Bank name: Nordea

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	FI	1.a.(1)
(2) Bank name	1002	Nordea	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2018-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2019-06-19	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1 000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2019-04-30	1.b.(3)
(4) Language of public disclosure	1010	EN	1.b.(4)
(5) Web address of public disclosure	1011	www.nordea.com/gsib	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	6 316 443	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	5 152 018	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	22 240 019	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	22 659 368	2.b.(1)
(2) Counterparty exposure of SFTs	1014	323 313	2.b.(2)
c. Other assets	1015	440 487 458	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	36 838 687	2.d.(1)
(2) Items subject to a 20% CCF	1022	553 356	2.d.(2)
(3) Items subject to a 50% CCF	1023	52 237 225	2.d.(3)
(4) Items subject to a 100% CCF	1024	5 491 986	2.d.(4)
e. Regulatory adjustments	1031	4 420 550	2.e.
f. Total exposures indicator (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	532 583 757,40	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	36 105 066	3.a.
(1) Certificates of deposit	1034	102 225	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	2 219 429	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	38 758 169	3.c.(1)
(2) Senior unsecured debt securities	1037	1 737 796	3.c.(2)
(3) Subordinated debt securities	1038	132 622	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	790 967	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	241 491	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	249 213	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	1 136 233	3.e.(1)
(2) Potential future exposure	1044	15 574 889	3.e.(2)
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	96 462 893	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	1046	22 539 331	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	20 944 480	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	89 165	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	486 715	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	853 771	4.d.(1)
(2) Potential future exposure	1051	4 229 174	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	49 142 636	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	107 963 000	5.a.
b. Senior unsecured debt securities	1054	35 715 000	5.b.
c. Subordinated debt securities	1055	9 155 000	5.c.
d. Commercial paper	1056	17 078 272	5.d.
e. Certificates of deposit	1057	29 692 793	5.e.
f. Common equity	1058	29 564 649	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	229 168 714	5.h.

Bank name: Nordea

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	93 755 363	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	141 777 286	6.c.
d. Swiss francs (CHF)	1064	430 686 422	6.d.
e. Chinese yuan (CNY)	1065	38 497 811	6.e.
f. Euros (EUR)	1066	3 039 394 307	6.f.
g. British pounds (GBP)	1067	1 154 159 633	6.g.
h. Hong Kong dollars (HKD)	1068	24 573 566	6.h.
i. Indian rupee (INR)	1069	228 735	6.i.
j. Japanese yen (JPY)	1070	116 174 227	6.j.
k. Mexican pesos (MXN)	1108	25 841 251	6.k.
l. Swedish krona (SEK)	1071	2 159 596 117	6.l.
m. United States dollars (USD)	1072	12 998 730 067	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	20 223 414 785	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	743 000 000	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	85 007	8.a.
b. Debt underwriting activity	1076	20 513 000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	20 598 007	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	4 460 778 802	9.a.
b. OTC derivatives settled bilaterally	1079	1 992 576 266	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	6 453 355 068	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	45 658 683	10.a.
b. Available-for-sale securities (AFS)	1082	33 569 151	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	52 078 869	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	3 433 358	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	23 715 607	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	2 191 937	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	371 220 881	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	97 198 325	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	103 525 041	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	200 723 366	13.c.

Ancillary Data