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	SE	1.a.(1)
(2) Bank name	1002	Nordea	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2016-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005		1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2017-04-07	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	2017-04-28	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	13,440,666	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	4,126,558	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	26,736,955	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	25,737,160	2.b.(1)
(2) Counterparty exposure of SFTs	1014	390,295	2.b.(2)
c. Other assets	1015	445,966,540	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	42,402,478	2.d.(1)
(2) Items subject to a 20% CCF	1022	90,389	2.d.(2)
(3) Items subject to a 50% CCF	1023	57,219,451	2.d.(3)
(4) Items subject to a 100% CCF	1024	9,319,965	2.d.(4)
e. Regulatory adjustments	1031	3,951,955	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	558,586,190	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	30,709,500	3.a.
(1) Certificates of deposit	1034	6,706	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	2,828,977	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	29,851,311	3.c.(1)
(2) Senior unsecured debt securities	1037	3,493,114	3.c.(2)
(3) Subordinated debt securities	1038	259,849	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	673,587	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	109,022	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions (revised (	1213	213,832	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	4,265,913	3.e.(1)
(2) Potential future exposure	1044	18,048,212	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	90,235,273	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	14,471,995	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	22,678,111	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	0	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions (revised	1214	1,219,916	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	1,716,579	4.d.(1)
(2) Potential future exposure	1051	4,587,063	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	44,673,664	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	109,476,526	5.a.
b. Senior unsecured debt securities	1054	45,379,112	5.b.
c. Subordinated debt securities	1055	10,459,390	5.c.
d. Commercial paper	1056	17,805,232	5.d.
e. Certificates of deposit	1057	19,088,884	5.e.
f. Common equity	1058	42,832,103	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	245,041,247	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	91,001,244	6.a.
b. Brazilian real (BRL)	1062	11,295	6.b.
c. Canadian dollars (CAD)	1063	151,007,532	6.c.
d. Swiss francs (CHF)	1064	607,504,306	6.d.
e. Chinese yuan (CNY)	1065	30,270,781	6.e.
f. Euros (EUR)	1066	2,944,604,256	6.f.
g. British pounds (GBP)	1067	1,057,886,438	6.g.
h. Hong Kong dollars (HKD)	1068	18,906,679	6.h.
i. Indian rupee (INR)	1069	256,988	6.i.
j. Japanese yen (JPY)	1070	162,345,776	6.j.
k. Swedish krona (SEK)	1071	1,795,328,512	6.k.
l. United States dollars (USD)	1072	27,955,199,202	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	34,814,323,009	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	711,000,000	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	376,542	8.a.
b. Debt underwriting activity	1076	59,027,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	59,403,542	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	4,444,786,479	9.a.
b. OTC derivatives settled bilaterally	1079	2,334,360,848	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	6,779,147,327	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	40,777,728	10.a.
b. Available-for-sale securities (AFS)	1082	32,295,092	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	48,598,115	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	2,930,000	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	21,544,705	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	2,470,000	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	357,942,000	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	73,134,000	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	271,730,000	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	344,864,000	13.c.

Ancillary Data