# Danske Bank Group Indicators for assessing systemically important banks

#### 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. The European Banking Authority (EBA) has 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 outlined in the BCBC's instructions fo the end-2014 G-SIB assessment exercise. 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 2014.

### 3. Disclosure

## General Bank Data

Section 1 - General Information	
a. General information provided by the relevant supervisory authority:	
(2) Bank name	Danske Bank Group
(3) Reporting date (yyyy-mm-dd)	2014-12-31
(4) Reporting currency	DKK
(5) Euro conversion rate	0.13431292
b. General Information provided by the reporting institution:	
(1) Reporting unit	1,000,000
(2) Accounting standard	IFRS
(5) Web address of public disclosure	www.danskebank.com

### Size Indicator

ection 2 - Total Exposures	Amount in million DKK
a. Counterparty exposure of derivatives contracts	85,45
b. Gross value of securities financing transactions (SFTs)	469,41
c. Counterparty exposure of SFTs	7,35
d. Other assets	2,462,66
(1) Securities received in SFTs that are recognised as assets	1
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	3,024,89
f. Potential future exposure of derivative contracts	125,86
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	14,10
(1) Unconditionally cancellable credit card commitments	6,42
(2) Other unconditionally cancellable commitments	7,58
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	60,40
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	160,86
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	331,95
k. Total off-balance-sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	680.59
I. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:	000,09
(1) On-balance-sheet assets	
(1) On-balance-sneet assets (2) Potential future exposure of derivatives contracts	
(3) Unconditionally cancellable commitments	
(4) Other off-balance-sheet commitments	
(5) Investment value in the consolidated entities	
m. Regulatory adjustments	25,90
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum	
of items 2.l.(5) and 2.m)	3,679,58

## Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	Amount in million DKK
a. Funds deposited with or lent to other financial institutions	50,206
(1) Certificates of deposit	9,027
b. Unused portion of committed lines extended to other financial institutions	10,814
c. Holdings of securities issued by other financial institutions:	
(1) Secured debt securities	372,648
(2) Senior unsecured debt securities	6,017
(3) Subordinated debt securities	6,017
(4) Commercial paper	9,027
(5) Equity securities	23,209
(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	243
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:	
(1) Net positive fair value	7,912
(2) Potential future exposure	112,393
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))	598,48

Key:

The figure has changed since initial disclosure on www.danskebank.com on 30 April 2015. Initial figure disclosed was DKK 25m. The change reflects primarily the holding in the insurance subsidiary Danica, which has now been included.

Page 1 Updated on: 13-07-2015

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I. United States dollars  M. Payments activity indicator (sum of items 6.a through 6.l)  a. Assets Under Custody  a. Assets under custody indicator  cection 7 - Assets Under Custody  a. Assets under custody indicator  cection 8 - Underwritten Transactions in Debt and Equity Markets  a. Equity underwriting activity  b. Debt underwriting activity  c. Underwriting activity  c. Underwriting activity indicator (sum of items 8.a and 8.b)  field, 54  plexity indicators  cection 9 - Notional Amount of Over-the-Counter (OTC) Derivatives  a. OTC derivatives settled bilaterally  b. OTC derivatives settled bilaterally  c. OTC derivatives indicator (sum of items 9.a and 9.b)  cection 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  a. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)  cection 11 - Level 3 Assets  a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)  Amount in million DKK  a. Cross-jurisdictional Claims  a. Cross-jurisdictional Claims  a. Cross-jurisdictional Claims  a. Cross-jurisdictional Claims  a. Foress-Jurisdictional Liabilities  a. Foresign liabilities (excluding derivatives and local liabilities in local currency)  (1) Any foreign liabilities to related offices included in item 13.a.  26.06.19  1.168.14  1.168.14  1.168.14  1.168.14  1.168.14  1.168.14  1.168.14  1.168.14  1.168.14  1.168.14  1.168.14  1.168.14	· · · · · · · · · · · · · · · · · · ·			
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ection 7 - Assets Under Custody a. Assets under custody indicator 647.820  ection 8 - Underwritten Transactions in Debt and Equity Markets Amount in million DKK a. Equity underwriting activity 161.156 c. Underwriting activity 161.156 c. Underwriting activity indicator (sum of items 8.a and 8.b) 164.541  plexity indicators  ection 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives eleared through a central counterparty 29.221.186 b. OTC derivatives settled bilaterally 176.573.26 c. OTC derivatives ested to bilaterally 46.794.441  ection 10 - Trading and Available-for-Sale Securities Amount in million DKK a. Held-for-trading securities (HFT) 484.191 b. Available-for-sale securities (HFT) 484.191 c. Trading and AFS securities that meet the definition of Level 1 assets 403.374 d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts 403.374 ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs) 7.692  ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs) 7.693  Amount in million DKK a. Cross-jurisdictional Claims a. Cross-jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) 7.693  Amount in million DKK a. Foreign liabilities to related offices included in item 13.a. 4 Amount in million DKK 5 Agouth 1 Amount in million DKK 6 Amount in million DKK 7 Amount in million DKK 8 Amount in million DKK 9 Amount in milli			000 00,262	
a. Assets under custody indicator  647,826  ection 8 - Underwritten Transactions in Debt and Equity Markets  a. Equity underwriting activity  161,154  c. Underwriting activity indicator (sum of items 8.a and 8.b)  164,54  plexity indicators  ection 9 - Notional Amount of Over-the-Counter (OTC) Derivatives  a. OTC derivatives cleared through a central counterparty  29,221,18  b. OTC derivatives settled bilaterally  17,573,255  c. OTC derivatives indicator (sum of items 9.a and 9.b)  46,794,44*  ection 10 - Trading and Available-for-Sale Securities  Amount in million DKK  a. Held-for-trading securities (HFT)  484,19  b. Available-for-sale securities (HFT)  484,19  c. Trading and AFS securities that meet the definition of Level 1 assets  408,374  d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts  e. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts  a. Level 3 assets indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)  20,156  ection 11 - Level 3 Assets  a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)  7,692  s-Jurisdictional Activity Indicators  ection 12 - Cross-Jurisdictional Claims  a. Cross-jurisdictional Claims  a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)  Amount in million DKK  a. Foreign liabilities (excluding derivatives and local liabilities in local currency)  1,363,100  1,363,100  1,684	III. I ayinents activity indicator (sum of items o.a tillou	igii o.i)		2,437,37
a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b)  c. Underwriting activity indicator (sum of items 8.a and 8.b)  c. Underwriting activity indicator (sum of items 8.a and 8.b)  c. Underwriting activity indicators  cection 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 settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b)  cection 10 - Trading and available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale 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)  cection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)  s-Jurisdictional Activity Indicators  cection 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional Claims indicator (Total foreign claims on an ultimate risk basis)  Amount in million DKK a. Foreign liabilities (excluding derivatives and local liabilities in local currency) 1,363,100 1,344,084 b. Local liabilities to related offices included in item 13.a. 250,109 b. Local liabilities in local currency (excluding derivatives activity) 1,166,146				
b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b)  164,54*  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 c. OTC derivatives indicator (sum of items 9.a and 9.b)  17,573,256 c. OTC derivatives indicator (sum of items 9.a and 9.b)  46,794,44*  section 10 - Trading and Available-for-Sale Securities Amount in million DKK a. Held-for-trading securities (HFT) b. Available-for-sale 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)  20,156  a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)  Amount in million DKK a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)  Amount in million DKK a. Cross-jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)  Amount in million DKK a. Foreign liabilities to related offices included in item 13.a.  4 Mount in million DKK 5 Amount in million DKK 6 Amount in million DKK 6 Amount in million DKK 7 Amount in million DKK 7 Amount in million DKK 7 Amount in million DKK 8 Amount in million DKK 9 Amount	a. Assets under custody indicator	quity Markets		647,820
c. Underwriting activity indicator (sum of items 8.a and 8.b)  164,54*  plexity indicators  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)  46,794,44*  a. Held-for-trading securities (HFT) 484,19 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)  a. Evel 3 assets indicator (Assets valued using Level 3 measurement inputs)  Amount in million DKK a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)  Amount in million DKK a. Evel 3 assets indicator (Total foreign claims on an ultimate risk basis)  Amount in million DKK a. Foreign liabilities (excluding derivatives and local liabilities in local currency) (1) Any foreign liabilities to related offices included in item 13.a. 250,196 b. Local liabilities in local currency (excluding derivatives activity) 1,168,148	a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and E	quity Markets		647,820  Amount in million DKK
Amount in million DKK 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) 46,794,44  Section 10 - Trading and Available-for-Sale Securities Amount in million DKK a. Held-for-trading securities (HFT) 484,19 b. Available-for-sale securities (AFS) 55,54 c. Trading and AFS securities that meet the definition of Level 1 assets 408,37 d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts 114,200 e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) 20,15  S-Jurisdictional Activity Indicators  Amount in million DKK a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs) 7,693  S-Jurisdictional Activity Indicators  Amount in million DKK a. Cross-jurisdictional Claims a. Cross-jurisdictional Claims indicator (Total foreign claims on an ultimate risk basis) 1,344,084  Amount in million DKK a. Foreign liabilities (excluding derivatives and local liabilities in local currency) 1,363,100 (1) Any foreign liabilities to related offices included in item 13.a. 250,104 b. Local liabilities in local currency (excluding derivatives activity) 1,168,144	Assets under custody indicator     Assets under custody indicator     Transactions in Debt and E     Equity underwriting activity	equity Markets		647,820 Amount in million DKK
ection 9 - Notional Amount of Over-the-Counter (OTC) Derivatives  a. OTC derivatives cleared through a central counterparty  b. OTC derivatives settled bilaterally  17,573,255  c. OTC derivatives indicator (sum of items 9.a and 9.b)  46,794,444  ection 10 - Trading and Available-for-Sale Securities  Amount in million DKK  a. Held-for-trading securities (HFT)  484,19  b. Available-for-sale securities (AFS)  58,544  c. Trading and AFS securities that meet the definition of Level 1 assets  408,377  d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts  114,200  e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)  20,15  ection 11 - Level 3 Assets  Amount in million DKK  a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)  7,693  s-Jurisdictional Activity Indicators  ection 12 - Cross-Jurisdictional Claims  a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)  Amount in million DKK  a. Foreign liabilities (excluding derivatives and local liabilities in local currency)  1,363,100  1,363,10	Assets under custody indicator  ection 8 - Underwritten Transactions in Debt and E     Equity underwriting activity     Debt underwriting activity			647,820 Amount in million DKK 3,382 161,150
a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives settled bilaterally 17,573,25 c. OTC derivatives indicator (sum of items 9.a and 9.b) 46,794,44  ection 10 - Trading and Available-for-Sale Securities Amount in million DKK 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 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) 20,154  ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs) 7,692  s-Jurisdictional Activity Indicators  ection 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) 4 Amount in million DKK a. Foreign liabilities (excluding derivatives and local liabilities in local currency) 1,363,100 (1) Any foreign liabilities to related offices included in item 13.a. 250,196 b. Local liabilities in local currency (excluding derivatives activity) 1,168,148	Assets under custody indicator  ection 8 - Underwritten Transactions in Debt and E     Equity underwriting activity     Debt underwriting activity     Underwriting activity     Underwriting activity indicator (sum of items 8.a and			647,820 Amount in million DKK 3,382 161,150
b. OTC derivatives settled bilaterally  c. OTC derivatives indicator (sum of items 9.a and 9.b)  46,794,44*  Amount in million DKK  a. Held-for-trading and Available-for-Sale Securities  Amount in million DKK  b. Available-for-sale securities (HFT)  484,19  58,54  c. Trading and AFS securities (HFT)  58,54  c. Trading and AFS securities that meet the definition of Level 1 assets  400,37  d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts  114,200  e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)  20,15  ection 11 - Level 3 Assets  a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)  7,69;  s-Jurisdictional Activity Indicators  a. Cross-jurisdictional Claims  a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)  Amount in million DKK  a. Foreign liabilities (excluding derivatives and coal liabilities in local currency)  (1) Any foreign liabilities to related offices included in item 13.a.  250,19  b. Local liabilities in local currency (excluding derivatives activity)  1,168,14	a. Assets under custody indicator  ection 8 - Underwritten Transactions in Debt and E a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and	d 8.b)		647,820 Amount in million DKK 3,382 161,150
c. OTC derivatives indicator (sum of items 9.a and 9.b)  46,794,44*  ection 10 - Trading and Available-for-Sale Securities Amount in million DKK a. Held-for-trading securities (HFT) b. Available-for-sale securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets 408,37* d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts 114,200 e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) 20,15* ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs) 7,692  s-Jurisdictional Activity Indicators  ection 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)  Amount in million DKK a. Foreign liabilities or related offices included in item 13.a. 4 Amount in million DKK 1,363,100	a. Assets under custody indicator  ection 8 - Underwritten Transactions in Debt and E a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and colexity indicators  ection 9 - Notional Amount of Over-the-Counter (O	18.b) TC) Derivatives		647,824 Amount in million DKK 3,38: 161,15t 164,54:
ection 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities (AFS) d. 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) 20,15c ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)  7,692 s-Jurisdictional Activity Indicators ection 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)  Amount in million DKK a. Fores-Jurisdictional Liabilities a. Foreign liabilities (excluding derivatives and local liabilities in local currency) 1,363,100 (1) Any foreign liabilities to related offices included in item 13.a. 250,100 b. Local liabilities in local currency (excluding derivatives activity) 1,168,143	a. Assets under custody indicator  ection 8 - Underwritten Transactions in Debt and E a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and colexity indicators  ection 9 - Notional Amount of Over-the-Counter (O	18.b) TC) Derivatives		647,826  Amount in million DKK 3,38: 161,15: 164,54  Amount in million DKK
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) 20,15c e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) 20,15c ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs) 7,692 s-Jurisdictional Activity Indicators ection 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) Amount in million DKK a. Foreign liabilities (excluding derivatives and local liabilities in local currency) 1,363,106 (1) Any foreign liabilities to related offices included in item 13.a. 250,106 b. Local liabilities in local currency (excluding derivatives activity) 1,168,148	a. Assets under custody indicator  ection 8 - Underwritten Transactions in Debt and E a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and  plexity indicators  ection 9 - Notional Amount of Over-the-Counter (O a. OTC derivatives cleared through a central counterp	18.b) TC) Derivatives		Amount in million DKK 3,380 161,156 164,54  Amount in million DKK 29,221,180
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) 20,15c e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) 20,15c ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs) 7,692 s-Jurisdictional Activity Indicators ection 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) 4 Amount in million DKK a. Foreign liabilities (excluding derivatives and local liabilities in local currency) 1,363,106 (1) Any foreign liabilities to related offices included in item 13.a. 250,106 b. Local liabilities in local currency (excluding derivatives activity) 1,168,148	a. Assets under custody indicator  ection 8 - Underwritten Transactions in Debt and E a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and colexity indicators  ection 9 - Notional Amount of Over-the-Counter (O a. OTC derivatives cleared through a central counterp b. OTC derivatives settlied bilaterally	TC) Derivatives		Amount in million DKK 3,38: 161,15i 164,54:  Amount in million DKK 29,221,18: 17,573,25:
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)  20,15  ection 11 - Level 3 Assets  a. Level 3 Assets  a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)  7,693  s-Jurisdictional Activity Indicators  ection 12 - Cross-Jurisdictional Claims  a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)  Amount in million DKK  a. Foreign liabilities (excluding derivatives and local liabilities in local currency)  (1) Any foreign liabilities to related offices included in item 13.a.  250,19  b. Local liabilities in local currency (excluding derivatives activity)	a. Assets under custody indicator  ection 8 - Underwritten Transactions in Debt and E a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and plexity indicators  ection 9 - Notional Amount of Over-the-Counter (O a. OTC derivatives cleared through a central counterp b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b	TC) Derivatives		Amount in million DKK 3,38: 161,15: 164,54  Amount in million DKK 29,221,18: 17,573,25: 46,794,44
c. Trading and AFS securities that meet the definition of Level 1 assets 408,37 d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts 114,201 e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) 20,15  ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs) 7,69  s-Jurisdictional Activity Indicators  ection 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) 408,37 Amount in million DKK a. Foreign liabilities (excluding derivatives and local liabilities in local currency) 1,363,100 1,363,10	a. Assets under custody indicator  ection 8 - Underwritten Transactions in Debt and E a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and colexity indicators  ection 9 - Notional Amount of Over-the-Counter (O a. OTC derivatives cleared through a central counterp b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b ection 10 - Trading and Available-for-Sale Securitie	TC) Derivatives		Amount in million DKK 3,38: 161,15: 164,54:  Amount in million DKK 29,221,18: 17,573,26: 46,794,44  Amount in million DKK
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)  20,15c  ection 11 - Level 3 Assets  a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)  3-Jurisdictional Activity Indicators  ection 12 - Cross-Jurisdictional Claims  a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)  Amount in million DKK  a. Foreign liabilities (excluding derivatives and local liabilities in local currency)  (1) Any foreign liabilities to related offices included in item 13.a.  250,106  (2) Local liabilities in local currency (excluding derivatives activity)  1,168,148	a. Assets under custody indicator  ection 8 - Underwritten Transactions in Debt and E a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and other indicators)  ection 9 - Notional Amount of Over-the-Counter (O a. OTC derivatives cleared through a central counterp b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b  ection 10 - Trading and Available-for-Sale Securitie a. Held-for-trading securities (HFT)	TC) Derivatives		Amount in million DKK 3,38: 161,15: 164,54  Amount in million DKK 29,221,18: 17,573,25: 46,794,44:  Amount in million DKK 484,19
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)  20,156  ection 11 - Level 3 Assets  a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)  7,692  s-Jurisdictional Activity Indicators  ection 12 - Cross-Jurisdictional Claims  a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)  Amount in million DKK  a. Foreign liabilities (excluding derivatives and local liabilities in local currency)  (1) Any foreign liabilities to related offices included in item 13.a.  250,196  b. Local liabilities in local currency (excluding derivatives activity)  1,168,148	a. Assets under custody indicator  ection 8 - Underwritten Transactions in Debt and E a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and objective indicators)  ection 9 - Notional Amount of Over-the-Counter (O a. OTC derivatives cleared through a central counterp b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b  ection 10 - Trading and Available-for-Sale Securitie a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS)	TC) Derivatives earty		Amount in million DKK 3,38: 161,15: 164,54  Amount in million DKK 29,221,18: 17,573,25: 46,794,44:  Amount in million DKK 484,19: 58,54:
ection 11 - Level 3 Assets  a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)  7,692  s-Jurisdictional Activity Indicators  ection 12 - Cross-Jurisdictional Claims  a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)  Amount in million DKK  ection 13 - Cross-Jurisdictional Liabilities  Amount in million DKK  a. Foreign liabilities (excluding derivatives and local liabilities in local currency)  (1) Any foreign liabilities to related offices included in item 13.a.  250,196  b. Local liabilities in local currency (excluding derivatives activity)  1,168,148	a. Assets under custody indicator  ection 8 - Underwritten Transactions in Debt and E a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and colexity indicators  ection 9 - Notional Amount of Over-the-Counter (O a. OTC derivatives cleared through a central counterp b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b  ection 10 - Trading and Available-for-Sale Securitie a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition	TC) Derivatives Party  O)  of Level 1 assets		Amount in million DKK 3,38: 161,15: 164,54:  Amount in million DKK 29,221,18: 17,573,25: 46,794,44:  Amount in million DKK 484,19 58,54: 408,37:
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Page 2 Updated on: 13-07-2015