

Bank name: **DNB****General Bank Data**

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	NO	1.a.(1)
(2) Bank name	1002	DnBNOR	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2022-12-31	1.a.(3)
(4) Reporting currency	1004	NOK	1.a.(4)
(5) Euro conversion rate	1005	0.095113089	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2023-06-22	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1,000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2022-04-28	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.ir.dnb.no/capital-framework	1.b.(5)
(6) LEI code	2015	549300GKFGORYRRQ1414	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	33,159,297	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	62,004,693	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	110,437,568	2.b.(1)
(2) Counterparty exposure of SFTs	1014	1,050,701	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	2,588,289,814	2.c.
d. Items subject to a credit conversion factor (CCF)			
(1) Items subject to a 0% CCF	1019	53,479,907	2.d.(1)
(2) Items subject to a 20% CCF	1022	294,879,422	2.d.(2)
(3) Items subject to a 50% CCF	1023	416,789,186	2.d.(3)
(4) Items subject to a 100% CCF	1024	10,932,284	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	0	2.e.
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) through 2.c., 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))			
	1103	3,078,592,824.75	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet insurance assets	1701	368,820,837	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	120,471	2.g.(2)
(3) Investment value in consolidated entities	1208	0	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f			
	2101	25,129,784	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) through 2.g.(2) minus 2.g.(3) through 2.h)			
	1117	3,422,404,348	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1216	8,326,289	3.a.
(2) Other deposits	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
	1217	17,999,588	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	57,840,304	3.c.(1)
(2) Senior unsecured debt securities	2104	72,450,719	3.c.(2)
(3) Subordinated debt securities	2105	1,290,850	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	171,169	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	129,773	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions			
	1219	212,521	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	7,929,768	3.e.(1)
(2) Potential future exposure	2110	3,050,372	3.e.(2)
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a., 3.b through 3.c.(5), 3.d., 3.e.(1), and 3.e.(2), minus 3.c.(6))			
	1215	169,141,806	3.f.
Section 4 - Intra-Financial System Liabilities			
a. Funds deposited by or borrowed from other financial institutions			
(1) Deposits due to depository institutions	2111	56,834,816	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	98,526,951	4.a.(2)
(3) Loans obtained from other financial institutions	2113	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions			
	1223	36,951	4.b.
c. Net negative current exposure of SFTs with other financial institutions			
	1224	172,795	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	8,183,269	4.d.(1)
(2) Potential future exposure	2115	5,395,026	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))			
	1221	169,149,808	4.e.
Section 5 - Securities Outstanding			
a. Secured debt securities			
(1) Secured debt securities	2116	293,008,683	5.a.
b. Senior unsecured debt securities			
	2117	213,798,651	5.b.
c. Subordinated debt securities			
	2118	36,787,867	5.c.
d. Commercial paper			
	2119	290,780,620	5.d.
e. Certificates of deposit			
	2120	0	5.e.
f. Common equity			
	2121	301,468,478	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.			
	2122	16,088,631	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a. through 5.g.)			
	1226	1,151,932,931	5.h.

Bank name: **DNB****Substitutability/Financial Institution Infrastructure Indicators**

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	27,919,811	6.a.
b. Canadian dollars (CAD)	1063	79,738,672	6.c.
c. Swiss francs (CHF)	1064	93,190,349	6.d.
d. Chinese yuan (CNY)	1065	5,909,093	6.e.
e. Euros (EUR)	1066	64,056,814,022	6.f.
f. British pounds (GBP)	1067	2,746,667,227	6.g.
g. Hong Kong dollars (HKD)	1068	13,422,439	6.h.
h. Indian rupee (INR)	1069	3,423,964	6.i.
i. Japanese yen (JPY)	1070	68,005,187	6.j.
j. New Zealand dollars (NZD)	1109	1,825,130,642	6.k.
k. Swedish krona (SEK)	1071	2,508,696,191	6.l.
l. United States dollars (USD)	1072	45,303,691,933	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	116,732,609,529	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	2,323,617,000	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	2,203,700	8.a.
b. Debt underwriting activity	1076	601,551,447	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	603,755,147	8.c.

Section 9 - Trading Volume	GSIB	Amount	
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	1,780,648,094	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	1,380,920,347	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	3,161,568,441	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	671,960,000	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	10,908,000	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	682,868,000	9.f.

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	4,328,832,076	10.a.
b. OTC derivatives settled bilaterally	1905	2,312,355,924	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	6,641,188,000	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	36,189,628	10.a.
b. Available-for-sale securities (AFS)	1082	281,536,135	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	247,480,002	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	59,019,540	10.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	11,226,221	10.e.

Section 12 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	70,127,000	11.a.

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	913,479,498	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	171,379,658	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	1,084,859,156	13.c.

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	1,214,869,960	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	115,967,105	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	1,330,837,065	14.c.

Ancillary Data

Section 15 - Ancillary Indicators

Section 16 - Ancillary Items

Memorandum Items

Section 17 - Size Items

Section 18 - Interconnectedness Items

Section 19 - Substitutability/Financial Infra. Items

Section 20 - Complexity Items

Section 21 - Cross-Jurisdictional Activity Items	GSIB	Amount	
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	913,479,498	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	171,379,658	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdiction)	1282	1,330,837,065	21.g.

Section 22 - Ancillary Indicators