

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	2019-12-31	1.a.(3)
(4) Reporting currency	1004	SEK	1.a.(4)
(5) Euro conversion rate	1005	0.095723092	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2020-04-07	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	2020-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	www.handelsbanken.se/fr	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	37,203,817	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	5,620,787	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	27,095,899	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	30,439,100	2.b.(1)
(2) Counterparty exposure of SFTs	1014	3,341,969	2.b.(2)
c. Other assets			
	1015	2,815,148,060	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	162,039,969	2.d.(1)
(2) Items subject to a 20% CCF	1022	53,679,005	2.d.(2)
(3) Items subject to a 50% CCF	1023	298,783,565	2.d.(3)
(4) Items subject to a 100% CCF	1024	7,947,390	2.d.(4)
e. Regulatory adjustments			
	1031	17,849,424	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	3,103,128,603.48	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	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
	1035	22,480,927	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	44,397,877	3.c.(1)
(2) Senior unsecured debt securities	1037	1,103,744	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	5,116,394	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	3,152,563	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
	1213	972,706	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	2,072,412	3.e.(1)
(2) Potential future exposure	1044	21,263,540	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	165,973,539	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	95,102,001	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	51,855,746	4.a.(2)
(3) Loans obtained from other financial institutions	1105	6,245,690	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			
	1214	240,170	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	585,404	4.d.(1)
(2) Potential future exposure	1051	821,857	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	154,850,867	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	630,160,097	5.a.
b. Senior unsecured debt securities	1054	247,886,877	5.b.
c. Subordinated debt securities	1055	34,613,949	5.c.
d. Commercial paper	1056	215,053,347	5.d.
e. Certificates of deposit	1057	282,591,039	5.e.
f. Common equity	1058	199,873,003	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	1,610,178,313	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	37,366,664	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	308,948,663	6.c.
d. Swiss francs (CHF)	1064	384,446,911	6.d.
e. Chinese yuan (CNY)	1065	32,005,014	6.e.
f. Euros (EUR)	1066	29,037,278,359	6.f.
g. British pounds (GBP)	1067	451,898,624	6.g.
h. Hong Kong dollars (HKD)	1068	118,776,533	6.h.
i. Indian rupee (INR)	1069	140,907	6.i.
j. Japanese yen (JPY)	1070	118,658,116	6.j.
k. Mexican pesos (MXN)	1108	51,216,993	6.k.
l. Swedish krona (SEK)	1071	22,181,701,742	6.l.
m. United States dollars (USD)	1072	28,771,878,005	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	81,494,316,532	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	2,465,513,860	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	2,100,000	8.a.
b. Debt underwriting activity	1076	101,557,804	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	103,657,804	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	2,472,024,049	9.a.
b. OTC derivatives settled bilaterally	1079	1,636,819,070	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	4,108,843,119	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	158,135,687	10.a.
b. Available-for-sale securities (AFS)	1082	7,658,001	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	105,989,245	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	34,476,099	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	25,328,344	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	1,814,450	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	1,262,419,764	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	766,946,350	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	413,989,191	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	362,892,856	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	715,850,016	13.c.

Ancillary Data