Bank name: Handelsbanken

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	Handelsbanken	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2021-12-31	1.a.(3)
(4) Reporting currency	1004	SEK	1.a.(4)
(5) Euro conversion rate	1005	0.09755812	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2022-04-06	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	2022-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	www.handelsbanken.se/ir	1.b.(5)
(6) LEI code	2015	NHBDILHZTYCNBV5UYZ31	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	31,888,456	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	3,379,443	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	21,924,097	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	38,849,413	2.b.(1)
(2) Counterparty exposure of SFTs	1014	5,193,941	2.b.(2)
c. Other assets	1015	3,065,770,169	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	223,306,783	2.d.(1)
(2) Items subject to a 20% CCF	1022	148,248,552	2.d.(2)
(3) Items subject to a 50% CCF	1023	159,978,606	2.d.(3)
(4) Items subject to a 100% CCF	1024	4,167,864	2.d.(4)
e. Regulatory adjustments	1031	21,265,737	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	3,303,143,075.11	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	267,897,228	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	5,115,833	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	1,599,031	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	3,564,325,439	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	94,050,640	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	13,527,928	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	25,206,334	3.c.(1)
(2) Senior unsecured debt securities	2104	353,853	3.c.(2)
(3) Subordinated debt securities	2105	0	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	2,819,616	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	2,027,407	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	970,727	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	1,244,609	3.e.(1)
(2) Potential future exposure	2110	8,893,295	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	145,039,596	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	32,650,910	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	101,452,620	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	0	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	457,918	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	104,096	4.d.(1)
(2) Potential future exposure	2115	440,415	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	135,105,959	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	2116	635,183,191	5.a.
b. Senior unsecured debt securities	2117	201,979,689	5.b.
c. Subordinated debt securities	2118	31,488,162	5.c.
d. Commercial paper	2119	297,176,309	5.d.
e. Certificates of deposit	2120	215,320,174	5.e.
f. Common equity	2121	194,115,987	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	0	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a	1226	1,575,263,512	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	40,648,889	6.a.
b. Canadian dollars (CAD)	1063	201,755,814	6.c.
c. Swiss francs (CHF)	1064	343,480,431	6.d.
d. Chinese yuan (CNY)	1065	198,250,007	6.e.
e. Euros (EUR)	1066	32,390,546,789	6.f.
f. British pounds (GBP)	1067	499,146,102	6.g.
g. Hong Kong dollars (HKD)	1068	38,749,727	6.h.
h. Indian rupee (INR)	1069	205,682	6.i.
i. Japanese yen (JPY)	1070	61,174,267	6.j.
j. New Zealand dollars (NZD)	1109	4,133,792	6.k.
k. Swedish krona (SEK)	1071	20,406,097,531	6.l.
l. United States dollars (USD)	1072	63,297,461,158	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	117,481,650,189	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	908,000,000	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	108,495,036	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	108,495,036	8.c.

Section 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	1,257,827	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	487,685,763	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	488,943,591	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	686,227,315	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	65,911,277	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	752,138,592	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	2,982,430,442	10.a.
b. OTC derivatives settled bilaterally	1905	1,290,944,465	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	4,273,374,907	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	146,158,858	11.a.
b. Available-for-sale securities (AFS)	1082	10,219,106	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	103,749,121	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	27,634,685	11.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	24,994,158	11.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	1,165,626	12.a

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	1,299,304,809	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	19,084,343	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	1,318,389,152	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	768,432,783	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	22,700,913	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	791,133,696	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			
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	1,299,304,809	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	19,084,343	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdictio	1282	563,443,718	21.g.

Section 22 - Ancillary Indicators