

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	2020-12-31	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	2021-06-24	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	2020-04-30	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)
(6) LEI code	2015	529900ODI3047E2LIV03	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	7,122,141	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	4,825,464	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	18,843,402	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	19,002,148	2.b.(1)
(2) Counterparty exposure of SFTs	1014	322,849	2.b.(2)
c. Other assets			
d. Gross notional amount of off-balance sheet items	1015	439,039,675	2.c.
(1) Items subject to a 0% credit conversion factor (CCF)			
(1) Items subject to a 0% CCF	1019	40,379,000	2.d.(1)
(2) Items subject to a 20% CCF	1022	7,855,483	2.d.(2)
(3) Items subject to a 50% CCF	1023	57,753,786	2.d.(3)
(4) Items subject to a 100% CCF	1024	8,326,300	2.d.(4)
e. Regulatory adjustments			
(1) Net positive fair value	1031	3,306,750	2.e.
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	531,967,868.60	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1033	27,923,526	3.a.
(2) Deposits due to depository institutions	1034	5,483	3.a.(1)
(3) Loans obtained from other financial institutions	1035	967,715	3.b.
b. Unused portion of committed lines extended to other financial institutions			
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	33,696,186	3.c.(1)
(2) Senior unsecured debt securities	1037	2,624,894	3.c.(2)
(3) Subordinated debt securities	1038	109,032	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	3,622,679	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	290,179	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	220,093	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	1,352,795	3.e.(1)
(2) Potential future exposure	1044	14,003,934	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	84,230,675	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	7,102,587	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	16,836,861	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	142,465	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	418,173	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	1,095,785	4.d.(1)
(2) Potential future exposure	1051	4,319,143	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	29,915,014	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
(1) Secured debt securities	1053	113,043,000	5.a.
b. Senior unsecured debt securities			
(1) Senior unsecured debt securities	1054	27,612,719	5.b.
c. Subordinated debt securities			
(1) Subordinated debt securities	1055	6,941,000	5.c.
d. Commercial paper			
(1) Commercial paper	1056	10,227,000	5.d.
e. Certificates of deposit			
(1) Certificates of deposit	1057	23,425,830	5.e.
f. Common equity			
(1) Common equity	1058	27,013,179	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.			
(1) 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	208,262,728	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	47,644,847		6.a.
b. Brazilian real (BRL)	1062	3,243		6.b.
c. Canadian dollars (CAD)	1063	84,079,390		6.c.
d. Swiss francs (CHF)	1064	280,898,745		6.d.
e. Chinese yuan (CNY)	1065	39,533,624		6.e.
f. Euros (EUR)	1066	2,634,519,872		6.f.
g. British pounds (GBP)	1067	987,980,634		6.g.
h. Hong Kong dollars (HKD)	1068	16,639,004		6.h.
i. Indian rupee (INR)	1069	624,874		6.i.
j. Japanese yen (JPY)	1070	71,894,447		6.j.
k. Mexican pesos (MXN)	1108	17,530,842		6.k.
l. Swedish krona (SEK)	1071	2,323,110,115		6.l.
m. United States dollars (USD)	1072	15,293,255,286		6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	21,797,714,923		6.n.
Section 7 - Assets Under Custody				
	GSIB	Amount		
a. Assets under custody indicator	1074	770,000,000		7.a.
Section 8 - Underwritten Transactions in Debt and Equity Markets				
	GSIB	Amount		
a. Equity underwriting activity	1075	321,998		8.a.
b. Debt underwriting activity	1076	79,678,264		8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	80,000,262		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	4,878,174,116		9.a.
b. OTC derivatives settled bilaterally	1079	1,610,352,263		9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	6,488,526,379		9.c.
Section 10 - Trading and Available-for-Sale Securities				
	GSIB	Amount		
a. Held-for-trading securities (HFT)	1081	31,240,096		10.a.
b. Available-for-sale securities (AFS)	1082	33,726,515		10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	47,712,848		10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	2,469,697		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	14,784,066		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	3,765,393		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	355,002,244		12.a.
Section 13 - Cross-Jurisdictional Liabilities				
	GSIB	Amount		
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	50,557,279		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	120,568,942		13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	171,126,221		13.c.
Ancillary Data				