Bank name: Nykredit

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	2019-12-31	1.a.(3)
(4) Reporting currency	1004	DKK	1.a.(4)
(5) Euro conversion rate	1005	0.133841933	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2020-07-22	1.a.(6)
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	2020-07-22	1.b.(3)
(4) Language of public disclosure	1010	EN	1.b.(4)
(5) Web address of public disclosure	1011	https://www.nykredit.com/SysSiteAssets/ir/files/g-sib-assessr	1.b.(5)
Indicator			
Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	16,783	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	0	2.a.(3)
b. Securities financing transactions (SFTs)	40:-		01
(1) Adjusted gross value of SFTs	1013	64,514	
(2) Counterparty exposure of SFTs	1014	1,578	
c. Other assets	1015	1,573,425	2.c.
d. Gross notional amount of off-balance sheet items	1010		0 4 /4
(1) Items subject to a 0% credit conversion factor (CCF) (2) Items subject to a 20% CCF	1019 1022	0 1,868	2.d.(1)
(2) Items subject to a 20% CCF (3) Items subject to a 50% CCF	1022	1,868 27,313	2.d.(2) 2.d.(3)
(4) Items subject to a 100% CCF	1023	52,092	
e. Regulatory adjustments	1031	02,032	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough	1001		2.0.
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	1,722,422.10	2.f.
Section 3 - Intra-Financial System Assets	GSIB 1033	Amount 3,384	3.a.
			3.a. 3.a.(1)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions	1033	3,384	
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit	1033 1034	3,384 0	3.a.(1)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities	1033 1034 1035 1036	3,384 0 0 0 92,153	3.a.(1) 3.b. 3.c.(1)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities	1033 1034 1035 1036 1037	3,384 0 0 0 92,153 1,841	3.a.(1) 3.b. 3.c.(1) 3.c.(2)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities	1033 1034 1035 1036 1037 1038	3,384 0 0 92,153 1,841 952	3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper	1033 1034 1035 1036 1037 1038 1039	3,384 0 0 92,153 1,841 952	3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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	1033 1034 1035 1036 1037 1038 1039 1040	3,384 0 0 92,153 1,841 952 0 4,739	3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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)	1033 1034 1035 1036 1037 1038 1039 1040 1041	3,384 0 0 92,153 1,841 952 0 4,739	3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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) d. Net positive current exposure of securities financing transactions with other financial institutions	1033 1034 1035 1036 1037 1038 1039 1040	3,384 0 0 92,153 1,841 952 0 4,739	3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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)	1033 1034 1035 1036 1037 1038 1039 1040 1041	3,384 0 0 92,153 1,841 952 0 4,739	3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213	3,384 0 0 92,153 1,841 952 0 4,739 0 7	3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043	3,384 0 0 92,153 1,841 952 0 4,739 0 7	3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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), minu 3.c.(6))	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213	3,384 0 0 0 1 92,153 1,841 952 0 0 4,739 0 7 659 791	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)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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), minu 3.c.(6))	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 5	3,384 0 0 0 0 92,153 1,841 952 0 0 4,739 7 659 791 104,527	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)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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), minu 3.c.(6)) Section 4 - Intra-Financial System Liabilities	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 5	3,384 0 0 0 0 92,153 1,841 952 0 0 4,739 7 659 791 104,527	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)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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), minu 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 5 1045 GSIB	3,384 0 0 0 0 92,153 1,841 952 0 0 4,739 7 659 791 104,527	3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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), minu 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (3) Loans obtained from other financial institutions	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 5 1045 GSIB	3,384 0 0 0 0 92,153 1,841 952 0 4,739 0 7 659 791 104,527 Amount	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.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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), minu 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. 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 b. Unused portion of committed lines obtained from other financial institutions	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 GSIB 1046 1047 1105 1048	3,384 0 0 0 0 92,153 1,841 952 0 0 4,739 0 7 659 791 104,527 Amount 3,834 8,049 0 0	3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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), minu 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to openiory institutions (3) Loans obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 5 1045 GSIB	3,384 0 0 0 0 92,153 1,841 952 0 4,739 0 7 659 791 104,527 Amount	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.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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), minu 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. 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 b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 5 1045 GSIB 1046 1047 1105 1048 1214	3,384 0 0 0 0 92,153 1,841 952 0 4,739 0 7 659 791 104,527 Amount 3,834 8,049 0 0 0 22	3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(4) 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.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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), minu 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions (1) Net negative current exposure of securities financing transactions with other financial institutions (1) Net negative fair value	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 GSIB 1046 1047 1105 1048 1214	3,384 0 0 0 92,153 1,841 952 0 0 4,739 0 7 6599 791 104,527 Amount 3,834 8,049 0 0 0 22	3.a.(1) 3.b. 3.c.(3) 3.c.(3) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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), minu 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions (1) Net negative fair value (2) Potential future exposure	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 SGSIB 1046 1047 1105 1048 1214	3,384 0 0 0 92,153 1,841 952 0 0 4,739 0 7 659 791 104,527 Amount 3,834 8,049 0 0 0 22	3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.c.(6) 3.c.(6) 3.c.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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), minu 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions (1) Net negative current exposure of securities financing transactions with other financial institutions (1) Net negative fair value	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 GSIB 1046 1047 1105 1048 1214	3,384 0 0 0 92,153 1,841 952 0 0 4,739 0 7 6599 791 104,527 Amount 3,834 8,049 0 0 0 22	3.a.(1) 3.b. 3.c.(3) 3.c.(3) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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), minu 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 SGSIB 1046 1047 1105 1048 1214	3,384 0 0 0 92,153 1,841 952 0 0 4,739 0 7 659 791 104,527 Amount 3,834 8,049 0 0 0 22	3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.c.(6) 3.c.(6) 3.c.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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), minu 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. 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 b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 5 1045 GSIB 1046 1047 1105 1048 1214 1050 1051	3,384 0 0 0 0 92,153 1,841 952 0 0 4,739 0 77 659 791 104,527 Amount 3,834 8,049 0 0 0 22 830 491 13,227	3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.c.(6) 3.c.(6) 3.c.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(4) 4.a.(4) 4.a.(2) 4.c. 4.d.(1) 4.c. 5.a.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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), minu 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to onor-depository financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative carrent exposure of securities financing transactions with other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions c. Net negative carrent exposure of securities financing transactions with other financial institutions c. Net negative carrent exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1045 GSIB 1046 1047 1105 1048 1214 1050 1051 1052	3,384 0 0 0 0 92.153 1,841 952 0 4,739 0 77 659 791 104,527 Amount 3,834 8,049 0 0 0 22 830 4991 113,227	3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.c.(6) 3.c.(6) 3.c.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(4) 4.a.(4) 4.a.(2) 4.c. 4.d.(1) 4.c. 5.a.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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), minu 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to non-depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 5 1045 GSIB 1046 1047 1105 1048 1214 1050 1051 1052 GSIB	3,384 0 0 0 0 92.153 1,841 952 0 4,739 0 77 659 791 104.527 Amount 3,834 8,049 0 0 0 22 23 830 491 13,227	3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.c.(6) 3.c.(6) 3.c.(7) 4.a.(1) 4.a.(2) 4.a.(3) 4.a.(4) 4.d.(2) 4.c. 4.d.(1) 4.d.(2) 4.e.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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), minu 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. 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 b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions (1) Net negative current exposure of securities financing transactions with other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) Section 5 - Securities Outstanding a. Secured debt securities b. Senior unsecured debt securities d. Commercial paper	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1045 GSIB 1046 1047 1105 1048 1214 1050 1051 1052	3,384 0 0 0 0 92,153 1,841 952 0 4,739 0 77 659 791 104,527 Amount 3,334 8,049 0 0 22 3330 491 13,227	3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.c.(6) 3.c.(6) 3.c.(7) 4.a.(1) 4.a.(2) 4.a.(3) 4.a.(4) 4.d.(2) 4.c. 4.d.(1) 4.d.(2) 4.c.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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), minu 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to one-depository financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions d. Over-the-counter derivatives with other financial institutions e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) Section 5 - Securities Outstanding a. Secured debt securities b. Senior unsecured debt securities c. Cutificates of deposit	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1045 GSIB 1046 1047 1105 1051 1052 GSIB 1050 1051	3,384 0 0 0 0 92.153 1,841 952 0 4,739 0 77 659 791 104.527 Amount 3,834 8,049 0 0 0 22 23 830 491 13,227	3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.c.(6) 3.c.(6) 3.c.(7) 3.c.(1) 4.a.(1) 4.a.(2) 4.a.(3) 4.a.(4) 4.a.(4) 4.a.(5) 4.a.(5) 4.a.(6) 5.a. 5.b. 5.c. 5.d. 5.e.
(1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. 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) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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), minu 3.c.(6)) Section 4 - Intra-Financial System Liabilities a. 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 b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions c. Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) Section 5 - Securities Outstanding a. Secured debt securities b. Senior unsecured debt securities d. Commercial paper	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 5 1045 GSIB 1046 1047 1105 1048 1214 1050 1051 1052 GSIB	3,384 0 0 0 0 92,153 1,841 952 0 4,739 0 77 659 791 104,527 Amount 3,834 8,049 0 0 22 330 491 13,227	3.a.(1) 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.b. 4.c. 4.d.(1) 4.d.(2) 4.e.

Bank name: Nykredit

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	353	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD) d. Swiss francs (CHF)	1063 1064	534 7,157	6.c.
e. Chinese yuan (CNY)	1065		6.d. 6.e.
f. Euros (EUR)	1065	241 748,110	
q. British pounds (GBP)	1067	27,903	
h. Hong Kong dollars (HKD)	1068	6,515	
i. Indian rupee (INR)	1069	3	6.i.
j. Japanese yen (JPY)	1070	1,232	
k. Mexican pesos (MXN)	1108	58,255	6.k.
I. Swedish krona (SEK)	1071	471,735	
m. United States dollars (USD)	1072	575,168	
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	1,897,207	6.n.
II. Fayments activity indicator (sum or items o.a unough o.m)	1073	1,097,207	0.11.
Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	965,530	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	14,006	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	14,006	8.c.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
plexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally	GSIB 1078 1079	Amount 524,087 373,238	9.a. 9.b.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty	1078	524,087	9.b.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally	1078 1079	524,087 373,238	9.b.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b)	1078 1079 1080	524,087 373,238 897,325	9.b.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities	1078 1079 1080	524,087 373,238 897,325 Amount	9.b. 9.c.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT)	1078 1079 1080 GSIB 1081	524,087 373,238 897,325 Amount	9.b. 9.c.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS)	1078 1079 1080 GSIB 1081 1082	524,087 373,238 897,325 Amount 116,091 0	9.b. 9.c. 10.a. 10.b.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets	1078 1079 1080 GSIB 1081 1082 1083	524,087 373,238 897,325 Amount 116,091 0 102,870	9.b. 9.c. 10.a. 10.b. 10.c.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1078 1079 1080 GSIB 1081 1082 1083 1084	524,087 373,238 897,325 Amount 116,091 0 102,870 6,721	9.b. 9.c. 10.a. 10.b. 10.c. 10.d.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1078 1079 1080 GSIB 1081 1082 1083 1084 1085	524,087 373,238 897,325 Amount 116,091 0 102,870 6,721 6,500	9.b. 9.c. 10.a. 10.b. 10.c. 10.d.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1078 1079 1080 GSIB 1081 1082 1083 1084 1085	524,087 373,238 897,325 Amount 116,091 0 102,870 6,721 6,500 Amount	9.b. 9.c. 10.a. 10.b. 10.c. 10.d.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1078 1079 1080 GSIB 1081 1082 1083 1084 1085	524,087 373,238 897,325 Amount 116,091 0 102,870 6,721 6,500 Amount	9.b. 9.c. 10.a. 10.b. 10.c. 10.d.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) ss-Jurisdictional Activity Indicators Section 12 - Cross-Jurisdictional Claims	1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086	\$24,087 373,238 897,325 Amount 116,091 0 102,870 6,721 6,500 Amount 4,049	9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1078 1079 1080 GSIB 1081 1082 1083 1084 1085	524,087 373,238 897,325 Amount 116,091 0 102,870 6,721 6,500 Amount 4,049	9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) ss-Jurisdictional Activity Indicators Section 12 - Cross-Jurisdictional Claims	1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086	\$24,087 373,238 897,325 Amount 116,091 0 102,870 6,721 6,500 Amount 4,049	9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e.
a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (HFT) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) ss-Jurisdictional Activity Indicators Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086	524,087 373,238 897,325 Amount 116,091 0 102,870 6,721 6,500 Amount 4,049 Amount 87,813	9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086	524,087 373,238 897,325 Amount 116,091 0 102,870 6,721 6,500 Amount 4,049 Amount 87,813	9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) ss-Jurisdictional Activity Indicators Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) Section 13 - Cross-Jurisdictional Liabilities a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1078 1079 1080 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086	\$24,087 373,238 897,325 Amount 116,091 0 102,870 6,721 6,500 Amount 4,049 Amount 4,049 Amount 4,049	9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e. 11.a.