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	2023-12-31	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	2024-04-19	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	2024-04-19	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	12,283,007	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	912,569	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	13,667,925	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	25,098,763	2.b.(1)
(2) Counterparty exposure of SFTs	1014	231,322	2.b.(2)
c. Other assets	1015	463,546,758	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	34,452,044	2.d.(1)
(2) Items subject to a 20% CCF	1022	571,423	2.d.(2)
(3) Items subject to a 40% CCF	2300	10,876,125	2.d.(3)
(4) Items subject to a 50% CCF	1023	55,328,586	2.d.(4)
(5) Items subject to a 100% CCF	1024	4,224,343	2.d.(5)
e. Regulatory adjustments	1031	3,585,889	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	555,538,919.59	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	75,980,164	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	71,066,269	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	560,452,815	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	28,859,488	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	2,074,911	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	41,444,743	3.c.(1)
(2) Senior unsecured debt securities	2104	1,975,755	3.c.(2)
(3) Subordinated debt securities	2105	147,853	3.c.(3)
(4) Commercial paper	2106	97	3.c.(4)
(5) Equity securities	2107	9,268,617	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	27,206	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	44,243	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	656,541	3.e.(1)
(2) Potential future exposure	2110	1,566,833	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	86,011,877	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	19,696,728	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	9,807,812	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	161,843	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	612,191	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	805,738	4.d.(1)
(2) Potential future exposure	2115	3,180,465	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	34,264,778	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	2116	112,152,990	5.a.
b. Senior unsecured debt securities	2117	26,444,259	5.b.
c. Subordinated debt securities	2118	6,061,787	5.c.
d. Commercial paper	2119	12,769,357	5.d.
e. Certificates of deposit	2120	33,532,921	5.e.
f. Common equity	2121	39,622,579	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	749,950	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	231,333,842	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	45,650,902	6.a.
b. Canadian dollars (CAD)	1063	89,098,521	6.c.
c. Swiss francs (CHF)	1064	190,588,520	6.d.
d. Chinese yuan (CNY)	1065	32,403,325	6.e.
e. Euros (EUR)	1066	2,689,370,004	6.f.
f. British pounds (GBP)	1067	1,064,066,866	6.g.
g. Hong Kong dollars (HKD)	1068	8,185,030	6.h.
h. Indian rupee (INR)	1069	410,400	6.i.
i. Japanese yen (JPY)	1070	77,225,012	6.j.
j. New Zealand dollars (NZD)	1109	9,808,226	6.k.
k. Swedish krona (SEK)	1071	2,283,891,613	6.l.
l. United States dollars (USD)	1072	13,229,329,949	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	19,728,791,311	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	259,512,397	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	655,572	8.a.
b. Debt underwriting activity	1076	90,309,184	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	90,964,756	8.c.

Section 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	30,257,810	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	673,991,312	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	704,249,122	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	89,828,813	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	85,786,984	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	175,615,797	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	6,511,688,835	10.a.
b. OTC derivatives settled bilaterally	1905	1,293,277,076	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	7,804,965,910	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	32,764,845	10.a.
b. Available-for-sale securities (AFS)	1082	25,868,755	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	50,987,035	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	1,702,909	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	5,943,657	10.e.

Section 12 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	7,595,864	11.a.

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	382,813,806	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	24,740,268	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	407,554,074	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	195,696,352	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	28,887,655	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	224,584,007	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	365,236,953	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	17,482,330	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdicti	1282	195,182,681	21.g.

Section 22 - Ancillary Indicators