

G-SIB assessment indicators end-20**20**

Nykredit indicators for the end-2020 Basel Committee on banking Supervision assessment of the systemic importance of banks in a global context.

General Bank Data

Section 1 - General Information	GSIB	Response
a. General information provided by the relevant supervisory authority:		
(1) Country code	1001	DK
(2) Bank name	1002	Nykredit Realkredit Group
(3) Reporting date (yyyy-mm-dd)	1003	2020-12-31
(4) Reporting currency	1004	DKK
(5) Euro conversion rate	1005	0,134392345
(6) Submission date (yyyy-mm-dd)	1006	2021-04-29
b. General Information provided by the reporting institution:		
(1) Reporting unit	1007	1.000.000
(2) Accounting standard	1008	IFRS
(3) Date of public disclosure (yyyy-mm-dd)	1009	2021-04-29
(4) Language of public disclosure	1010	EN
(5) Web address of public disclosure	1011	https://www.nykredit.com/SysSite
(6) LEI code	2015	LIU16F6VZJSD6UKHD557

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in million DKK
a. Derivatives		
(1) Counterparty exposure of derivatives contracts	1012	17.494
(2) Capped notional amount of credit derivatives	1201	0
(3) Potential future exposure of derivative contracts	1018	0
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	48.620
(2) Counterparty exposure of SFTs	1014	1.198
c. Other assets	1015	1.616.457
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	0
(2) Items subject to a 20% CCF	1022	2.103
(3) Items subject to a 50% CCF	1023	29.253
(4) Items subject to a 100% CCF	1024	56.302
e. Regulatory adjustments	1031	0
f. Total exposures indicator (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	1.755.118

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in million DKK
a. Funds deposited with or lent to other financial institutions	1033	3.398
(1) Certificates of deposit	1034	0
b. Unused portion of committed lines extended to other financial institutions	1035	0
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	1036	78.303
(2) Senior unsecured debt securities	1037	2.697
(3) Subordinated debt securities	1038	3.629
(4) Commercial paper	1039	0
(5) Equity securities	1040	4.555
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	15
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	1043	728
(2) Potential future exposure	1044	804
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))	1045	94.129

Section 4 - Intra-Financial System Liabilities	GSIB	Amount in million DKK
a. Funds deposited by or borrowed from other financial institutions:		
(1) Deposits due to depository institutions	1046	3.398
(2) Deposits due to non-depository financial institutions	1047	9.970
(3) Loans obtained from other financial institutions	1105	0
b. Unused portion of committed lines obtained from other financial institutions	1048	0
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	6
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	453
(2) Potential future exposure	1051	743
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	14.570

Section 5 - Securities Outstanding	GSIB	Amount in million DKK
a. Secured debt securities	1053	1.365.682
b. Senior unsecured debt securities	1054	47.230
c. Subordinated debt securities	1055	10.893
d. Commercial paper	1056	5.574
e. Certificates of deposit	1057	2.365
f. Common equity	1058	0
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	1.431.744

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in million DKK
a. Australian dollars (AUD)	1061	534
b. Brazilian real (BRL)	1062	0
c. Canadian dollars (CAD)	1063	759
d. Swiss francs (CHF)	1064	10.661
e. Chinese yuan (CNY)	1065	6
f. Euros (EUR)	1066	945.435
g. British pounds (GBP)	1067	46.345
h. Hong Kong dollars (HKD)	1068	1.446
i. Indian rupee (INR)	1069	3
j. Japanese yen (JPY)	1070	2.297
k. Mexican pesos (MXN)	1108	550
l. Swedish krona (SEK)	1071	410.255
m. United States dollars (USD)	1072	495.011
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	1.913.302

Section 7 - Assets Under Custody	GSIB	Amount in million DKK
a. Assets under custody indicator	1074	1.154.305

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in million DKK
a. Equity underwriting activity	1075	0
b. Debt underwriting activity	1076	19.656
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	19.656

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in million DKK
a. OTC derivatives cleared through a central counterparty	1078	606.677
b. OTC derivatives settled bilaterally	1079	333.981
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	940.658

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in million DKK
a. Held-for-trading securities (HFT)	1081	113.437
b. Available-for-sale securities (AFS)	1082	0
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	106.222
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	6.103
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	1.112

Section 11 - Level 3 Assets	GSIB	Amount in million DKK
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	3.236

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount in million DKK
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	97.501

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in million DKK
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	39.138
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0
b. Local liabilities in local currency (excluding derivatives activity)	1090	0
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	39.138