End-2022 G-SIB Assessment Exercise

v5.2.4

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	DE	1.a.(1)
(2) Bank name	1002	Helaba	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2022-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2022-05-02	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2023-03-27	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	www.helaba.com/de/g-sib	1.b.(5)
(6) LEI code	2015	DIZES5CFO5K3I5R58746	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in single EUR	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	3.199.914.408	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	76.252.373	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	4.888.798.749	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	42.700.569	2.b.(1)
(2) Counterparty exposure of SFTs	1014	0	2.b.(2)
c. Other assets	1015	178.806.920.119	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	3.877.238.596	2.d.(1)
(2) Items subject to a 20% CCF	1022	6.414.269.702	2.d.(2)
(3) Items subject to a 50% CCF	1023	27.427.963.716	2.d.(3)
(4) Items subject to a 100% CCF	1024	3.670.322.378	2.d.(4)
e. Regulatory adjustments	1031	220.059.179	2.e.
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))	1103	206.069.468.254	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet assets of insurance subsidiaries	1701	0	2.g.(1)
(2) Potential future exposure of derivatives contracts of insurance subsidiaries	1205	0	2.g.(2)
(3) Investment value in consolidated entities	1208	0	2.g.(3)
h. Intragroup exposures included in 2.f to insurance subsidiaries reported in 2.g	2101	0	2.h.
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)	1117	206.069.468.254	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in single EUR	
a. Funds deposited with or lent to other financial institutions	1216	22.785.692.860	3.a.
(1) Certificates of deposit	2102	212.302.312	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	5.445.830.695	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	8.530.125.233	3.c.(1)
(2) Senior unsecured debt securities	2104	5.696.141.628	3.c.(2)
(3) Subordinated debt securities	2105	0	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	1.261.572.577	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	0	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	0	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	702.622.452	3.e.(1)
(2) Potential future exposure	2110	1.340.145.667	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	45.762.131.112	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount in single EUR	
a. Funds deposited by or borrowed from other financial institutions			
(1) Deposits due to depository institutions	2111	37.659.424.125	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	24.749.412.389	4.a.(2)
(3) Loans obtained from other financial institutions	2113	654.913.710	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	1.667.752.120	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	2.337.957	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	4.119.964.647	4.d.(1)
(2) Potential future exposure	2115	1.924.034.211	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	70.777.839.159	4.e.

Section 5 - Securities Outstanding	GSIB	Amount in single EUR	
a. Secured debt securities	2116	14.630.921.449	5.a.
b. Senior unsecured debt securities	2117	30.176.804.530	5.b.
c. Subordinated debt securities	2118	1.700.377.166	5.c.
d. Commercial paper	2119	777.432.288	5.d.
e. Certificates of deposit	2120	330.584.412	5.e.
f. Common equity	2121	0	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	353.800.000	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	47.969.919.845	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in single EUR	
a. Australian dollars (AUD)	1061	2.182.455.844	6.a.
b. Canadian dollars (CAD)	1063	875.979.379	6.b.
c. Swiss francs (CHF)	1064	10.347.147.391	6.c.
d. Chinese yuan (CNY)	1065	2.183.038.495	6.d.
e. Euros (EUR)	1066	2.533.151.665.769	6.e.
f. British pounds (GBP)	1067	41.791.289.014	6.f.
g. Hong Kong dollars (HKD)	1068	407.184.568	6.g.
h. Indian rupee (INR)	1069	7.181.497	6.h.
i. Japanese yen (JPY)	1070	1.666.322.357	6.i.
j. New Zealand dollars (NZD)	1109	225.372.242	6.j.
k. Swedish krona (SEK)	1071	6.503.700.812	6.k.
l. United States dollars (USD)	1072	321.332.160.406	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	2.920.673.497.774	6.m.

Section 7 - Assets Under Custody	GSIB	Amount in single EUR	
a. Assets under custody indicator	1074	66.548.538.797	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in single EUR	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	11.942.829.465	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	11.942.829.465	8.c.

Section 9 - Trading Volume	GSIB	Amount in single EUR	
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	45.818.970.803	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	40.438.930.390	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	86.257.901.193	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	8.785.201.259	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	19.604.136.486	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	28.389.337.745	9.f.

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in single EUR	
a. OTC derivatives cleared through a central counterparty	2129	487.050.425.308	10.a.
b. OTC derivatives settled bilaterally	1905	302.674.560.119	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	789.724.985.428	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount in single EUR	
a. Held-for-trading securities (HFT)	1081	2.973.228.971	11.a.
b. Available-for-sale securities (AFS)	1082	14.795.287.428	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	3.152.937.592	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	6.020.148.121	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	8.595.430.686	11.e.

Section 12 - Level 3 Assets	GSIB	Amount in single EUR	
a. Level 3 assets indicator, including insurance subsidiaries	1229	2.065.199.385	12.a

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount in single EUR	
a. Total foreign claims on an ultimate risk basis	1087	52.762.758.930	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	21.482.849.134	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	74.245.608.064	13.c.

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount in single EUR	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	13.717.005.411	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	16.455.346.789	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	30.172.352.200	14.c.

Section 21 - Cross-Jurisdictional Activity Items	GSIB	Amount in single EUR	
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	30.892.326.081	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	18.070.399.519	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdiction)	1282	25.351.099.989	21.g.