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	2022-12-31	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	2023-04-17	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	2023-04-17	1.b.(3)
(4) Language of public disclosure	1010	EN	1.b.(4)
(5) Web address of public disclosure	1011	https://www.nordea.com/en/investors/g-sibg-sii-systematic-in	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	16,840,396	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	1,242,788	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	15,588,677	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	15,611,646	2.b.(1)
(2) Counterparty exposure of SFTs	1014	287,873	2.b.(2)
c. Other assets	1015	461,691,380	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	33,015,741	2.d.(1)
(2) Items subject to a 20% CCF	1022	4,946,823	2.d.(2)
(3) Items subject to a 50% CCF	1023	66,216,942	2.d.(3)
(4) Items subject to a 100% CCF	1024	6,036,220	2.d.(4)
e. Regulatory adjustments	1031	3,995,611	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	554,698,391.06	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	68,517,841	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	0	2.g.(2)
(3) Investment value in consolidated entities	1208	63,006,863	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	560,209,370	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	26,573,985	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	2,606,394	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	39,188,229	3.c.(1)
(2) Senior unsecured debt securities	2104	2,123,937	3.c.(2)
(3) Subordinated debt securities	2105	161,820	3.c.(3)
(4) Commercial paper	2106	570	3.c.(4)
(5) Equity securities	2107	48,106,198	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	31,263	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	610,886	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	1,167,795	3.e.(1)
(2) Potential future exposure	2110	2,456,583	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	122,965,134	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	15,106,946	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	17,710,480	4.a.(2)
(3) Loans obtained from other financial institutions	2113	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	143,457	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	1,026,605	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	713,760	4.d.(1)
(2) Potential future exposure	2115	3,533,590	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	38,234,838	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	2116	105,521,711	5.a.
b. Senior unsecured debt securities	2117	27,682,500	5.b.
c. Subordinated debt securities	2118	5,904,249	5.c.
d. Commercial paper	2119	13,991,349	5.d.
e. Certificates of deposit	2120	36,930,031	5.e.
f. Common equity	2121	36,652,441	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	748,019	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5	1226	227,430,300	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	47,100,555	6.a.
b. Canadian dollars (CAD)	1063	94,803,305	6.c.
c. Swiss francs (CHF)	1064	192,591,043	6.d.
d. Chinese yuan (CNY)	1065	25,662,264	6.e.
e. Euros (EUR)	1066	4,544,150,468	6.f.
f. British pounds (GBP)	1067	1,126,903,323	6.g.
g. Hong Kong dollars (HKD)	1068	10,708,351	6.h.
h. Indian rupee (INR)	1069	512,881	6.i.
i. Japanese yen (JPY)	1070	162,675,228	6.j.
j. New Zealand dollars (NZD)	1109	9,004,203	6.k.
k. Swedish krona (SEK)	1071	2,388,158,179	6.l.
l. United States dollars (USD)	1072	16,230,794,241	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	24,833,064,041	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	278,535,539	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	83,437,380	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	83,437,380	8.c.

Section 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	10,142,761	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	153,716,703	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	163,859,463	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	21,024,969	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	16,947,848	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	37,972,817	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	5,636,994,229	10.a.
b. OTC derivatives settled bilaterally	1905	1,467,083,655	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	7,104,077,884	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	31,354,462	10.a.
b. Available-for-sale securities (AFS)	1082	32,494,552	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	45,586,994	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	3,331,969	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	14,930,051	10.e.

Section 12 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	7,503,000	11.a.

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	377,251,810	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	33,727,680	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	410,979,491	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	195,912,259	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	37,223,628	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	233,135,887	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	362,237,748	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	24,310,056	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdicti	1282	213,628,772	21.g.

Section 22 - Ancillary Indicators