

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	2018-12-31	1.a.(3)
(4) Reporting currency	1004	SEK	1.a.(4)
(5) Euro conversion rate	1005	0,09751531	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2019-04-05	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	2019-04-30	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)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	8 183 005	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	5 773 693	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	31 001 205	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	12 148 963	2.b.(1)
(2) Counterparty exposure of SFTs	1014	3 849 655	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	2 771 709 198	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	156 386 603	2.d.(1)
(2) Items subject to a 20% CCF	1022	65 624 792	2.d.(2)
(3) Items subject to a 50% CCF	1023	301 158 352	2.d.(3)
(4) Items subject to a 100% CCF	1024	12 645 028	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	14 582 788	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) through 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	3 024 653 540,81	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1033	93 499 999	3.a.
(2) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
(1) Unused portion of committed lines extended to other financial institutions	1035	11 668 782	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	39 284 789	3.c.(1)
(2) Senior unsecured debt securities	1037	365 200	3.c.(2)
(3) Subordinated debt securities	1038	20 240	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	4 695 853	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	3 217 657	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
(1) Net positive current exposure of securities financing transactions with other financial institutions	1213	2 132 564	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	2 515 402	3.e.(1)
(2) Potential future exposure	1044	25 294 457	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	176 259 628	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	124 790 031	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	36 468 466	4.a.(2)
(3) Loans obtained from other financial institutions	1105	6 443 113	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions			
(1) 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			
(1) Net negative current exposure of securities financing transactions with other financial institutions	1214	560 659	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	398 171	4.d.(1)
(2) Potential future exposure	1051	471 036	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	169 131 476	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	612 750 957	5.a.
b. Senior unsecured debt securities	1054	284 915 055	5.b.
c. Subordinated debt securities	1055	49 892 513	5.c.
d. Commercial paper	1056	139 108 173	5.d.
e. Certificates of deposit	1057	349 063 352	5.e.
f. Common equity	1058	191 214 647	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	1 626 944 698	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	8 182 030	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	42 357 953	6.c.
d. Swiss francs (CHF)	1064	479 289 061	6.d.
e. Chinese yuan (CNY)	1065	249 191 668	6.e.
f. Euros (EUR)	1066	6 924 158 296	6.f.
g. British pounds (GBP)	1067	448 578 731	6.g.
h. Hong Kong dollars (HKD)	1068	252 935 815	6.h.
i. Indian rupee (INR)	1069	119 402	6.i.
j. Japanese yen (JPY)	1070	11 904 192	6.j.
k. Mexican pesos (MXN)	1108	9 057 256	6.k.
l. Swedish krona (SEK)	1071	36 462 236 159	6.l.
m. United States dollars (USD)	1072	28 179 226 888	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	73 067 237 451	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	2 132 673 201	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	78 579 970	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	78 579 970	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	2 335 104 297	9.a.
b. OTC derivatives settled bilaterally	1079	1 916 475 638	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	4 251 579 935	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	176 783 840	10.a.
b. Available-for-sale securities (AFS)	1082	7 618 309	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	124 265 478	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	36 073 541	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	24 063 131	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	1 365 436	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	1 268 872 102	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	811 918 526	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	443 590 980	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	338 730 364	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	707 057 910	13.c.

Ancillary Data