Bank name: Nordea

Bank name		Nordea	•
neral Bank Data			
Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:	1001		
(1) Country code	1001	SE Name a	1.a.(1)
(2) Bank name	1002	Nordea	1.a.(2)
(3) Reporting date (yyyy-mm-dd) (4) Reporting currency	1003	2015-12-31	1.a.(3) 1.a.(4)
	1004	EUR	
(5) Euro conversion rate b. General Information provided by the reporting institution:	1005	1	1.a.(5)
(1) Reporting unit	1007	1,000	1.b.(1)
(2) Accounting standard	1007	IFRS	1.b.(1) 1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009		1.b.(2)
(4) Language of public disclosure	1010	2016-04-30	1.b.(3) 1.b.(4)
(5) Web address of public disclosure	1010	EN www.nordea.com/gsib	1.b.(4) 1.b.(5)
(b) Note diduction of patric distriction	1011		1.0.(0)
e Indicator			
Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	11,487,896	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	3,511,090	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	26,371,129	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	44,673,746	2.b.(1)
(2) Counterparty exposure of SFTs	1014	492,129	2.b.(2)
c. Other assets	1015	448,269,147	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	46,159,052	2.d.(1)
(2) Items subject to a 20% CCF	1022	130,310	2.d.(2)
(3) Items subject to a 50% CCF	1023	57,103,666	2.d.(3)
(4) Items subject to a 100% CCF	1024	6,301,808	2.d.(4)
e. Regulatory adjustments	1031		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	574,300,745	2.f.
erconnectedness Indicators			
erconnectedness Indicators	GSIB 1033	Amount 35,352,842	3.a.
erconnectedness Indicators Section 3 - Intra-Financial System Assets	GSIB		
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions	GSIB 1033	35,352,842	3.a.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions:	GSIB 1033 1034 1035	35,352,842 1,088,871 3,139,111	3.a. 3.a.(1)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities	GSIB 1033 1034 1035 1036	35,352,842 1,088,871 3,139,111 36,193,810	3.a. 3.a.(1) 3.b. 3.c.(1)
erconnectedness Indicators  Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities	GSIB 1033 1034 1035 1036 1037	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2)
erconnectedness Indicators  Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities	GSIB 1033 1034 1035 1036 1037 1038	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper	GSIB 1033 1034 1035 1036 1037 1038 1039	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities	GSIB 1033 1034 1035 1036 1037 1038 1039 1040	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5)
erconnectedness Indicators  Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6)
Section 3 - Intra-Financial System Assets  a. Funds deposited with or lent to other financial institutions  (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions:  (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities	GSIB 1033 1034 1035 1036 1037 1038 1039 1040	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5)
Section 3 - Intra-Financial System Assets  a. Funds deposited with or lent to other financial institutions  (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions:  (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:  (1) Net positive fair value	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877 847,592 2,099,793	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d.
erconnectedness Indicators  Section 3 - Intra-Financial System Assets  a. Funds deposited with or lent to other financial institutions  (1) Certificates of deposit  b. Unused portion of committed lines extended to other financial institutions  c. Holdings of securities issued by other financial institutions:  (1) Secured debt securities  (2) Senior unsecured debt securities  (3) Subordinated debt securities  (4) Commercial paper  (5) Equity securities  (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)  d. Net positive current exposure of securities financing transactions with other financial institutions  e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:  (1) Net positive fair value  (2) Potential future exposure	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877 847,592	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d.
Section 3 - Intra-Financial System Assets  a. Funds deposited with or lent to other financial institutions  (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions:  (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:  (1) Net positive fair value	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877 847,592 2,099,793	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d.
erconnectedness Indicators  Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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))	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877 847,592 2,099,793 18,349,598 98,492,724	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.c.(6) 3.d. 3.e.(1)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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))	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1041 1042	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877 847,592 2,099,793 18,349,598	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.c.(6) 3.d. 3.e.(1)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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))  Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions:	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877 847,592 2,099,793 18,349,598 98,492,724  Amount	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2)
Section 3 - Intra-Financial System Assets  a. Funds deposited with or lent to other financial institutions  (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions:  (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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))  Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877 847,592 2,099,793 18,349,598 98,492,724  Amount	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f.
erconnectedness Indicators  Section 3 - Intra-Financial System Assets  a. Funds deposited with or lent to other financial institutions  (1) Certificates of deposit  b. Unused portion of committed lines extended to other financial institutions  c. Holdings of securities issued by other financial institutions:  (1) Secured debt securities  (2) Senior unsecured debt securities  (3) Subordinated debt securities  (4) Commercial paper  (5) Equity securities  (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)  d. Net positive current exposure of securities financing transactions with other financial institutions  e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:  (1) Net positive fair value  (2) Potential future exposure  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))  Section 4 - Intra-Financial System Liabilities  a. Funds deposited by or borrowed from other financial institutions:  (1) Deposits due to depository institutions	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877 847,592 2,099,793 18,349,598 98,492,724  Amount 20,185,347 22,661,549	3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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))  Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1105	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877 847,592 2,099,793 18,349,598 98,492,724  Amount 20,185,347 22,661,549 0	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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))  Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045  GSIB  1046 1047 1105 1048	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877 847,592 2,099,793 18,349,598 98,492,724  Amount  20,185,347 22,661,549 0	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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))  Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1105	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877 847,592 2,099,793 18,349,598 98,492,724  Amount 20,185,347 22,661,549 0	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) 3.f.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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))  Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045  GSIB  1046 1047 1105 1048 1049	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877 847,592 2,099,793 18,349,598 98,492,724  Amount  20,185,347 22,661,549 0	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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))  Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to onon-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045  GSIB  1046 1047 1105 1048 1049	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877 847,592 2,099,793 18,349,598 98,492,724  Amount  20,185,347 22,661,549 0 0 816,165	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) 3.f.  4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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))  Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045  GSIB  1046 1047 1105 1048 1049	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877 847,592 2,099,793 18,349,598 98,492,724  Amount  20,185,347 22,661,549 0 0 816,165	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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))  Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financial institutions with other financial institutions (1) Net negative current exposure of securities financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045  GSIB  1046 1047 1105 1048 1049 1050 1051 1050	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877 847,592 2,099,793 18,349,598 98,492,724  Amount  20,185,347 22,661,549 0 0 816,165 1,901,386 4,719,105 50,283,552	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f.  4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2)
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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))  Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045  GSIB  1046 1047 1105 1048 1049 1050 1051 1052	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877 847,592 2,099,793 18,349,598 98,492,724  Amount  20,185,347 22,661,549 0 0 0 816,165 1,901,386 4,719,105 50,283,552	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f.  4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c.  4.d.(1) 4.d.(2) 4.e.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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))  Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to non-depository financial institutions (2) Deposits due to non-depository financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financial institutions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1044 1045  GSIB 1046 1047 1105 1048 1049 1050 1051 1050 1051 1052	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877 847,592 2,099,793 18,349,598 98,492,724  Amount  20,185,347 22,661,549 0 0 816,165 1,901,386 4,719,105 50,283,552  Amount	3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f.  4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c.  4.d.(1) 4.d.(2) 4.e.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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))  Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045  GSIB 1046 1047 1105 1048 1049 1050 1051 1052  GSIB	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877 847,592 2,099,793 18,349,598 98,492,724  Amount  20,185,347 22,661,549 0 0 816,165 1,901,386 4,719,105 50,283,552  Amount	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f.  4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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))  Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to non-depository institutions (2) Deposits due to non-depository financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative fair value (2) Potential future exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045  GSIB  1046 1047 1105 1048 1049 1050 1051 1052	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877 847,592 2,099,793 18,349,598 98,492,724  Amount  20,185,347 22,661,549 0 0 1 10,1366 1,901,386 4,719,105 50,283,552  Amount  106,746,125 45,929,774 9,200,113	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) 3.f.  4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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))  Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions when there are negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045  GSIB 1046 1047 1105 1048 1049 1050 1051 1052	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877 847,592 2,099,793 18,349,598 98,492,724  Amount  20,185,347 22,661,549 0 0 0 1 1,901,386 4,719,105 50,283,552  Amount  106,746,125 45,929,774 9,200,113 23,243,132	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f.  4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c.  4.d.(1) 4.d.(2) 4.e.
erconnectedness Indicators  Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value (2) Potential future exposure 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))  Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to enon-depository financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions c. Net negative current exposure of securities financial institutions with other financial institutions c. Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))  Section 5 - Securities Outstanding a. Secured debt securities b. Senior unsecured debt securities c. Subordinated debt securities c. Subordinated debt securities c. Certificates of deposit	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045  GSIB  1046 1047 1105 1048 1049 1050 1051 1052	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877 847,592 2,099,793 18,349,598 98,492,724  Amount  20,185,347 22,661,549 0 0 816,165 1,901,386 4,719,105 50,283,552  Amount  106,746,125 45,929,774 9,200,113 22,243,132 23,243,132 26,018,142	3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f.  4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e.  5.a. 5.b. 5.c. 5.d. 5.e.
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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))  Section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to non-depository financial institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Oper-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045  GSIB 1046 1047 1105 1048 1049 1050 1051 1052	35,352,842 1,088,871 3,139,111 36,193,810 1,258,946 214,816 218 1,095,875 59,877 847,592 2,099,793 18,349,598 98,492,724  Amount  20,185,347 22,661,549 0 0 0 1 1,901,386 4,719,105 50,283,552  Amount  106,746,125 45,929,774 9,200,113 23,243,132	3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f.  4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c.  4.d.(1) 4.d.(2) 4.e.

Bank name: Nordea

ral Bank Data			
ction 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	SE	1.a.(1)
(2) Bank name	1002	Nordea	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2015-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
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	2016-04-30	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)
titutability/Financial Institution Infrastructure Indicators			
ction 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	81,044,220	6.a.
b. Brazilian real (BRL)	1062	20,106	6.b.
c. Canadian dollars (CAD)	1063	172,495,073	6.c.
d. Swiss francs (CHF)	1064	561,657,627	6.d.
e. Chinese yuan (CNY)	1065	20,734,311	6.e.
f. Euros (EUR)	1066	3,028,760,841	6.f.
g. British pounds (GBP)	1067	1,729,072,123	6.g.
h. Hong Kong dollars (HKD)	1067	17,727,382	6.h.
i. Indian rupee (INR)	1068	17,727,382	6.n. 6.i.
j. Japanese yen (JPY)	1070	148,360,646	6.j.
k. Swedish krona (SEK)	1071	1,986,700,061	6.k.
I. United States dollars (USD)	1072 1073	26,656,456,251 24,402,227,147	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	10/3	34,403,227,147	6.m.
a. Assets under custody indicator	1074	683,000,000	7.a.
	225		
ction 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	8,594	8.a. 8.b.
b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b)	1076	55,812,000 55,820,594	8.c.
C. Orderwitting activity indicator (sum or items o.a and o.b)	1077	30,620,354	0.6.
plexity indicators			
ction 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	4,567,119,939	9.a.
b. OTC derivatives settled bilaterally	1079	2,644,322,435	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	7,211,442,374	9.c.
c. o re derivatives indicated (staff of femiles s.a. and s.b)	1000	1,211,442,014	5.6.
ction 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	48,005,017	10.a.
b. Available-for-sale securities (AFS)	1082	34,116,004	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	30,282,000	10.c.
		29,042,000	10.d.
	1084		10.e.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1084 1085	22,797,021	
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts		22,791,021	
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)		22,797,021	
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1085		11.a.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)  ction 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1085 GSIB	Amount	11.a.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)  ction 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)  s-Jurisdictional Activity Indicators	1085 GSIB 1086	Amount 2,606,000	11.a.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)  ction 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)  s-Jurisdictional Activity Indicators  ction 12 - Cross-Jurisdictional Claims	1085 GSIB 1086	Amount 2,606,000	
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)  ction 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)  s-Jurisdictional Activity Indicators	1085 GSIB 1086	Amount 2,606,000	11.a. 12.a.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)  ction 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)  s-Jurisdictional Activity Indicators  ction 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	GSIB 1086 GSIB 1087	Amount 2,606,000  Amount 394,944,000	
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) ction 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs) s-Jurisdictional Activity Indicators ction 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) ction 13 - Cross-Jurisdictional Liabilities	GSIB 1086 1086 GSIB 1087 GSIB	Amount 2,606,000  Amount 394,944,000	12.a.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)  ction 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)  s-Jurisdictional Activity Indicators  ction 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)  ction 13 - Cross-Jurisdictional Liabilities a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	GSIB 1086 1086 1087 1087 1088 1088	Amount 2,606,000  Amount 394,944,000  Amount 110,410,000	12.a. 13.a.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)  ction 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)  s-Jurisdictional Activity Indicators  ction 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)  ction 13 - Cross-Jurisdictional Liabilities a. Foreign liabilities (excluding derivatives and local liabilities in local currency)  (1) Any foreign liabilities to related offices included in item 13.a.	GSIB 1086 1087 1088 1089	Amount 2,606,000  Amount 394,944,000  Amount 110,410,000 0	12.a. 13.a. 13.a.(1)
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)  ction 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)  s-Jurisdictional Activity Indicators  ction 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)  ction 13 - Cross-Jurisdictional Liabilities a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	GSIB 1086 1086 1087 1087 1088 1088	Amount 2,606,000  Amount 394,944,000  Amount 110,410,000	12.a. 13.a.