

Bank name: Handelsbanken

## General Bank Data

Section 1 - General Information	GSIB	Response	
<b>a. General information provided by the relevant supervisory authority:</b>			
(1) Country code	1001	SE	1.a.(1)
(2) Bank name	1002	Handelsbanken	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2022-12-31	1.a.(3)
(4) Reporting currency	1004	SEK	1.a.(4)
(5) Euro conversion rate	1005	0.089913503	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2023-04-04	1.a.(6)
<b>b. General information provided by the reporting institution:</b>			
(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	2023-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	<a href="http://www.handelsbanken.se/jr">www.handelsbanken.se/jr</a>	1.b.(5)
(6) LEI code	2015	NHBDILHZTYCNBV5UYZ31	1.b.(6)

## Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
<b>a. Derivatives</b>			
(1) Counterparty exposure of derivatives contracts	1012	36,928,101	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2,574,468	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	21,967,414	2.a.(3)
<b>b. Securities financing transactions (SFTs)</b>			
(1) Adjusted gross value of SFTs	1013	21,236,763	2.b.(1)
(2) Counterparty exposure of SFTs	1014	4,084,957	2.b.(2)
<b>c. Other assets</b>			
(1) Gross notional amount of off-balance sheet items	1015	3,126,548,644	2.c.
<b>d. Items subject to a credit conversion factor (CCF)</b>			
(1) Items subject to a 0% CCF	1019	220,755,955	2.d.(1)
(2) Items subject to a 20% CCF	1022	130,129,316	2.d.(2)
(3) Items subject to a 50% CCF	1023	151,062,163	2.d.(3)
(4) Items subject to a 100% CCF	1024	2,966,250	2.d.(4)
<b>e. Regulatory adjustments</b>			
(1) Regulatory adjustments	1031	19,840,990	2.e.
<b>f. 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))</b>			
	1103	3,339,939,137.48	2.f.
<b>g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:</b>			
(1) On-balance sheet and off-balance sheet insurance assets	1701	245,572,605	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	5,150,071	2.g.(3)
<b>h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f</b>			
	2101	1,559,128	2.h.
<b>i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) through 2.g.(2) minus 2.g.(3) through 2.h)</b>			
	1117	3,578,802,543	2.i.

## Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
<b>a. Funds deposited with or lent to other financial institutions</b>			
(1) Certificates of deposit	1216	53,260,064	3.a.
	2102	0	3.a.(1)
<b>b. Unused portion of committed lines extended to other financial institutions</b>			
	1217	12,451,278	3.b.
<b>c. Holdings of securities issued by other financial institutions</b>			
(1) Secured debt securities	2103	24,244,959	3.c.(1)
(2) Senior unsecured debt securities	2104	500,601	3.c.(2)
(3) Subordinated debt securities	2105	0	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	2,445,824	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	1,920,430	3.c.(6)
<b>d. Net positive current exposure of SFTs with other financial institutions</b>			
	1219	40,600	3.d.
<b>e. OTC derivatives with other financial institutions that have a net positive fair value</b>			
(1) Net positive fair value	2109	301,677	3.e.(1)
(2) Potential future exposure	2110	7,594,016	3.e.(2)
<b>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))</b>			
	1215	98,918,590	3.f.
<b>Section 4 - Intra-Financial System Liabilities</b>			
<b>a. Funds deposited by or borrowed from other financial institutions</b>			
(1) Deposits due to depository institutions	2111	45,536,156	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	91,968,069	4.a.(2)
(3) Loans obtained from other financial institutions	2113	0	4.a.(3)
<b>b. Unused portion of committed lines obtained from other financial institutions</b>			
	1223	0	4.b.
<b>c. Net negative current exposure of SFTs with other financial institutions</b>			
	1224	504,810	4.c.
<b>d. OTC derivatives with other financial institutions that have a net negative fair value</b>			
(1) Net negative fair value	2114	307,283	4.d.(1)
(2) Potential future exposure	2115	2,803,851	4.d.(2)
<b>e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))</b>			
	1221	141,120,169	4.e.
<b>Section 5 - Securities Outstanding</b>			
<b>a. Secured debt securities</b>			
	2116	638,568,409	5.a.
<b>b. Senior unsecured debt securities</b>			
	2117	213,777,140	5.b.
<b>c. Subordinated debt securities</b>			
	2118	41,326,360	5.c.
<b>d. Commercial paper</b>			
	2119	323,916,870	5.d.
<b>e. Certificates of deposit</b>			
	2120	297,021,653	5.e.
<b>f. Common equity</b>			
	2121	208,703,792	5.f.
<b>g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.</b>			
	2122	0	5.g.
<b>h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a. through 5.g.)</b>			
	1226	1,723,314,225	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	78,133,246	6.a.
b. Canadian dollars (CAD)	1063	251,066,544	6.c.
c. Swiss francs (CHF)	1064	396,177,197	6.d.
d. Chinese yuan (CNY)	1065	180,575,772	6.e.
e. Euros (EUR)	1066	41,362,711,310	6.f.
f. British pounds (GBP)	1067	644,302,416	6.g.
g. Hong Kong dollars (HKD)	1068	17,754,861	6.h.
h. Indian rupee (INR)	1069	0	6.i.
i. Japanese yen (JPY)	1070	53,026,395	6.j.
j. New Zealand dollars (NZD)	1109	13,189,610	6.k.
k. Swedish krona (SEK)	1071	21,243,540,770	6.l.
l. United States dollars (USD)	1072	73,730,664,710	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	137,971,142,829	6.n.
<b>Section 7 - Assets Under Custody</b>			
a. Assets under custody indicator	1074	614,342,000	7.a.
<b>Section 8 - Underwritten Transactions in Debt and Equity Markets</b>			
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	85,282,927	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	85,282,927	8.c.
<b>Section 9 - Trading Volume</b>			
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	11,303,489	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	458,309,810	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	469,613,299	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	711,091,752	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	53,793,361	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	764,885,113	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	3,315,241,531	10.a.
b. OTC derivatives settled bilaterally	1905	1,386,535,919	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	4,701,777,450	10.c.
<b>Section 11 - Trading and Available-for-Sale Securities</b>			
a. Held-for-trading securities (HFT)	1081	164,499,464	10.a.
b. Available-for-sale securities (AFS)	1082	10,523,335	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	138,328,318	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	23,196,211	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	13,498,270	10.e.
<b>Section 12 - Level 3 Assets</b>			
a. Level 3 assets indicator, including insurance subsidiaries	1229	738,111	11.a.

## Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	1,324,979,758	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	27,259,460	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	1,352,239,218	13.c.
<b>Section 14 - Cross-Jurisdictional Liabilities</b>			
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	817,322,339	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	39,325,984	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	856,648,323	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	1,324,979,758	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	27,259,460	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdiction)	1282	856,648,323	21.g.

## Section 22 - Ancillary Indicators