Bank name: Danske Bank

General Bank Data

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	DanskeBank	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2023-12-31	1.a.(3)
(4) Reporting currency	1004	DKK	1.a.(4)
(5) Euro conversion rate	1005	0.134175958	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2024-04-30	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	2024-05-03	1.b.(3)
(4) Language of public disclosure	1010	EN	1.b.(4)
(5) Web address of public disclosure	1011	https://danskebank.com/-/media/danske-bank-com/file-cloud	1.b.(5)
(6) LEI code	2015	MAES062Z21O4RZ2U7M96	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	32,645	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	949	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	112,886	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	274,787	2.b.(1)
(2) Counterparty exposure of SFTs	1014	11,601	2.b.(2)
c. Other assets	1015	2,582,857	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	60,393	2.d.(1)
(2) Items subject to a 20% CCF	1022	116,343	2.d.(2)
(3) Items subject to a 40% CCF	2300	0	2.d.(3)
(4) Items subject to a 50% CCF	1023	526,847	2.d.(4)
(5) Items subject to a 100% CCF	1024	22,014	2.d.(5)
e. Regulatory adjustments	1031	14,893	2.e.
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 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	3,330,470.40	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	541,668	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	30,065	2.g.(2)
(3) Investment value in consolidated entities	1208	17,921	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	0	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h)	1117	3,884,282	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	16,519	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	11,707	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	266,004	3.c.(1)
(2) Senior unsecured debt securities	2104	6,659	3.c.(2)
(3) Subordinated debt securities	2105	3,330	3.c.(3)
(4) Commercial paper	2106	268	3.c.(4)
(5) Equity securities	2107	20,455	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	575	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	936	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	14,400	3.e.(1)
(2) Potential future exposure	2110	58,379	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	398,082	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions			
(1) Deposits due to depository institutions	2111	70,774	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	195,182	4.a.(2)
(3) Loans obtained from other financial institutions	2113	19,375	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	0	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	579	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	6,519	4.d.(1)
(2) Potential future exposure	2115	17,708	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	310,137	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	2116	897,921	5.a.
b. Senior unsecured debt securities	2117	96,613	5.b.
c. Subordinated debt securities	2118	35,174	5.c.
d. Commercial paper	2119	5,228	5.d.
e. Certificates of deposit	2120	3,245	5.e.
f. Common equity	2121	155,103	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	0	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	1,193,284	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	55,281	6.a.
b. Canadian dollars (CAD)	1063	298,392	6.c.
c. Swiss francs (CHF)	1064	471,169	6.d.
d. Chinese yuan (CNY)	1065	3,729	6.e.
e. Euros (EUR)	1066	10,715,720	6.f.
f. British pounds (GBP)	1067	1,334,035	6.g.
g. Hong Kong dollars (HKD)	1068	10,254	6.h.
h. Indian rupee (INR)	1069	830	6.i.
i. Japanese yen (JPY)	1070	89,892	6.j.
j. New Zealand dollars (NZD)	1109	416	6.k.
k. Swedish krona (SEK)	1071	4,009,908	6.l.
l. United States dollars (USD)	1072	7,624,405	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	24,619,267	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	1,190,165	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	255,088	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	255,088	8.c.

Section 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	447,239	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	1,954,324	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	2,401,563	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	10,873,309	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	68,019	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	10,941,328	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	23,770,068	10.a.
b. OTC derivatives settled bilaterally	1905	18,511,296	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	42,281,364	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	324,983	10.a.
b. Available-for-sale securities (AFS)	1082	107,226	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	279,896	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	14,787	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	137,526	10.e.

Section 12 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	40,601	11.a.

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	1,090,421	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	241,171	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	1,331,592	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 cu	2131	1,383,215	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	222,506	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	1,605,721	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	1,090,421	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	241,171	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdicti	1282	1,605,721	21.g.

Section 22 - Ancillary Indicators