

Bank name: DNB

**General Bank Data**

Section 1 - General Information	GSIB	Response	
<b>a. General information provided by the relevant supervisory authority:</b>			
(1) Country code	1001	NO	1.a.(1)
(2) Bank name	1002	DnBNOR	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2019-12-31	1.a.(3)
(4) Reporting currency	1004	NOK	1.a.(4)
(5) Euro conversion rate	1005	0.101380807	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2020-05-15	1.a.(6)
<b>b. General Information provided by the reporting institution:</b>			
(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	2020-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	<a href="https://www.ir.dnb.no/capital-framework">https://www.ir.dnb.no/capital-framework</a>	1.b.(5)

**Size Indicator**

Section 2 - Total Exposures	GSIB	Amount	
<b>a. Derivatives</b>			
(1) Counterparty exposure of derivatives contracts	1012	21,930,220	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	30,629,672	2.a.(3)
<b>b. Securities financing transactions (SFTs)</b>			
(1) Adjusted gross value of SFTs	1013	205,495,972	2.b.(1)
(2) Counterparty exposure of SFTs	1014	8,756,526	2.b.(2)
<b>c. Other assets</b>			
(1) Gross notional amount of off-balance sheet items	1015	2,200,189,028	2.c.
<b>d. Items subject to a 0% credit conversion factor (CCF)</b>			
(1) Items subject to a 0% CCF	1019	9,542,306	2.d.(1)
(2) Items subject to a 20% CCF	1022	324,320,310	2.d.(2)
(3) Items subject to a 50% CCF	1023	344,651,920	2.d.(3)
(4) Items subject to a 100% CCF	1024	16,671,087	2.d.(4)
<b>e. Regulatory adjustments</b>			
(1) Regulatory adjustments	1031	8,752,587	2.e.
<b>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))</b>			
	1103	2,721,816,757.78	2.f.

**Interconnectedness Indicators**

Section 3 - Intra-Financial System Assets	GSIB	Amount	
<b>a. Funds deposited with or lent to other financial institutions</b>			
(1) Certificates of deposit	1033	17,454,412	3.a.
(2) Deposits due to depository institutions	1034	483,291	3.a.(1)
<b>b. Unused portion of committed lines extended to other financial institutions</b>			
(1) Unused portion of committed lines extended to other financial institutions	1035	43,945,171	3.b.
<b>c. Holdings of securities issued by other financial institutions:</b>			
(1) Secured debt securities	1036	68,830,181	3.c.(1)
(2) Senior unsecured debt securities	1037	5,868,350	3.c.(2)
(3) Subordinated debt securities	1038	1,621,567	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	1,600,543	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)
<b>d. Net positive current exposure of securities financing transactions with other financial institutions</b>			
(1) Net positive current exposure of securities financing transactions with other financial institutions	1213	1,503,076	3.d.
<b>e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:</b>			
(1) Net positive fair value	1043	2,235,975	3.e.(1)
(2) Potential future exposure	1044	12,654,007	3.e.(2)
<b>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))</b>			
	1045	155,713,283	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
<b>a. Funds deposited by or borrowed from other financial institutions:</b>			
(1) Deposits due to depository institutions	1046	72,342,264	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	76,267,260	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
<b>b. Unused portion of committed lines obtained from other financial institutions</b>			
(1) Unused portion of committed lines obtained from other financial institutions	1048	397,037	4.b.
<b>c. Net negative current exposure of securities financing transactions with other financial institutions</b>			
(1) Net negative current exposure of securities financing transactions with other financial institutions	1214	113,069	4.c.
<b>d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:</b>			
(1) Net negative fair value	1050	18,001,001	4.d.(1)
(2) Potential future exposure	1051	10,208,654	4.d.(2)
<b>e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))</b>			
	1052	177,329,286	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
<b>a. Secured debt securities</b>			
(1) Secured debt securities	1053	635,402,958	5.a.
<b>b. Senior unsecured debt securities</b>			
(1) Senior unsecured debt securities	1054	22,898,774	5.b.
<b>c. Subordinated debt securities</b>			
(1) Subordinated debt securities	1055	30,547,492	5.c.
<b>d. Commercial paper</b>			
(1) Commercial paper	1056	189,529,066	5.d.
<b>e. Certificates of deposit</b>			
(1) Certificates of deposit	1057	62,746	5.e.
<b>f. Common equity</b>			
(1) Common equity	1058	0	5.f.
<b>g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.</b>			
(1) Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	26,728,742	5.g.
<b>h. Securities outstanding indicator (sum of items 5.a through 5.g)</b>			
	1060	905,169,777	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	50,407,169	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	61,654,115	6.c.
d. Swiss francs (CHF)	1064	173,425,719	6.d.
e. Chinese yuan (CNY)	1065	7,101,563	6.e.
f. Euros (EUR)	1066	69,716,788,315	6.f.
g. British pounds (GBP)	1067	725,754,243	6.g.
h. Hong Kong dollars (HKD)	1068	56,646,083	6.h.
i. Indian rupee (INR)	1069	278,025	6.i.
j. Japanese yen (JPY)	1070	89,975,534	6.j.
k. Mexican pesos (MXN)	1108	13,809,131	6.k.
l. Swedish krona (SEK)	1071	2,873,130,509	6.l.
m. United States dollars (USD)	1072	39,042,877,133	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	112,811,847,538	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	971,000,000	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	5,765,400	8.a.
b. Debt underwriting activity	1076	240,664,001	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	246,429,401	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	3,463,132,000	9.a.
b. OTC derivatives settled bilaterally	1079	2,853,139,104	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	6,316,271,104	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	170,984,000	10.a.
b. Available-for-sale securities (AFS)	1082	52,013,000	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	197,592,513	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	11,611,814	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	13,792,673	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	53,014,000	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	897,140,000	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	859,553,707	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	301,708,459	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	203,772,000	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	761,617,248	13.c.

### Ancillary Data