G-SIB assessment indicators end-2021

Nykredit indicators for the end-2021 Basel Committee on banking Supervision assessment of the systemic importance of banks in a global context.

End-2021 G-SIB Assessment Exercise

v5.1.6

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	2021-12-31
(4) Reporting currency	1004	DKK
(5) Euro conversion rate	1005	0.13447367
(6) Submission date (yyyy-mm-dd)	1006	2022-06-13
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	2022-06-13
(4) Language of public disclosure	1010	EN
(5) Web address of public disclosure	1011	https://www.nykredit.com/SysSit
(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	18,595
(2) Capped notional amount of credit derivatives	1201	0
(3) Potential future exposure of derivative contracts	1018	5,183
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	58,955
(2) Counterparty exposure of SFTs	1014	1,436
c. Other assets	1015	1,637,132
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	1,339
(3) Items subject to a 50% CCF	1023	27,318
(4) Items subject to a 100% CCF	1024	53,392
e. Regulatory adjustments	1031	0
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	1,788,619
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:		
(1) On-balance sheet and off-balance sheet insurance assets	1701	0
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	0
(3) Investment value in consolidated entities	1208	0
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	0
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	1,788,619

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in million DKK
a. Funds deposited with or lent to other financial institutions	1216	3,054
(1) Certificates of deposit	2102	0
b. Unused portion of committed lines extended to other financial institutions	1217	0
c. Holdings of securities issued by other financial institutions		
(1) Secured debt securities	2103	70,803
(2) Senior unsecured debt securities	2104	2,251
(3) Subordinated debt securities	2105	1,022
(4) Commercial paper	2106	0
(5) Equity securities	2107	6,182
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	0
d. Net positive current exposure of SFTs with other financial institutions	1219	64
e. OTC derivatives with other financial institutions that have a net positive fair value		
(1) Net positive fair value	2109	231
(2) Potential future exposure	2110	446
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	84,054

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	2111	3,054
(2) Deposits due to non-depository financial institutions	2112	2,233
(3) Loans obtained from other financial institutions	2113	0
b. Unused portion of committed lines obtained from other financial institutions	1223	0
c. Net negative current exposure of SFTs with other financial institutions	1224	10
d. OTC derivatives with other financial institutions that have a net negative fair value		
(1) Net negative fair value	2114	291
(2) Potential future exposure	2115	593
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	6,181

Section 5 - Securities Outstanding	GSIB	Amount in million DKK
a. Secured debt securities	2116	1,361,948
b. Senior unsecured debt securities	2117	55,506
c. Subordinated debt securities	2118	10,737
d. Commercial paper	2119	4,415
e. Certificates of deposit	2120	4,073
f. Common equity	2121	0
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	0
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	1,436,679

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	479
b. Canadian dollars (CAD)	1063	536
c. Swiss francs (CHF)	1064	11,373
d. Chinese yuan (CNY)	1065	959
e. Euros (EUR)	1066	833,900
f. British pounds (GBP)	1067	19,887
g. Hong Kong dollars (HKD)	1068	525
h. Indian rupee (INR)	1069	6
i. Japanese yen (JPY)	1070	533
j. New Zealand dollars (NZD)	1109	6
k. Swedish krona (SEK)	1071	633,418
l. United States dollars (USD)	1072	540,389
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	2,042,011

Section 7 - Assets Under Custody	GSIB	Amount in million DKK
a. Assets under custody indicator	1074	354,342

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	21,401
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	21,401

Section 9 - Trading Volume	GSIB	Amount in million DKK
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	4,671
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	2,544,723
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	2,549,394
d. Trading volume of listed equities, excluding intragroup transactions	2126	366,898
e. Trading volume of all other securities, excluding intragroup transactions	2127	2,016
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	368,914

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in million DKK
a. OTC derivatives cleared through a central counterparty	2129	688,626
b. OTC derivatives settled bilaterally	1905	329,477
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10	1227	1,018,102

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount in million DKK
a. Held-for-trading securities (HFT)	1081	92,095
b. Available-for-sale securities (AFS)	1082	0
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	84,121
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	5,570
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	2,404

Section 12 - Level 3 Assets	GSIB	Amount in million DKK
a. Level 3 assets indicator, including insurance subsidiaries	1229	5,190

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount in million DKK
a. Total foreign claims on an ultimate risk basis	1087	127,133
b. Foreign derivative claims on an ultimate risk basis	1146	960
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	128,092

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount in million DKK
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	19,136
b. Foreign derivative liabilities on an immediate risk basis	1149	529
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	19,666