liabilities . Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions . Net negative current exposure of SFTs with other financial institutions . Net negative current exposure of SFTs with other financial institutions . Net negative current exposure of SFTs with other financial institutions . Net negative current exposure of SFTs with other financial institutions . Net negative fair value (2) Potential future exposure . OTC derivatives with other financial institutions that have a net negative fair value (1) Net negative fair value (2) Potential future exposure . OTC derivatives with other financial institutions that have a net negative fair value (3) Loans obtained from other financial institutions . Net negative fair value . OTC derivatives with other financial institutions that have a net negative fair value (4) Net negative fair value . OTC derivatives with other financial institutions that have a net negative fa | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1223 1224 2114 2115 1221 GSIB 2116 2117 | Amount 2,644 0 101,920 111 418 0 8,601 0 56 45 445 436 114,132 Amount 2,644 12,479 0 0 38 55 776 15,993 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. |
| connectedness Indicators cition 3 - Intra-Financial System Assets .Funds deposited with or lent to other financial institutions (1) Certificates of deposit .Unused portion of committed lines extended to other financial institutions .Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) .Net positive current exposure of SFTs with other financial institutions .OTC derivatives with other financial institutions that have a net positive fair value (2) Potential future exposure Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through .c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ction 4 - Intra-Financial System Liabilities .Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions .Unused portion of committed lines obtained from other financial institutions .OTC derivatives with other financial institutions .OTC derivatives with other financial institutions that have a net negative fair value (1) Net negative fair value (2) Potential future exposure of SFTs with other financial institutions .OTC derivatives with other financial institutions that have a net negative fair value (1) Net negative fair value (2) Potential future exposure of SFTs with other financial institutions .OTC derivatives with other financial institutions that have a net negative fair value (1) Net negative fair value (2) Potential future exposure of SFTs with other financial institutions .OTC derivatives with other financial institutions that have a net negative fair value (3) Secured debt securities .Senior unsecured debt securities .Senior unsecured debt securities | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1223 1224 2114 2115 1221 GSIB 2116 2117 2118 | Amount 2,644 0 101,920 111 418 0 8,601 0 56 45 445 436 114,132 Amount 2,644 12,479 0 0 38 55 776 15,993 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. |
| connectedness Indicators ction 3 - Intra-Financial System Assets . Funds deposited with or lent to other financial institutions (1) Certificates of deposit . Unused portion of committed lines extended to other financial institutions . Holdings of securities issued by other financial institutions (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) . Net positive current exposure of SFTs with other financial institutions . OTC derivatives with other financial institutions that have a net positive fair value (1) Net positive fair value (2) Potential future exposure (2) Potential future exposure Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through .c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ction 4 - Intra-Financial System Liabilities . Funds deposited by or borrowed from other financial institutions (1) Deposits due to depository institutions (2) Deposits due to depository financial institutions (3) Loans obtained from other financial institutions . Unused portion of committed lines obtained from other financial institutions . Unused portion of committed lines obtained from other financial institutions . OTC derivatives with other financial institutions that have a net negative fair value (1) Net negative current exposure of SFTs with other financial institutions . OTC derivatives with other financial institutions that have a net negative fair value (2) Potential future exposure ntra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through .(2)) ction 5 - Securities Outstanding . Secured debt securities . Senior unsecured debt securities . Subordinated debt securities . Commercial paper | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1223 1224 2114 2115 1221 GSIB 2116 2117 | Amount 2,644 0 101,920 111 418 0 8,601 0 56 45 445 436 114,132 Amount 2,644 12,479 0 0 38 55 776 15,993 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. 5.a. 5.b. 5.c. 5.d. |
| crition 3 - Intra-Financial System Assets 1. Funds deposited with or lent to other financial institutions (1) Certificates of deposit (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Common experiments of the securities (5) Senior unsecured debt securities (5) Senior unsecured debt securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positive our rent exposure of SFTs with other financial institutions (7) Net positive fair value (8) Potential future exposure (9) Potential future exposure (10) Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through to.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) (10) Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through to.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) (11) Deposits due to depository institutions (12) Deposits due to ono-depository financial institutions (13) Loans obtained from other financial institutions (14) Deposits due to ono-depository financial institutions (15) Loursed portion of committed lines obtained from other financial institutions (16) Loursed portion of committed lines obtained from other financial institutions (17) Loursed portion of committed lines obtained from ther financial institutions (18) Loursed portion of committed lines obtained from other financial institutions (19) Loursed portion of committed lines obtained from other financia | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1223 1224 2114 2115 1221 GSIB 2116 2117 2118 2119 2120 2121 | Amount 2,644 0 101,920 111 418 0 8,601 0 56 45 436 114,132 Amount 2,644 12,479 0 0 38 55 776 15,993 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. 5.a. 5.b. 5.c. 5.d. |
| connectedness Indicators connected Indicators connectedness Indicato | GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219 2109 2110 1215 GSIB 2111 2112 2113 1223 1224 2114 2115 1221 GSIB 2116 2117 2118 2119 2120 | Amount 2,644 0 101,920 111 418 0 8,601 0 56 45 436 114,132 Amount 2,644 12,479 0 0 38 55 776 15,993 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. 5.a. 5.b. 5.c. 5.d. 5.e. |

Bank name: Nykredit

| ection 6 - Payments made in the reporting year (excluding intragroup payments) | GSIB | Amount | |
|--|--------------|-------------------|-------------------------|
| a. Australian dollars (AUD) | 1061 | Amount 522 | 6.a. |
| b. Canadian dollars (CAD) | 1061 | 1,969 | |
| c. Swiss francs (CHF) | 1064 | 4,394 | |
| d. Chinese yuan (CNY) | 1065 | 2,155 | 6.e. |
| e. Euros (EUR) | 1066 | 711,368 | |
| f. British pounds (GBP) | 1067 | 20,033 | _ |
| g. Hong Kong dollars (HKD) h. Indian rupee (INR) | 1068 1069 | 1,458 | 6.h. 6.i. |
| i. Japanese yen (JPY) | 1069 | 11,766 | |
| j. New Zealand dollars (NZD) | 1109 | 24 | 6.k. |
| k. Swedish krona (SEK) | 1071 | 452,189 | 6.I. |
| I. United States dollars (USD) | 1072 | 691,444 | 6.m. |
| m. Payments activity indicator (sum of items 6.a through 6.l) | 1073 | 1,897,418 | 6.n. |
| | | | |
| ection 7 - Assets Under Custody | GSIB | Amount | |
| a. Assets under custody indicator | 1074 | 329,854 | 7.a. |
| | | | |
| ection 8 - Underwritten Transactions in Debt and Equity Markets | GSIB | Amount | 0.0 |
| a. Equity underwriting activity b. Debt underwriting activity | 1075 1076 | 0 20,444 | 8.a. 8.b. |
| | | | |
| c. Underwriting activity indicator (sum of items 8.a and 8.b) | 1077 | 20,444 | 8.c. |
| | | 1 | |
| ection 9 - Trading Volume | GSIB | | |
| a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions | 2123 | 4,115 | |
| b. Trading volume of other fixed income securities, excluding intragroup transactions | 2124 | 1,311,955 | |
| c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b) | 2125 | 1,316,070 | |
| d. Trading volume of listed equities, excluding intragroup transactions e. Trading volume of all other securities, excluding intragroup transactions | 2126 2127 | 295,988 230 | 9.d. 9.e. |
| I rading volume of all other securities, excluding intragroup transactions Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e) | 2127 | 230 | |
| The state of the s | _ , _ U | 250,210 | ···· |
| plexity indicators | | | |
| | | | |
| ection 10 - Notional Amount of Over-the-Counter (OTC) Derivatives | GSIB | Amount | |
| a. OTC derivatives cleared through a central counterparty | 2129 | 1,202,562 | |
| b. OTC derivatives settled bilaterally | 1905 | 378,166 | 10.b. |
| Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of ems 10.a and 10.b) | 1227 | 1,580,728 | 10.c. |
| | | _ | |
| ection 11 - Trading and Available-for-Sale Securities | GSIB | Amount | |
| a. Held-for-trading securities (HFT) | 1081 | 106,115 | |
| b. Available-for-sale securities (AFS) | 1082 | 0 | 10.b. |
| c. Trading and AFS securities that meet the definition of Level 1 assets | 1083 | 71,498 | |
| d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts | 1084 | 2,735 | |
| e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d) | 1085 | 31,882 | 10.e. |
| | | 1 . | |
| ection 12 - Level 3 Assets | GSIB | Amount | |
| a. Level 3 assets indicator, including insurance subsidiaries | 1229 | 3,981 | 11.a. |
| | | | |
| s-Jurisdictional Activity Indicators | | | |
| | 0015 | 1 | |
| ection 13 - Cross-Jurisdictional Claims | GSIB 1087 | Amount 120.067 | 12.0 |
| a. Total foreign claims on an ultimate risk basis b. Foreign derivative claims on an ultimate risk basis | 1146 | 129,067 27,911 | 13.a. 13.b. |
| · · | | | |
| c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) | 2130 | 156,978 | 13.c. |
| | | | |
| ection 14 - Cross-Jurisdictional Liabilities | GSIB | Amount | |
| a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c | 2131 | 16,716 | |
| b. Foreign derivative liabilities on an immediate risk basis | 1149 | 31,264 | 14.b. |
| c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) | 1148 | 47,980 | 14.c. |
| | | | |
| | | | |
| lary Data | | | |
| lary Data | | | |
| ection 15 - Ancillary Indicators | | | |
| | | | |
| | | | |
| ection 15 - Ancillary Indicators | | | |
| ection 15 - Ancillary Indicators ection 16 - Ancillary Items | | | |
| ection 15 - Ancillary Indicators ection 16 - Ancillary Items prandum Items | | | |
| ection 15 - Ancillary Indicators ection 16 - Ancillary Items | | | |
| ection 15 - Ancillary Indicators ection 16 - Ancillary Items prandum Items ection 17 - Size Items | | | |
| ection 15 - Ancillary Indicators ection 16 - Ancillary Items prandum Items | | | |
| ection 15 - Ancillary Indicators ection 16 - Ancillary Items prandum Items ection 17 - Size Items ection 18 - Interconnectedness Items | | | |
| ection 15 - Ancillary Indicators ection 16 - Ancillary Items prandum Items ection 17 - Size Items | | | |
| ection 15 - Ancillary Indicators ection 16 - Ancillary Items prandum Items ection 17 - Size Items ection 18 - Interconnectedness Items ection 19 - Substitutability/Financial Infra. Items | | | |
| ection 15 - Ancillary Indicators ection 16 - Ancillary Items prandum Items ection 17 - Size Items ection 18 - Interconnectedness Items | | | |
| ection 15 - Ancillary Indicators ection 16 - Ancillary Items prandum Items ection 17 - Size Items ection 18 - Interconnectedness Items ection 19 - Substitutability/Financial Infra. Items ection 20 - Complexity Items | | | |
| ection 15 - Ancillary Indicators ection 16 - Ancillary Items prandum Items ection 17 - Size Items ection 18 - Interconnectedness Items ection 19 - Substitutability/Financial Infra. Items ection 20 - Complexity Items ection 21 - Cross-Jurisdictional Activity Items | GSIB | Amount | |
| ection 15 - Ancillary Indicators ection 16 - Ancillary Items prandum Items ection 17 - Size Items ection 18 - Interconnectedness Items ection 19 - Substitutability/Financial Infra. Items ection 20 - Complexity Items ection 21 - Cross-Jurisdictional Activity Items e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction) | 1280 | 129,067 | 21.e. |
| ection 15 - Ancillary Indicators ection 16 - Ancillary Items prandum Items ection 17 - Size Items ection 18 - Interconnectedness Items ection 19 - Substitutability/Financial Infra. Items ection 20 - Complexity Items | | | 21.e. 21.f. 21.g. |