

Danske Bank Group

Indicators for assessing systemically important banks

Data disclosure

1. Introduction

The Basel Committee on Basel Supervision (BCBS) has developed a methodology for identifying global systematic important banks (G-SIBs), based on the framework established by the Financial Stability Board (FSB). The BCBSs methodology applies an indicator-based measurement approach. The 12 indicators are designed to reflect the different aspects of potential negative externalities of a bank's failure and its critical functions for the stability of the financial system. In June 2014, the European Banking Authority (EBA) requested large institutions to disclose the indicators developed by the BCBS.

Danske Bank is not considered a G-SIB, however with an overall exposure (Basel III leverage ratio exposure definition) exceeding EUR 200 billion, Danske Bank is required to disclose the 12 indicators on a consolidated basis. The 12 indicators are presented below.

2. Principles for calculation of indicators

The data is prepared based on the definitions of the 12 indicators as outlined in the EBA guidelines¹. However, these definitions are subject to interpretation and may not be directly comparable with other disclosures by Danske Bank. Differences may also arise as there is a requirement to use the regulatory scope of consolidation which differs from the consolidation definition applied under IFRSs. The reporting period is the financial year ending 31 December 2013.

¹ <http://www.eba.europa.eu/documents/10180/717755/EBA-GL-2014-02+%28Guidelines+on+disclosure+of+indicators+of+systemic+importance%29.pdf>

3. Disclosure

3.1 General information

a) Reporting date.....	31 December 2013
b) Reporting currency.....	DKK
c) Euro conversion rate.....	0.134060837
d) Reporting unit.....	1,000,000
e) Accounting standard.....	IFRS
f) Location of public disclosure.....	http://danskebank.com/en-uk/ir/Regulation/Pages/EBA-Data.aspx

3.2 Size Indicator

(DKK millions)	31 December 2013
1. Total exposures.....	3,539,211
2. Intra-Financial System Assets.....	552,980
3. Intra-Financial System Liabilities.....	123,228
4. Securities Outstanding.....	1,151,219
5. Payments Activity.....	2,166,227
6. Assets Under Custody.....	586,675
7. Underwritten transactions in Debt and Equity markets.....	144,875 ²
8. Notional Amount of Over-the-Counter (OTC) Derivatives.....	47,235,395
9. Trading and Available-for-Sale Securities.....	39,777
10. Level 3 Assets.....	13,246
11. Cross-Jurisdictional Claims.....	1,333,858
12. Cross-Jurisdictional Liabilities.....	2,103,392

² The amount for indicator no. 7 is included in the reporting to BCBS/EBA at DKK 741,603 million. The amount was subsequently changed to DKK 144,875 million.