

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	2020-12-31	1.a.(3)
(4) Reporting currency	1004	SEK	1.a.(4)
(5) Euro conversion rate	1005	0.099658172	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2021-04-09	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007		1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2021-04-30	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)
(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	23,542,450	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	4,303,741	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	19,876,359	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	26,491,345	2.b.(1)
(2) Counterparty exposure of SFTs	1014	3,750,169	2.b.(2)
c. Other assets			
d. Gross notional amount of off-balance sheet items	1015	2,866,550,203	2.c.
(1) Items subject to a 0% credit conversion factor (CCF)			
(1) Items subject to a 0% CCF	1019	222,041,067	2.d.(1)
(2) Items subject to a 20% CCF	1022	147,734,531	2.d.(2)
(3) Items subject to a 50% CCF	1023	158,172,707	2.d.(3)
(4) Items subject to a 100% CCF	1024	6,337,030	2.d.(4)
e. Regulatory adjustments			
(1) Net positive fair value	1031	17,819,145	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	3,081,688,662.34	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	61,128,391	3.a.
(2) Deposits due to depository institutions	1034	0	3.a.(1)
(3) Loans obtained from other financial institutions	1035	15,998,162	3.b.
b. Unused portion of committed lines extended to other financial institutions			
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	38,904,698	3.c.(1)
(2) Senior unsecured debt securities	1037	304,799	3.c.(2)
(3) Subordinated debt securities	1038	2,035	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	4,594,095	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	4,107,742	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	1,435,317	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	2,984,789	3.e.(1)
(2) Potential future exposure	1044	12,407,866	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	133,652,409	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	83,952,549	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	61,137,175	4.a.(2)
(3) Loans obtained from other financial institutions	1105	7,416,286	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	33,983	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	1,545,033	4.d.(1)
(2) Potential future exposure	1051	2,709,079	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	156,794,105	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	618,757,175	5.a.
b. Senior unsecured debt securities	1054	212,419,723	5.b.
c. Subordinated debt securities	1055	40,167,715	5.c.
d. Commercial paper	1056	309,779,578	5.d.
e. Certificates of deposit	1057	163,089,194	5.e.
f. Common equity	1058	163,888,766	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	1,508,102,152	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		26,486,863	6.a.
b. Brazilian real (BRL)	1062		0	6.b.
c. Canadian dollars (CAD)	1063		194,353,604	6.c.
d. Swiss francs (CHF)	1064		295,046,560	6.d.
e. Chinese yuan (CNY)	1065		139,082,979	6.e.
f. Euros (EUR)	1066		31,782,205,647	6.f.
g. British pounds (GBP)	1067		595,018,759	6.g.
h. Hong Kong dollars (HKD)	1068		57,510,865	6.h.
i. Indian rupee (INR)	1069		126,155	6.i.
j. Japanese yen (JPY)	1070		106,499,923	6.j.
k. Mexican pesos (MXN)	1108		38,889,262	6.k.
l. Swedish krona (SEK)	1071		23,442,596,213	6.l.
m. United States dollars (USD)	1072		49,880,448,606	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073		106,558,265,437	6.n.
Section 7 - Assets Under Custody				
	GSIB		Amount	
a. Assets under custody indicator	1074		632,000,000	7.a.
Section 8 - Underwritten Transactions in Debt and Equity Markets				
	GSIB		Amount	
a. Equity underwriting activity	1075		4,522,961	8.a.
b. Debt underwriting activity	1076		103,557,134	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077		108,080,095	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		2,245,982,108	9.a.
b. OTC derivatives settled bilaterally	1079		1,329,494,595	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080		3,575,476,703	9.c.
Section 10 - Trading and Available-for-Sale Securities				
	GSIB		Amount	
a. Held-for-trading securities (HFT)	1081		155,619,743	10.a.
b. Available-for-sale securities (AFS)	1082		9,062,158	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083		102,705,139	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084		37,365,457	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		24,611,306	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		1,068,076	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		1,224,356,045	12.a.
Section 13 - Cross-Jurisdictional Liabilities				
	GSIB		Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088		597,641,499	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089		322,630,087	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090		421,227,153	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091		696,238,565	13.c.
Ancillary Data				