

Bank Name	Landesbank Hessen-Thüringen Girozentrale
LEI Code	DIZES5CFO5K3I5R58746
Country Code	DE



Key Metrics

(mln EUR, %)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	8,004	8,108	8,075	8,468	C 01.00 (r020,c010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	8,004	8,108	8,075	8,468	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	8,425	8,883	8,744	9,138	C 01.00 (r015,c010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition	8,425	8,883	8,744	9,138	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	11,137	11,171	11,101	11,456	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	11,137	11,171	11,101	11,456	C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030)	Articles 4(118) and 72 of CRR
Risk-weighted assets (amounts)						
Total risk-weighted assets	52,360	54,281	55,363	58,194	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk-weighted assets as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	52,360	54,281	55,363	58,194	C 02.00 (r010,c010) - C 05.01 (r440,c040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	15.29%	14.94%	14.58%	14.55%	CA3 {1}	-
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	15.29%	14.94%	14.58%	14.55%	(C 01.00 (r020,c010) - C 05.01 (r440,c010))/ (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	16.09%	16.36%	15.79%	15.70%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	16.09%	16.36%	15.79%	15.70%	(C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	21.27%	20.58%	20.05%	19.69%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	21.27%	20.58%	20.05%	19.69%	(C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Leverage ratio						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	184,153	174,608	190,352	214,156	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	4.58%	5.09%	4.59%	4.27%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(mln EUR, %)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	8,425	8,883	8,744	9,138	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	8,004	8,462	8,428	8,822	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	184,153	174,608	190,352	214,156	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	184,163	174,608	190,352	214,156	C 47.00 (r290,c010)	CRR
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.6%	5.1%	4.6%	4.3%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.3%	4.8%	4.4%	4.1%	C 47.00 (r330,c010)	

2019 EU-wide Transparency Exercise Capital

Landesbank Hessen-Thüringen Girozentrale

			As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION
	A	(mln EUR, %) OWN FUNDS	11,137	11,171	11,101		C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional	8,004	8,108	8,075		C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	3,947	3,947	3,947		C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
		instruments) Retained earnings	4,313	4,446	4,485		C 01.00 (r130,c010)	Articles 26(1) points (a) and (b), 27 to 23, 36(1) points (f) and 12 of CRR Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
			26					
		Accumulated other comprehensive income	26	116	116		C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	0	0	0		C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
		Funds for general banking risk	0	0	0		C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0		C 01.00 (r230,c010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-188	-246	-247	-282	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-82	-80	-82	-89	C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-5	-4	-4	-3	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-7	-70	-74	-91	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	0	0	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010)+ C 01.00 (r472,c010)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point k) (iii) and 379(3) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (v) and 155(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (r500,c010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
OWN FUNDS	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (r510,c010)	Article 48 of CRR
Transitional period	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C 01.00 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	0	-66	-73	C 01.00 (r529,c010)	-
	A.1.21	Transitional adjustments	0	0	0	0	CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	421	775	670	670	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	0	354	354		C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2		0	0	0		C 01.00 (r720,c010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r748,c010)	
	A.2.4	Additional Tier 1 transitional adjustments	421	421	316	316	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	8,425	8,883	8,744	9,138	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	2,712	2,288	2,357	2,318	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	2,594	2,293	2,361	2,323	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2	Other Tier 2 Capital components and deductions	18	-5	-5	-5	C 01.00 (r910,c010) + C 01.00 (r920,c010) + C 01.00 (r930,c010) + C 01.00 (r940,c010) + C 01.00 (r950,c010) + C 01.00 (r970,c010) + C 01.00 (r974,c010) + C 01.00 (r978,c010)	
	A.4.3	Tier 2 transitional adjustments	100	0	0		C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS REQUIREMENTS	В	TOTAL RISK EXPOSURE AMOUNT	52,360	54,281	55,363		C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
CONTINE	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r010;c040)	
CADITAL BASICS (C.	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	15.29%	14.94%	14.58%	14.55%	CA3 {1}	-
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	16.09%	16.36%	15.79%	15.70%	CA3 {3}	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	21.27%	20.58%	20.05%	19.69%		-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	8,004	8,108	8,075	8,468	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2-A.4.3,0),0)]	-
CET1 RATIO (%) Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	15.29%	14.94%	14.58%	14.55%	[D.1]/[B-B.1]	-
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c010)	
Mome items	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c020)	
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c040)	
		lated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regu				1		1

(1)The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view at the reporting date are not taken into account in this calculation.

Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CODE" – please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.g. in their Pillar 3 disclosure



Overview of Risk exposure amounts

		R	WAs		
(mln EUR, %)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE
Credit risk (excluding CCR and Securitisations)	41,521	43,585	45,069	47,590	C 02.00 (r040, c010) -[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002,) + C 08.01 (r060, c260, s002)]-[C 02.00 (R220, c010) + C 02.00 (R430, c010)] - C 02.00 (R460,
Of which the standardised approach	4,635	4,761	5,146	5,869	C 02.00 (r060, c010)-[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001)]
Of which the foundation IRB (FIRB) approach	33,950	35,722	36,563	38,322	C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)]
Of which the advanced IRB (AIRB) approach	1,090	1,075	1,100	1,242	C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)]
Of which equity IRB	1,564	1,590	1,653	1,621	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA)	1,194	1,121	1,220	1,455	C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 02.00 (R460, c010)]
Credit valuation adjustment - CVA	702	676	704	772	C 02.00 (R640, c010)
Settlement risk	0	0	1	4	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	1,846	1,790	1,683	1,816	C 02.00 (R770, c010) + C 02.00 (R220, c010) + C 02.00 (R430, c010)
Position, foreign exchange and commodities risks (Market risk)	3,540	3,551	3,367	3,160	Q3 2018: C 02.00 (R520, c010) from Q4 2018: C 02.00 (R520, c010) + C 02.00 (R910, c010)
Of which the standardised approach	1,393	1,581	1,305	1,392	C 02.00 (R530, c010)
Of which IMA	2,146	1,970	2,062	1,767	C 02.00 (R580, c010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	Q3 2018: C 19.00_010_610*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)*12.5 from Q4 2018: C 19.00_010_610*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C
Large exposures in the trading book	0	0	0	0	C 02.00 (R680, c010)
Operational risk	3,557	3,557	3,319	3,397	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	0	0	C 02.00 (R600, c010)
Of which standardised approach	3,557	3,557	3,319	3,397	C 02.00 (R610, c010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (R620, c010)
Other risk exposure amounts	0	0	0	0	Q3 2018: C 02.00 (R630, c010) + C 02.00 (R690, c010) - C 02.00 (R770, c010) from Q4 2018: Q3 2018: C 02.00 (R630, c010) + C 02.00 (R690, c010) - C 02.00 (R770, c010) - C 02.00 (R910, c010)
Total	52,360	54,281	55,363	58,194	



2019 EU-wide Transparency Exercise P&L Landesbank Hessen-Thüringen Girozentrale

	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019
(mln EUR)	0.500	0.510		1.000
Interest income	2,583	3,510	920	1,928
Of which debt securities income	156	211	53	102
Of which loans and advances income	1,641	2,223	561	1,160
Interest expenses	1,788	2,425	649	1,362
(Of which deposits expenses)	716	956	226	451
(Of which debt securities issued expenses)	376	516	134	279
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	37	119	9	26
Net Fee and commission income	259	350	89	186
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	1	5	4	7
Gains or (-) losses on financial assets and liabilities held for trading, net	58	120	164	257
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	69	-18	-105	-149
Gains or (-) losses from hedge accounting, net	0	0	7	12
Exchange differences [gain or (-) loss], net	0	0	0	0
Net other operating income /(expenses)	40	63	11	14
TOTAL OPERATING INCOME, NET	1,259	1,724	450	920
(Administrative expenses)	953	1,295	366	676
(Depreciation)	26	37	18	39
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	-10	-7	0	9
(Commitments and guarantees given)	-7	0	0	4
(Other provisions)	-3	-7	0	5
Of which pending legal issues and tax litigation ¹		0		
Of which restructuring ¹		9		
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	-23	-43	12	29
(Financial assets at fair value through other comprehensive income)	0	0	0	1
(Financial assets at amortised cost)	-23	-44	12	28
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	0	0	0	0
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	0	163
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	0	0	0	0
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	313	442	55	330
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	219	316	36	259
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	219	316	36	259
Of which attributable to owners of the parent	219	316	36	259

⁽¹⁾ Information available only as of end of the year

⁽²⁾ For IFRS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."



Total Assets: fair value and impairment distribution

(mln EUR)	А	s of 30/09/201	8			As of 31/	12/2018			As of 31/	03/2019			As of 30	/06/2019		
		Fair	r value hierarch	у		Fa	ir value hierarc	chy		Fa	ir value hierarc	hy		Fa	ir value hierarc	hy	
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	References
Cash, cash balances at central banks and other demand deposits	20,996				7,200				20,883				22,940				IAS 1.54 (i)
Financial assets held for trading	17,158	5,924	11,002	232	19,043	6,375	12,231	436	19,907	5,162	14,353	391	24,304	4,446	19,277	581	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	1,927	45	1,769	113	1,891	46	1,748	97	1,890	47	1,742	102	2,568	40	2,246	282	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	582	3	505	73	377	3	301	73	382	3	305	74	4,056	3	3,978	75	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	21,886	20,737	775	375	22,486	21,218	875	393	22,344	20,958	994	392	24,549	22,092	2,037	420	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	104,647				107,374				110,554				128,819				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	606	0	606	0	608	0	608	0	521	0	521	0	1,386	0	1,386	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0				0				0				0				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	2,892				3,140				3,480				3,749				
TOTAL ASSETS	170,694				162,119				179,961				212,372				IAS 1.9(a), IG 6

⁽¹⁾ Portfolios, which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks, are considered in the position "Other assets

(mln	ı EUR)			As of 30/09/20	18					As of 31	./12/2018					As of 31,	/03/2019					As of 30	0/06/2019			
		Gross carr	ying amount		Accur	nulated impairment		Gros	ss carrying amo	ount	Accu	ımulated impair	ment	Gro	oss carrying am	nount	Accu	ımulated impa	irment	Gro	ss carrying an	nount	Accu	mulated impair	rment	
Breakdown of financial assets by instrument and by counterparty sector ¹		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not creditimpaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	credit risk since Credi	tage 3 t-impaired assets cr	Stage 1 Assets without significant increase incredit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not creditimpaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 e Credit-impaire assets t	Stage 1 Assets withou significant increase in credit risk since initial recognition	increase in credit risk	Stage 3 Credit- impaired assets	Stage 1 Assets withou significant increase in credit risk since initial recognition		Stage 3 Credit- impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not creditimpaired	Stage 3 Credit- impaired assets	References
Financial assets at fair	Debt securities	21,377	7	3 0	-2	0	0	21,965	0	(0 -2	0	0	21,762	2	0	0	-2	0	0 23,919	9 ()	0 -3	0	0	Annex V.Part 1.31, 44(b)
value through other comprehensive income	Loans and advances	476	5	0 0	0	0	0	488	0		0 0	0	0	549	9	0	0	0	0	0 600	0)	0 0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities	4	4	O C	0	0	0	4	0	(0 0	0	0	C		0	0	0	0	0	0)	0 0	0	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	101,471	1 2,987	7 651	-35	-107	-324	103,612	3,416	757	7 -47	-65	-305	106,633	3,60	75	53 -4	40 -6	9 -32	28 125,27	3,20	. 76	-43	-70	-312	Annex V.Part 1.32, 44(a)

⁽¹⁾ This table covers IFRS 9 specific information and as such only applies for IFRS reporting banks.

Market Risk

Landesbank Hessen-Thüringen Girozentrale

	SA					I	М									IM						
			VaR (Memoran	dum item)	STRESSED VaR (/	Memorandum item)	AND MIG	NTAL DEFAULT RATION RISK AL CHARGE	ALL P	RICE RISKS CHARGE FOR			VaR (Memor	andum item)	STRESSED VaR (/	Memorandum item)	INCREM DEFAU MIGRATI CAPITAL	LT AND ON RISK		LICE RISKS CA HARGE FOR CT		
(mln EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	E FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISI EXPOSURE AMOUNT
	As of 30/09/2018	As of 31/12/2018				As of 30/	09/2018									As of 31/12	2/2018					
aded Debt Instruments	1,107	1,264	62	19	110	35							56	17	102	31						
Of which: General risk	0	0	62	19	110	35							56	17	102							
Of which: Specific risk	1,107	1,264	0	0	0	0							0	0	0	0						
uities	41	33	0	0	0	0							0	0	0	0						
Of which: General risk	8	9	0	0	0	0							0	0	0	0						
Of which: Specific risk	8	17	0	0	0	0							0	0	0	0						
reign exchange risk	238	279	0	0	0	0							0	0	0	0						
ommodities risk	7	5	0	0	0	0		_					0	0	0	0						4
otal	1,393	1,581	62	19	110	35	0	0		0	0	2,146	56	17	102	31	0	0	0	0	0	1,970
	As of 31/03/2019	As of 30/06/2019				As of 31/	03/2019									As of 30/0	5/2019					
aded Debt Instruments	1,093	1,080	68	22	97	30							60	15	81	21						
Of which: General risk	, 0	0	68	22	97	30							60	15	81	21						
Of which: Specific risk	1,093	1,080	0	0	0	0							0	0	0	0						
uities	21	17	0	0	0	0							0	0	0	0						
Of which: General risk	5	5	0	0	0	0							0	0	0	0						
Of which: Specific risk	5	4	0	0	0	0							0	0	0	0						
eign exchange risk	190	295	0	0	0	0							0	0	0	0						
nmodities risk	0	1	0	0	0	0							0	1 0	1	1 0						

Market risk template does not include CIU positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OV1 template.

Credit Risk - Standardised Approach

Landesbank Hessen-Thüringen Girozentrale

					Standardise	ed Approach			
			As of 30/	09/2018			As of 31	/12/2018	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	(mln EUR, %)								
	Central governments or central banks	1,094	1,094	33		1,076	1,567	33	
	Regional governments or local authorities	15,345	14,663	14		15,393	15,389	14	
	Public sector entities	3,983	3,007	319		3,517	2,711	255	
	Multilateral Development Banks	201 386	212 386	0		202	213 369	0	
	International Organisations Institutions	10,730	10,691	512		369 11,244	11,302	379	
	Corporates	4,434	2,261	2,113		4,376	2,284	2,136	
	of which: SME	512	2,201 54	2,113 47		522	44	137	
	Retail	935	114	88		953	121	94	
	of which: SME	18	5	3		21	6	3	
Consolidated data	Secured by mortgages on immovable property	1,713	1,648	584		1,951	1,881	662	
	of which: SME	472	455	156		572	558	192	
	Exposures in default	238	87	99	140	242	89	97	140
	Items associated with particularly high risk	15	15	22		11	11	17	
	Covered bonds	346	346	4		343	343	3	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		1 200	0	0	
	Equity Other expectings	1,309	1,289 271	810 249		1,390	882	894 240	
	Other exposures	271				251	27.442		160
	Standardised Total ²	41,000	36,085	4,847	157	41,317	37,413	4,825	160

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Standardised Total does not include the Secutarisation position unlike in the previous Transparency exercises' results.

					Standardise	d Approach			
			As of 30/	09/2018			As of 31	/12/2018	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(mln EUR, %)								
	Central governments or central banks	545	545	12		533	1,024	20	
	Regional governments or local authorities	15,345	14,663	14		15,393	15,389	14	
	Public sector entities	2,121	2,078	121		1,923	1,916	84	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	0 124	0.470	102		0.220	0.500	186	
	Corporates	9,134 3,318	9,479 1,223	192 1,091		9,320 3,322	9,560 1,285	1,157	
	of which: SME	512	1,223 54	47		522	1,265	37	
	Retail	884	106	81		885	111	86	
	of which: SME	17	5	3		20	6	3	
GERMANY	Secured by mortgages on immovable property	1,639	1,576	557		1,880	1,811	635	
	of which: SME	471	454	156		572	558	192	
	Exposures in default	48	28	31	11	48	31	35	6
	Items associated with particularly high risk	15	15	22		11	11	17	
	Covered bonds	332	332	2		331	331	2	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	1,275	1,275	796		1,371	882	894	
	Other exposures	265	265	245		247	247	238	
	Standardised Total ²				19				16

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments

					Standardise	ed Approach			
			As of 30	0/09/2018			As of 31/	/12/2018	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a provisions ²
	(mln EUR, %)								
	Central governments or central banks	38	38	3		34	34	2	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	1,861	929	198		1,593	795	171	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	71	71			74	74	36	
	Corporates	401	350	351		428	394	391	
	of which: SME	0	0	0		0	0	0	
	Retail CME		0	0			0	0	
NITED STATES	of which: SME	0	0	0		0	0	0	
111125 5171125	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME Exposures in default	167	0	0	126	172	42	42	
	Items associated with particularly high risk	107	42	42	120	1/2	42 0	42	
	Covered bonds	0	0			0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	34	14	14		19	0		
	Other exposures	34 h	U 14	14		U	0		
	Standardised Total ²	Ü	0	<u> </u>	133		0		1

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		exposures, but includes gener		. ,		, ,			
					Standardise	d Approach			
			As of 30/	09/2018			As of 31	/12/2018	
		Original Exposure ¹	Original Exposure 1 Exposure Value 1 Risk exposure amount Value adjustments and provisions 2				Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(mln EUR, %)								
	Central governments or central banks	50	50	2		50	50	2	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	1,175	016	190		1,511	1,352	71	
	Corporates	66	816 63	59		1,511	1,332	46	
	of which: SME	00	03	0		0	0 0	0	
	Retail	1	o o	o l		1	0		
		0	0	0		0	0	0	
UNLIED KINGDOM	of which: SME Secured by mortgages on immovable property of which: SME	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	2	1	2	0	2	1	2	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	1	1	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.



Credit Risk - Standardised Approach

Landesbank Hessen-Thüringen Girozentrale

					Standardise	ed Approach			
			As of 30	/09/2018			As of 31	/12/2018	
		Original Exposure ¹	Original Exposure Palue Risk exposure amount Provisions provisions provisions				Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
	(mln EUR, %)								
	Central governments or central banks	20	20	0		20	20	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	76	U 4F	0		0	U 41	20	
	Corporates	99	45 07	22 91		66 96	96	90	
	of which: SME	99	97 0	91		90	90	90	
	Retail	o l	0			l	0		
	of which: SME	0	0			l			
FRANCE	Secured by mortgages on immovable property	0	0				0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	2	2	0		1	1	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²	(1) Original exposure, unlike Exp			0				

Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

		exposures, but includes general credit risk adjustments.									
					Standardise	d Approach					
			As of 30	/09/2018			As of 31/	12/2018			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(mln EUR, %)		•				•				
	Central governments or central banks	0	0	0		0	0	0			
	Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities	0	0	0		0	0	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	U 11			
	Institutions	34 136	33 136	11 127		34 119	34 119	11 107			
	Corporates of which: SME	130	130	127		119	119	107			
	Retail	0	0			0	0	0			
	of which: SME	0	0			0	0	0			
NETHERLANDS	Secured by mortgages on immovable property	0	0			0	0	0			
	of which: SME	0	0	0		0	0	0			
	Exposures in default	0	0		0	0	0	l o	0		
	Items associated with particularly high risk	o l	0		Ů	o l	0	ľ	· ·		
	Covered bonds	3	3			3	3				
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0			
(E	Collective investments undertakings (CIU)	0	0	0		0	0				
	Equity	0	0	0		0	0				
	Other exposures	0	0	0		0	0	0			
	Standardised Total ²				0				0		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

			exposures, but includes general credit risk adjustments.									
					Standardise	ed Approach						
			As of 30	/09/2018			As of 31,	12/2018				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
	(mln EUR, %)											
	Central governments or central banks	38	38	0		36	36	0				
	Regional governments or local authorities	0	0	0		0	0	0				
	Public sector entities Multilateral Development Banks	0	0	0		0	0	0				
	International Organisations	0	0	0		0	0	0				
	Institutions	0	0			0	0					
	Corporates	43	42	40		46	42	42				
	of which: SME	0	0	0		0	0	0				
	Retail	0	0	0		0	0	0				
AUSTRIA	of which: SME	0	0	0		0	0	0				
AUSTRIA	Secured by mortgages on immovable property	0	0	0		0	0	0				
	of which: SME	0	0	0		0	0	0				
	Exposures in default	0	0	0	0	0	0	0	0			
	Items associated with particularly high risk	0	0	0		0	0	0				
	Covered bonds Claims on institutions and corporates with a ST credit assessment	1	1	0		1 1	1	0				
	Collective investments undertakings (CIU)	0	0	0		0	0	l 0				
	Equity	0	0	0		0	0					
	Other exposures	0	0	0		0	0					
	Standardised Total ²				1				1			

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

			Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.									
					Standardise	ed Approach						
			As of 30/	09/2018			As of 31,	/12/2018				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
	(mln EUR, %)											
	Central governments or central banks	0	0	0		0	0	0				
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0				
	Multilateral Development Banks	0	0	0		0	0					
	International Organisations	0	0	o o		0	0					
	Institutions	68	68	16		65	65	16				
	Corporates	0	0	0		0	0	0				
	of which: SME	0	0	0		0	0	0				
	Retail	0	0	0		0	0	0				
CANADA	of which: SME	0	0	0		0	0	0				
CANADA	Secured by mortgages on immovable property	0	0	0		0	0	0				
	of which: SME	0	0	0		0	0	0	^			
	Exposures in default Items associated with particularly high risk	0	0	0	U	0	0	0	U			
	Covered bonds	0	0) n		0	0					
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0				
	Collective investments undertakings (CIU)	0	0	0		0	0	0				
	Equity	0	0	0		0	0	0				
	Other exposures	0	0	0		0	0	0				
	Standardised Total ²				0				0			

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.



Credit Risk - Standardised Approach

Landesbank Hessen-Thüringen Girozentrale

					Standardise	d Approach			
			As of 30/	09/2018			As of 31	/12/2018	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
	(mln EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	33	33	12		33	33	12	
	Corporates of which: SME	16	16	18		16	16	18	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
SWEDEN	Secured by mortgages on immovable property	0	0	0		0	0		
	of which: SME	0	0			0	0		
	Exposures in default	0	0		0	0	0		
	Items associated with particularly high risk	0	0		Ü	0	0	0	
	Covered bonds	1	1	0		1	1	0	
	Claims on institutions and corporates with a ST credit assessment	0	0			0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

		exposures, but includes genera		. ,	<u> </u>	, ,			
					Standardise	ed Approach			
			As of 30	/09/2018			As of 31,	12/2018	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(mln EUR, %)								
	Central governments or central banks	1	1	0		1	1	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities Multilateral Development Banks	U	U 17	0		U 17	U 17	0	
	International Organisations	1/	17	0		17 0	1/ 0	0	
	Institutions	3	3	1		8	7	1	
	Corporates	64	63	60		46	43	42	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
LUVEMBOUDC	of which: SME	0	0	0		0	0	0	
LUXEMBOURG	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity Other expectings	0	0	0		0	0	0	
	Other exposures Standardized Total ²	U	U	U	1	U	U	U	
	Standardised Total ²								U

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

					Standardise	ed Approach			
			As of 30	/09/2018			As of 31,	/12/2018	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(mln EUR, %)								
	Central governments or central banks	34	34	0		34	34	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	17	1/	15		1/	1/	19	
	of which: SME Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
BELGIUM	Secured by mortgages on immovable property	0	0			0	0		
	of which: SME	0	0			0	0		
	Exposures in default	0	0		0	ا م	0		
	Items associated with particularly high risk	0	0		U	0	0		
	Covered bonds	1	1	l o		1	1	l o	
	Claims on institutions and corporates with a ST credit assessment	0	0			0	0		
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0			0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

Credit Risk - Standardised Approach

Landesbank Hessen-Thüringen Girozentrale

					Standardise	ed Approach			
			As of 31,	03/2019			As of 30	/06/2019	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	(mln EUR, %)								
	Central governments or central banks	1,068	1,560	29		15,716	17,720	28	
	Regional governments or local authorities	15,431	15,555	14	1	15,233	15,358	14	
	Public sector entities	3,270	2,557	240		4,354	2,688	366	
	Multilateral Development Banks	200	213			365	380	0	
	International Organisations	347	347			338	338	0	
	Institutions	11,746	12,081	368		11,931	12,212	379	
	Corporates	4,578	2,540			4,874	2,359	2,233	
	of which: SME	495	42	35		451	43	32	
	Retail	961	121	94	1	2,095	124	97	
Consolidated data	of which: SME	22	7	4	1	23	7	4	
Consolidated data	of which: SME Secured by mortgages on immovable property	1,908	1,849	651	L	1,905	1,853	652	
	of which: SME	554	541	186	5	499	487	168	
	Exposures in default	249	89	97	137	245	83	90	139
	Items associated with particularly high risk	12	12	18	3	526	454	680	
	Covered bonds	343	343	3	3	343	343	2	
	Claims on institutions and corporates with a ST credit assessment	0	0	(0	0	0	
	Collective investments undertakings (CIU)	25	25	25	5	25	25	25	
	Equity	1,570	1,062		5	1,681	1,174	1,181	
	Other exposures	263	263	230		308	308	248	
	Standardised Total ²	41,971	38,616	5,240	151	59,940	55,418	5,995	151

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Standardise	ed Total does n	ot include the Sec	utarisation position	unlike in the previ	ous Transparency exe	rcises' results.

					Standardise	ed Approach			
			As of 31,	/03/2019			As of 30	/06/2019	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(mln EUR, %)								
	Central governments or central banks	508	999	15		14,840	15,777	0	
	Regional governments or local authorities	15,431	15,555	14		15,233	15,358	14	
	Public sector entities	1,864	1,855	87		1,945	1,911	120	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	6	6	0		0	0	0	
	Institutions	9,960	10,317	183		10,035	10,333	172	
	Corporates	3,499	1,513	1,384		3,496	1,302	1,184	
	of which: SME	495	42	35		451	43	32	
	Retail	893	110	84		903	114	87	
GERMANY	of which: SME	22	1 700	4		23	1 702	4	
	Secured by mortgages on immovable property of which: SME	1,838 554	1,780 541	624 186		1,833 499	1,783 487	625 168	
	Exposures in default	56	30	34	6	54	29	33	
	Items associated with particularly high risk	12	12	18	0	350	306	458	3
	Covered bonds	331	331	2		331	331	1	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0		
	Collective investments undertakings (CIU)	24	24	24		24	24	24	
	Equity	1,552	1,062	1,075		1,664	1,174	1,181	
	Other exposures	259	259	228		304	304	245	
	Standardised Total ²				14		30.		13

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects). (2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		exposures, but includes genera	al credit risk adjustments.						
					Standardise	ed Approach			
			As of 31	/03/2019			As of 30	/06/2019	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(mln EUR, %)								
	Central governments or central banks	33	33	2		31	31	2	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	1,405	702	153		1,358	678	148	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	71	71	35		72	72	36	
	Corporates	461	429	427		161	159	156	
	of which: SME	0	0	0		0	0	0	
	Retail	2	1	0		1	0	0	
UNITED STATES	of which: SME	0	0	0		0	0	0	
UNITED STATES	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	175	47	47	128	173	42	42	131
	Items associated with particularly high risk	0	0	0		175	148	222	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	19	0	0		18	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				133				134

(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

		exposures, but includes genera	al credit risk adjustments.	. ,		, ,			
					Standardise	d Approach			
			As of 31/	03/2019			As of 30	/06/2019	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(mln EUR, %)								
	Central governments or central banks	66	66	3		66	66	3	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		1 500	1 504	0	
	Institutions	1,414	1,412	69 46		1,506	1,504 50	79 48	
	Corporates of which: SME	49	40	40		53	50	48	
	Retail	1	0	0		1	0	0	
		0	0	0		0	0	0	
UNITED KINGDOM	of which: SME Secured by mortgages on immovable property of which: SME	0	0	l o		n l	0		
	of which: SME	0	0	0		0	0	0	
	Exposures in default	1	1	1	0	1	1	1	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.



of which: SME

Exposures in default

Equity

Other exposures Standardised Total²

Secured by mortgages on immovable property of which: SME

Items associated with particularly high risk

Collective investments undertakings (CIU)

Claims on institutions and corporates with a ST credit assessment

CANADA

2019 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

					nk Hessen-Thüringen G		
				Standardis	ed Approach		
			As of 31,	/03/2019		As of 30	/06/2019
	(mln EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount provisions ²	I Original Exposure ¹	Exposure Value ¹	Risk exposure amount Value adjustments and provisions ²
	Central governments or central banks Regional governments or local authorities	24	24 0	0 0	22	22	0 0
	Public sector entities Multilateral Development Banks	0 0	0 0	0 0	0 0	0	0 0
	International Organisations Institutions	0 68	0 43	0 21	0 70	53	0 25
	Corporates of which: SME Retail	92 0 0	92 0	86	0	0	79 0
FRANCE	of which: SME Secured by mortgages on immovable property	0 0	0		0 0	0	0 0
	of which: SME Exposures in default	0 0	0 0	0 0	0 0	0	0 0
	Items associated with particularly high risk Covered bonds	0 1	0 1	0 0	0 1	0 1	0 0
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity	0 0	0	0 0	0	0	0 0
	Other exposures Standardised Total ²			o re taking into account any effect due to credit conversion factor			
		(2) Total value adjustments and exposures, but includes genera		nterparty excludes those for securistisation exposures, addition Standardis	eed Approach	and other own funds reduction	ns related to the
			As of 31,	/03/2019		As of 30	/06/2019
	Contraction (CC)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount Provisions ²	l Original Exposure ¹	Exposure Value ¹	Risk exposure amount provisions ²
	(mln EUR, %) Central governments or central banks Regional governments or local authorities	1 0	1 0	0 0	6	6	0 0
	Public sector entities Multilateral Development Banks	0 0	0	0 0	0	0	0 0
	International Organisations Institutions Corporates	0 34 122	0 33 122	0 11	0 33 107	0 33 107	0 11 97
	of which: SME Retail	0 0	0	0 0	0 0	0	0 0
NETHERLANDS	of which: SME Secured by mortgages on immovable property	0 0	0 0	0 0	0 0	0	0 0
	of which: SME Exposures in default Thomas accomisted with particularly high risk	0 0	0	0 0	0	0	0 0
	Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment	3 0	3	0 0	3 0	3	0 0
	Collective investments undertakings (CIU) Equity Other exposures	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0
	Standardised Total ²	(1) Original exposure, unlike Ex (2) Total value adjustments and exposures, but includes general.	d provisions per country of cou	re taking into account any effect due to credit conversion factor interparty excludes those for securistisation exposures, addition	rs or credit risk mitigation technic nal valuation adjustments (AVAs)	ques (e.g. substitution effects). and other own funds reduction	ns related to the
			As of 31.	Standardis /03/2019	sed Approach	As of 30	/06/2019
			7.5 6. 52			7.5 3. 53	
	(mln EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount Value adjustments and provisions ²
	Central governments or central banks Regional governments or local authorities Public sector entities	37 0	37 0	0 0	37 0	37 0	0 0
	Multilateral Development Banks International Organisations	0 0	0	0 0	0 0	0	0 0
	Institutions Corporates	0 45	0 42	0 41	0 130	0 122	0 122
	of which: SME Retail of which: SME	0 0	0	0 0	1,144	0	0 0
AUSTRIA	Secured by mortgages on immovable property of which: SME	0 0	0	0 0	0 0	0	0 0
	Exposures in default Items associated with particularly high risk	0 0	0 0	0 0	0	0	0 0
	Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	1 0	1 0	0 0	1 0	0	0 0
	Equity Other exposures	0 0	0	0 0	0	0	0 0
	Standardised Total ²		d provisions per country of cou	re taking into account any effect due to credit conversion factor nterparty excludes those for securistisation exposures, addition			
		oq canada a manada ganada		Standardis	sed Approach		
			As of 31,	/03/2019		As of 30	/06/2019
	(mln EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount provisions ²	d Original Exposure ¹	Exposure Value ¹	Risk exposure amount Value adjustments and provisions ²
	Central governments or central banks Regional governments or local authorities Public sector entities	0 0 0	0 0 0	0 0 0	73 0 0	73 0 0	4 0 0
	Multilateral Development Banks International Organisations	0 0	0 0	0 0	0 0	0	0 0
	Institutions Corporates of which: SME	51 0	51 0	13 0	45 69	45 68 0	12 67 0
	Retail	0	0	0	0	0	0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

0 0



Other exposures
Standardised Total²

2019 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

Landesbank Hessen-Thüringen Girozentrale

					Standardise	d Approach			
			As of 31,	/03/2019			As of 30	/06/2019	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(mln EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	33	33	12		33	33	12	
	Corporates	15	15	16		20	20	22	
	of which: SME Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
SWEDEN	Secured by mortgages on immovable property	0	0			0	0		
	of which: SME	0	0			0	0		
	Exposures in default	0	ľ		0	o l	0		0
	Items associated with particularly high risk	0			Ü	0	0		
	Covered bonds	1	1			1	1	0	
	Claims on institutions and corporates with a ST credit assessment	0				0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

		exposures, but includes genera		, ,	Τ,				
					Standardise	d Approach			
			As of 31,	03/2019			As of 30	/06/2019	
	(mln EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	15	15	0		15	15	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	3	3	1		3	3	1	
	Corporates	47	44	42		30	30	33	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
LUXEMBOURG	of which: SME	0	0	0		0	0	0	
LOXEMBOOKG	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	Ü
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	ا ۱	0	0		0	0	0	
	Equity	· · · · · · · · · · · · · · · · · · ·	U	ı		υļ	U	ı	

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		exposures, but includes genera	di Credit risk dujustinerits.						
					Standardise	ed Approach			
			As of 31	/03/2019			As of 30	/06/2019	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(mln EUR, %)	25	25			255	4 222		
	Central governments or central banks	35	35	0		255	1,322	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		925	98	98	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	14	14	15		282	42	43	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
BELGIUM	of which: SME	0	0	0		0	0	0	
DELGION	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	1	1	0		1	1	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0
		(1) Octobrillar and complete Fo							

Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

Credit Risk - IRB Approach

Landesbank Hessen-Thüringen Girozentrale

							Dalik Hessell-11						
							IRB App	oroach					
				As of 30/0	9/2018					As of 31/	12/2018		
		Original Exposu	Original Exposure ¹		Risk exposui	re amount	Value adjustments and	Original E	exposure ¹	Exposure Value ¹	Risk exposu	ire amount	Value adjustment and
	(mln EUR, %)		which: aulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provision
	Central banks and central governments	39,763	0	42,346	1,411	0	3	26,201	0	28,712	1,507	(0
	Institutions	18,174	0	17,087	3,383	0	43	18,223	9	17,184	3,340	C	o l
	Corporates	81,718	405	68,828	30,138	0	300	84,681	555		31,821	C	o l
	Corporates - Of Which: Specialised Lending	35,150	161	32,796	16,179	0	126	36,289	241	33,928	17,431	C	o l
	Corporates - Of Which: SME	4,158	26	3,808	1,978	0	9	4,080	19	3,751	1,793	C	o l
	Retail	5,579	48	5,225	1,090	20	22	5,601	55	5,245	1,075	22	2
	Retail - Secured on real estate property	3,609	28	3,594	666	13	5	3,604	32	3,588	641	15	5
Consolidated data	Retail - Secured on real estate property - Of Which: SME	574	0	566	175	0	0	562	0	554	153	C	D
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME	3,035	28	3,028	491	13	4	3,042	32	3,034	488	15	5
	Retail - Qualifying Revolving	812	2	543	50	1	2	809	3	541	50	1	1
	Retail - Other Retail	1,159	18	1,088	374	6	15	1,188	20	1,116	384	7	7
	Retail - Other Retail - Of Which: SME	249	0	205	88	0	1	245	0	200	86	C	D
	Retail - Other Retail - Of Which: non-SME	910	18	884	286	6	13	942	20	915	298	7	7
	Equity	771	0	771	1,564	0		797	0	797	1,590	C	O Company
	Other non credit-obligation assets				282						438		
	IRB Total ²				37,868						39,771		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) IRB Total does not include the Secutarisation position unlike in the previous Transparency exercises' results.

							IRB App	oroach							
				As of 30/	09/2018					As of 31/	12/2018				
		Original E			Exposure		Risk exposu	re amount	Value adjustments	Original Exposure ¹		Exposure	Risk exposu	re amount	Value adjustment
	(mln EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		
	Central banks and central governments	36,205	0	38,424	953	(0	23,882	0	26,066	1,184	0			
	Institutions	2,087	0	1,791	543	(2	2,033	0	1,815	538	0			
	Corporates	45,529	233	38,012	14,852	(132	45,981	295	38,585	14,967	0	9		
	Corporates - Of Which: Specialised Lending	11,319	73	10,591	4,717	(41	11,227	67	10,617	4,826	0			
	Corporates - Of Which: SME	3,937	26	3,585	1,880	(9	3,859	19	3,531	1,701	0			
	Retail	5,519	48	5,169	1,076	19	21	5,538	54	5,186	1,060	22	2		
	Retail - Secured on real estate property	3,572	28	3,557	658	13	4	3,567	32	3,551	633	14	· I		
CEDMANN	Retail - Secured on real estate property - Of Which: SME	571	0	564	174	(0	560	0	552	151	0			
GERMANY	Retail - Secured on real estate property - Of Which: non-SME	3,001	28	2,993	485	13	3 4	3,007	32	2,999	482	14			
	Retail - Qualifying Revolving	802	2	537	50	1	. 2	800	3	535	49	1			
	Retail - Other Retail	1,144	18	1,075	368	6	14	1,171	20	1,100	377	6			
	Retail - Other Retail - Of Which: SME	248	0	204	87	(1	245	0	200	86	0			
	Retail - Other Retail - Of Which: non-SME	896	18	871	281	ϵ	13	926	20	900	291	6	5		
	Equity	653	0	653	1,334	(0	679	0	679	1,359	0			
	Other non credit-obligation assets														
	IRB Total														

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

					IRB Ap	proach			
			As of 30/	09/2018			As of 31/	/12/2018	
		Original Exposure ¹	Exposure	Risk exposure amount	Value adjustments	Original Exposure ¹	Exposure	Risk exposure amount	Value adjustments
	(mln EUR, %)	Of which: defaulted	- Value ¹	Of which: defaulted	and provisions	Of which: defaulted	— Value ¹	Of which: defaulted	and provisions
	Central banks and central governments	998	1,043	83	0 0	419	0 465	37	0
	Institutions	1,891	1,719	391	0 2	1,872	0 1,704		0
	Corporates	12,407	9,972	4,988	0 31	12,996	5 10,533	5,609	0
	Corporates - Of Which: Specialised Lending	8,991	8,281	4,245	0 27	9,475	5 8,788	4,839	0
	Corporates - Of Which: SME	0 0	0	0	0	0	0 0	0	0
	Retail	5 (4	1	0	5	0 5	1	0
	Retail - Secured on real estate property	3	3	0	0	3	0 3	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: non-SME	3	3	0	0	3	0 3	0	0
	Retail - Qualifying Revolving	1 (1	0	0	1	0	0	0
	Retail - Other Retail	1 (1	0	0	1	0 1	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	1 (1	0	0	1	0 1	0	0
	Equity	2	2	4	0 0	2	0 2	4	0
	Other non credit-obligation assets								
	IRB Total								

						IRB App	proach					
			As of 30/	09/2018					As of 31/	12/2018		
		Original Exposure ¹	Exposure Value ¹	Risk exposu	re amount	Value adjustments and	Original E	xposure ¹	Exposure Value ¹	Risk exposu	ure amount	Value adjustment and
	(mln EUR, %)	Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	693	0 973	122	C	1	39	0	310	42	0	
	Institutions	2,448	0 2,440	499	C	2	2,370	0	2,369	440		
	Corporates	5,311	34 4,993	2,176	C	45	5,536	36	5,092	2,368		
	Corporates - Of Which: Specialised Lending	4,096	0 3,969	1,724	C	10	4,362	0	4,150	1,946	0	
	Corporates - Of Which: SME	2	0 2	1	C	0	2	0	2	1	0	
	Retail	6	0 6	1	C	0	6	0	6	1	0	
	Retail - Secured on real estate property	5	0 5	1	C	0	5	0	5	1	0	
VITED VINCDOM	Retail - Secured on real estate property - Of Which: SME	0	0 0	1	C	0	0	0	0	0	0	
NITED KINGDOM	Retail - Secured on real estate property - Of Which: non-SME	5	0 5	1	C	0	5	0	5	1	0	
	Retail - Qualifying Revolving	1	0 0	0	C	0	1	0	0	0	0	
	Retail - Other Retail	0	0 0	0	C	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: SME	0	0 0	0	C	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: non-SME	0	0 0	0	C	0	0	0	0	0	0	
	Equity	0	0 0	0	0	0	0	0	0	0	0	
	Other non credit-obligation assets											
	IRB Total											

							IRB Ap	proach					
				As of 30/	09/2018					As of 31/	31/12/2018		
		Original E	xposure ¹	Exposure	Risk exposur	e amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposu	re amount	Valu adjustn
	(mln EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisi
	Central banks and central governments	1,360	0	1,360	194	0	1	1,342	C	1,342	186	(0
	Institutions	2,911	0	2,910	600	0	3	2,920	0	2,918	580	(0
	Corporates Corporates - Of Which: Specialised Lending	4,588 3,394	0	4,051 3,216	2,087 1,704	0		4,775 3,139	85	4,003 3,005	1,957 1,510	(0
	Corporates - Of Which: SME	10	0	3,210	1,704	0	0	3,139	0.5	3,003	1,310	(0
	Retail	3	0	2		0		2		2	0	(0
	Retail - Secured on real estate property	1	0	1	0	0	0	1		1	0	(0
ED ANCE	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	C	0	0	(0
FRANCE	Retail - Secured on real estate property - Of Which: non-SME	1	0	1	0	0	0	1	C	1	0	(0
	Retail - Qualifying Revolving	1	0	0	0	0	0	1	C	0	0	(0
	Retail - Other Retail	1	0	1	0	0	0	1	C	1	0	(0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0		0	0	()
	Retail - Other Retail - Of Which: non-SME Equity	1	0	1	0	0		1			0	(0
	Other non credit-obligation assets	1	0	1	3) U	1		1	3	,	3
	IRB Total												

Credit Risk - IRB Approach Landesbank Hessen-Thüringen Girozentrale

						IRB Ap	proach					
			As of 30	/09/2018					As of 31/	31/12/2018		
		Original Exposure ¹	Exposure Value ¹	Risk exposi	ure amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposu	re amount	Value adjustment and
	(mln EUR, %)	Of which: defaulted	- value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provision
	Central banks and central governments	56 (56	0	(0	56	0	56	0	0	
	Institutions	991	966	190	(1	1,166	0	1,141	254	0	,
	Corporates	1,915	1,557	610	(3	2,417		1,987	792	0	j
	Corporates - Of Which: Specialised Lending	775	750	304	(2	1,020	0	991	417	0	j
	Corporates - Of Which: SME	17	15	8	(0	17	0	15	8	0	/
	Retail	1	1	0	(0	1	0	1	0	0	1
	Retail - Secured on real estate property	1	1	0	(0	1	0	1	0	0	1
NETHERI ANDC	Retail - Secured on real estate property - Of Which: SME	0	0	0	(0	0	0	0	0	0	/
NETHERLANDS	Retail - Secured on real estate property - Of Which: non-SME	1	1	0	(0	1	0	1	0	0	/
	Retail - Qualifying Revolving	0	0	0	(0	0	0	0	0	0	/
	Retail - Other Retail	0	0	0	(0	0	0	0	0	0	/
	Retail - Other Retail - Of Which: SME	0	0	0	(0	0	0	0	0	0	/
	Retail - Other Retail - Of Which: non-SME	0	0	0	(0	0	0	0	0	0	/
	Equity	0	0	0	(0	0	0	0	0	0	/
	Other non credit-obligation assets											
	IRB Total											

						IRB Ap	proach					
			As of 30/	/09/2018					As of 31/	12/2018		
		Original Exposure ¹	Exposure	Risk exposu	ıre amount	Value adjustments	Original I	Exposure ¹	Exposure	Risk exposu	re amount	Value adjustments
	(males ELID = 0/)	Of which:	Value ¹		Of which:	and provisions		Of which:	- Value ¹		Of which:	and provisions
	(min EUR, %)	defaulted	117	10	defaulted		117	defaulted	117	10	defaulted	,
	Central banks and central governments Institutions	117 0 295 0	117 264	10 E1			117 353		117 307	58	0	
	Corporates	1,366	1,327	677		3	1,716				0	
	Corporates - Of Which: Specialised Lending	528 0	514	298		2	686		1,561 646	438	0	
	Corporates - Of Which: SME	7 0	15	7			3	١	11	5	0	
	Retail	4 0	3	0		0	4	0	3	1	0	
	Retail - Secured on real estate property	2 0	2	0			2	0	2	0	0	
411077774	Retail - Secured on real estate property - Of Which: SME	0 0	0	0	C	0	0	0	0	0	0	
AUSTRIA	Retail - Secured on real estate property - Of Which: non-SME	2 0	2	0	C	0	2	0	2	0	0	
	Retail - Qualifying Revolving	1 0	1	0	C	0	1	0	1	0	0	
	Retail - Other Retail	0 0	0	0	C	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: SME	0 0	0	0	C	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: non-SME	0 0	0	0	C	0	0	0	0	0	0	
	Equity	0 0	0	0	C	0	0	0	0	0	0	
	Other non credit-obligation assets											
	IRB Total											

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

							IRB App	proach					
				As of 30/	09/2018					As of 31/	/12/2018		
		Original E	Exposure ¹	Exposure	Risk exposu	ure amount	Value adjustments	Original l	Exposure ¹	Exposure	Risk exposu	re amount	Value adjustmen
	(mln EUR, %)		Of which: defaulted	- Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provision
CANADA	Central banks and central governments Institutions Corporates Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Other non credit-obligation assets	0 1,619 493 176 0 0 0 0 0 0	0 0 11 11 0 0 0 0 0 0	0 1,619 258 161 0 0 0 0 0 0 0	0 151 96 54 0 0 0 0 0		0 0 1 0 1 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 1,616 564 140 0 0 0 0 0 0 0	10	0 1,616 256 126 0 0 0 0 0 0	0 149 103 45 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0

					IRB Ap	proach					
			As of 30/	09/2018				As of 31/	/12/2018		
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk exposi	ıre amount	Value adjustmer and
	(mln EUR, %)	Of which: defaulted	value	Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provision
	Central banks and central governments	0	0	0	0 0	0	0	0	0	(0
	Institutions	1,857	1,786	269	0 1	1,619		1,560	217		0
	Corporates	671	591	276	0 1	693		631	306		0
	Corporates - Of Which: Specialised Lending	439	416	216	0 1	477	0	456	242	(0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	(0
	Retail	0	0	0	0	0	0	0	0	(0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	(0
SWEDEN	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	(0
SWEDEIN	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	(0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	(0
	Retail - Other Retail	0	0	0	0	0	0	0	0	(0
	Retail - Other Retail - Of Which: SME	0	0	0	0 0	0	0	0	0	(0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0 0	0	0	0	0	(0
	Equity	0	0	0	0 0	0	0	0	0	(0
	Other non credit-obligation assets										
	IRB Total										

						IRB App	oroach					
			As of 30/	09/2018					As of 31/	/12/2018		
		Original Exposure ¹	Exposure	Risk exposu	ire amount	Value adjustments	Original I	Exposure ¹	Exposure	Risk exposu	re amount	Valu adjustm
	(mln EUR, %)	Of which: defaulted	– Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisi
	Central banks and central governments	16	0 21	0	derdareed (0	16		20	0	deradited (
	Institutions	123	0 76	15	C	o o	95		47	8	C	
	Corporates	1,452	1 1,337	759	C	32	1,699	30	1,536	998	C	
	Corporates - Of Which: Specialised Lending	617	0 577	423	C	2	731		660	498	C	
	Corporates - Of Which: SME	106	0 106	43	C	0	95	0	95	32	C	
	Retail	2	0 2	0	(0	2	0	2	0	(
	Retail - Secured on real estate property	1	0 1	0	C	0	1	0	1	0	C)
LLIVEMBOLIDG	Retail - Secured on real estate property - Of Which: SME	0	0 0	0	(0	0	0	0	0	(
LUXEMBOURG	Retail - Secured on real estate property - Of Which: non-SME	1	0 1	0	C	0	1	0	1	0	C)
	Retail - Qualifying Revolving	0	0 0	0	C	0	0	0	0	0	C)
	Retail - Other Retail	0	0 0	0	C	0	0	0	0	0	()
	Retail - Other Retail - Of Which: SME	0	0 0	0	C	0	0	0	0	0	()
	Retail - Other Retail - Of Which: non-SME	0	0 0	0	C	0	0	0	0	0	()
	Equity	73	0 73	141	C	0	73	0	73	142	()
	Other non credit-obligation assets											
	IRB Total											

						IRB App	proach					
			As of 30/	09/2018					As of 31/	12/2018		
		Original Exposure ¹	Exposure	Risk exposu	ıre amount	Value adjustments	Original l	Exposure ¹	Exposure	Risk exposu	re amount	Valu adjustn
	(mln EUR, %)	Of which: defaulted	- Value ¹		Of which: defaulted	and provisions		Of which: defaulted	- Value ¹		Of which: defaulted	and provisi
	Central banks and central governments	18	0 18	2	deladited	0	18		18	2	ueraurteu)
	Institutions	147	0 120	11	(0	140		111	11	C	ار
	Corporates	354	0 339	98	C	0	411		405	142	O)
	Corporates - Of Which: Specialised Lending	245	0 201	52	C	0	285	0	243	76	C)
	Corporates - Of Which: SME	0	0 0	0	C	0	0	0	0	0	C)
	Retail	1	0 1	0	C	0	0	0	0	0	C)
	Retail - Secured on real estate property	0	0 0	0	C	0	0	0	0	0	C)
DEI CTI IM	Retail - Secured on real estate property - Of Which: SME	0	0 0	0	C	0	0	0	0	0	C)
BELGIUM	Retail - Secured on real estate property - Of Which: non-SME	0	0 0	0	C	0	0	0	0	0	O)
	Retail - Qualifying Revolving	0	0 0	0	C	0	0	0	0	0	C)
	Retail - Other Retail	0	0 0	0	C	0	0	0	0	0	C)
	Retail - Other Retail - Of Which: SME	0	0 0	0	C	0	0	0	0	0	C	1
	Retail - Other Retail - Of Which: non-SME	0	0	0	C	0	0	0	0	0	C	1
	Equity	24	0 24	49	C	0	25	0	25	51	С	1
	Other non credit-obligation assets											
	IRB Total											



Credit Risk - IRB Approach
Landesbank Hessen-Thüringen Girozentrale

							IRB App	oroach					
				As of 31/0	3/2019					As of 30/0	06/2019		
		Original Expo	sure ¹	Exposure	Risk exposu	re amount	Value adjustments	Original E	xposure ¹	Exposure	Risk exposu	re amount	Value adjustme
	(mln EUR, %)		Of which: lefaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provision
	Central banks and central governments	40,781	0	43,224	1,509	0	1	43,915	0	47,593	1,542	0	
	Institutions	18,309	10	17,288	3,269	0	48	20,392	10	19,243	3,455	0	
	Corporates	86,302	524	72,734	32,828	0	275	90,141	566	75,712	34,703	0)
	Corporates - Of Which: Specialised Lending	37,070	229	34,698	17,842	0	111	37,542	216	34,971	18,162	0	
	Corporates - Of Which: SME	4,118	21	3,780	1,768	0	9	4,384	19	4,002	1,942	0)
	Retail	5,657	59	5,295	1,100	24	24	5,702	62	5,340	1,106	24	ļ.
	Retail - Secured on real estate property	3,610	36	3,594	652	16	5	3,602	37	3,587	649	16	5
Canacidated data	Retail - Secured on real estate property - Of Which: SME	597	0	589	161	0	0	602	0	595	164	0	
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME	3,013	36	3,005	491	16	4	3,000	37	2,993	485	16	5
	Retail - Qualifying Revolving	810	3	541	48	1	3	811	3	540	46	1	
	Retail - Other Retail	1,237	20	1,161	400	7	17	1,289	21	1,212	411	7	'
	Retail - Other Retail - Of Which: SME	276	0	229	94	0	2	271	0	224	93	0)
	Retail - Other Retail - Of Which: non-SME	961	20	932	306	7	15	1,018	21	988	318	7	'
	Equity	847	0	847	1,653	0		868	0	868	1,621	0	
	Other non credit-obligation assets				608						536		
	IRB Total ²				40,966						42,963		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation technical (2) IRB Total does not include the Secutarisation position unlike in the previous Transparency exercises' results.

							IRB Ap	proach					
				As of 31/	03/2019					As of 30/	06/2019		
		Original E	xposure¹	Exposure Value ¹	Risk exposu	ire amount	Value adjustments and	Original E	xposure ¹	Exposure Value ¹	Risk exposu	ıre amount	Value adjustments and
	(mln EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	value		Of which: defaulted	provisions
	Central banks and central governments	37,943	0	40,089	1,184	0	0	41,188	0	43,417	1,168	0	0
	Institutions	2,029	0	1,807	511	0	1	3,278	0	2,766	572	0	1
	Corporates	46,658	278	39,007	15,031	0	123	48,684	286	40,467	15,779	0	116
	Corporates - Of Which: Specialised Lending	11,413	62	10,780	4,753	0	37	11,282	43	10,555	4,807	0	6
	Corporates - Of Which: SME	3,872	20	3,535	1,656	0	9	3,905	19	3,566	1,684		8
	Retail	5,597	58	5,239	1,087	23	24	5,640	61	5,283	1,093	24	27
	Retail - Secured on real estate property	3,573	35	3,557	645	16	5	3,565	37	3,550	642	16	4
GERMANY	Retail - Secured on real estate property - Of Which: SME	595	0	587	159	0	0	600	0	592	163	0	0
GLRMANI	Retail - Secured on real estate property - Of Which: non-SME	2,978	35	2,970	486	16	4	2,965	37	2,958	479	16	4
	Retail - Qualifying Revolving	801	3	535	48	1	. 3	801	3	535	46	1	. 3
	Retail - Other Retail	1,223	19	1,147	394	7	17	1,274	21	1,198	405		19
	Retail - Other Retail - Of Which: SME	275	0	228	94	0	2	270	0	223	93		2
	Retail - Other Retail - Of Which: non-SME	947	19	919	301	7	15	1,004	21	974	312		17
	Equity	692	0	692	1,336	0	0	687	0	687	1,315	0	0
	Other non credit-obligation assets												
	IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

						IRB Ap	proach				
			As of 31/	03/2019					As of 30/	06/2019	
		Original Exposure ¹	Exposure Value ¹	Risk exposu	ire amount	Value adjustments and	Original E	xposure ¹	Exposure Value ¹	Risk exposure amo	ount Value adjustmer and
	(mln EUR, %)	Of which: defaulted	- value		Of which: defaulted	provisions		Of which: defaulted	value		hich: provision ulted
	Central banks and central governments	418	465	37	0	0	415	0	461	37	0
	Institutions	1,776	1,604	361	0	1	1,860	0	1,693	342	0
	Corporates	13,479	11,023	6,093	0	26	14,456		11,902		0
	Corporates - Of Which: Specialised Lending	9,879	9,136	5,185	0	23	10,253		9,478	5,457	0
	Corporates - Of Which: SME	1	1	0	0	0	142	0	123	96	0
	Retail	5 (5	1	0	0	6	0	5	1	0
	Retail - Secured on real estate property	3	3	0	0	0	3	0	3	0	0
LINITED CTATEC	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: non-SME	3	3	0	0	0	3	0	3	0	0
	Retail - Qualifying Revolving	1	1	0	0	0	1	0	1	0	0
	Retail - Other Retail	1	1	0	0	0	2	0	2	1	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	1	1	0	0	0	2	0	2	1	0
	Equity	2	2	4	0	0	2	0	2	4	0
	Other non credit-obligation assets										
	IRB Total										

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

						IRB App	oroach					
			As of 31/	03/2019					As of 30/	06/2019		
		Original Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original E	xposure ¹	Exposure	Risk exposi	ure amount	Value adjustment
	(mln EUR, %)	Of which: defaulted	— Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	74	0 328	44	0	0	402	0	646	82		0
	Institutions	2,600	0 2,584	483	0	1	2,738	0	2,722	483		0
	Corporates	5,790	5,361	2,629	0	44	5,708	36	5,332 4,303	2,589	(0
	Corporates - Of Which: Specialised Lending	4,619	0 4,435	2,199	0	9	4,465	0	4,303	2,083		0
	Corporates - Of Which: SME	2	0 2	1	0	0	4	0	4	2	(0
	Retail	6	0 6	1	0	0	6	0	6	1	(0
	Retail - Secured on real estate property	5	0 5	1	0	0	5	0	5	1	(0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: SME	0	0 0	0	0	0	0	0	0	0	(0
ONLIED KINGDOM	Retail - Secured on real estate property - Of Which: non-SME	5	0 5	1	0	0	5	0	5	1	(0
	Retail - Qualifying Revolving	1	0 0	0	0	0	1	0	0	0	(0
	Retail - Other Retail	0	0 0	0	0	0	0	0	0	0	(0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	(0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	(0
	Equity	0	0 0	0	0	0	0	0	0	0		0
	Other non credit-obligation assets											
	IRB Total											

						IRB Ap	proach					
			As of 31/	03/2019					As of 30/	06/2019		
		Original Exposure ¹	Exposure Value ¹	Risk exposu	ıre amount	Value adjustments and	Original E	xposure ¹	Exposure Value ¹	Risk exposu	re amount	Value adjustme
	(mln EUR, %)	Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	value		Of which: defaulted	and provisio
	Central banks and central governments	1,337	1,355	187	(1	1,222	0	1,241	158	C	0
	Institutions	2,980	2,979	584	(2	3,257	0	3,256	649	C	0
	Corporates	4,517	3,978	1,961	(14	5,072		4,512	2,395	C	0
	Corporates - Of Which: Specialised Lending	3,077	2,961	1,502	(13	3,294	85	3,176	1,675	C	
	Corporates - Of Which: SME Retail	12	12	5	(22	0	22	11	(
	Retail - Secured on real estate property		1	0	(2	0	1	0		
	Retail - Secured on real estate property - Of Which: SME			0	(0	0		0		
FRANCE	Retail - Secured on real estate property - Of Which: non-SME			0	(1	0		١	0	n
	Retail - Qualifying Revolving			0	(1	0			0	
	Retail - Other Retail	1	1	0	(1	0	1	0	C	ő
	Retail - Other Retail - Of Which: SME	0 0	0	0	(0	0	0	0	C	0
	Retail - Other Retail - Of Which: non-SME	1	1	0	(0	1	0	1	0	C	0
	Equity	8 0	8	23	(0	1	0	1	3	C	0
	Other non credit-obligation assets											
	IRB Total											

Credit Risk - IRB Approach
Landesbank Hessen-Thüringen Girozentrale

						IRB App	proach					
			As of 31/	03/2019					As of 30/0	06/2019		
		Original Exposure ¹	Exposure	Risk expos	ure amount	Value adjustments	Original E	xposure ¹	Exposure	Risk exposu	ure amount	Value adjustmen
	(mln EUR, %)	Of which: defaulted	- Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provision
	Central banks and central governments	57 0	57	0	0	0	58	0	58	0	(0
	Institutions	1,136	1,127	252	0	1	1,221	0	1,205	270	(o
	Corporates	2,426	2,032	832	0	3	2,655	0	2,171	939	(0
	Corporates - Of Which: Specialised Lending	980	947	406	0	1	1,037	0	1,001	393	(0
	Corporates - Of Which: SME	17	15	10	0	0	17	0	16	10	(0
	Retail	1 0	1	0	0	0	1	0	1	0	C	0
	Retail - Secured on real estate property	0 0	0	0	0	0	0	0	0	0	C	0
NETHEDI ANDC	Retail - Secured on real estate property - Of Which: SME	0 0	0	0	0	0	0	0	0	0	C)
NETHERLANDS	Retail - Secured on real estate property - Of Which: non-SME	0 0	0	0	0	0	0	0	0	0	(ס
	Retail - Qualifying Revolving	0 0	0	0	0	0	0	0	0	0	(O
	Retail - Other Retail	0 0	0	0	0	0	0	0	0	0	(0
	Retail - Other Retail - Of Which: SME	0 0	0	0	0	0	0	0	0	0	(0
	Retail - Other Retail - Of Which: non-SME	0 0	0	0	0	0	0	0	0	0	(0
	Equity	0 0	0	0	0	0	0	0	0	0	(ס
	Other non credit-obligation assets											
	IRB Total											

							IRB Ap	proach					
				As of 31/	03/2019					As of 30/	06/2019		
		Original Exp	osure ¹	Exposure	Risk exposu	ire amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposi	ure amount	Value adjustmer
	(mln EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provision
	Central banks and central governments	116	0	116	10	0	0	202		1,367	10		0
	Institutions	380	0	302	54	0	0	392		303	55		0
	Corporates	1,576	0	1,432	849	0	3	1,393		1,240	733		0
	Corporates - Of Which: Specialised Lending	697	0	647	425	0	2	749	9 0	687	448	(0
	Corporates - Of Which: SME	27	0	35	17	0	0	27		35	17	(0
	Retail Convey on work or ward on the convey of the convey	3	0	3	0	U		3		2	0	(0
	Retail - Secured on real estate property Detail - Secured on real estate property - Of Which - SME	2	0	2	U O	0]			0		0
AUSTRIA	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME	2	0	2	0	0		1		1	0		0
	Retail - Qualifying Revolving	1	0	1	0	0		-		1	0		0
	Retail - Other Retail		0	0	٥	0		,		أ	0		0
	Retail - Other Retail - Of Which: SME	0	0	0	ő	0				0	0		0
	Retail - Other Retail - Of Which: non-SME	0	0	0	ol	0	o o			0	0		0
	Equity	0	0	0	0	0	0	() 0	0	0	(0
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	pproach				
				As of 31/	03/2019					As of 30/	06/2019	
		Original E	xposure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustments and	Original E	xposure ¹	Exposure Value ¹	Risk exposure amou	t Value adjustments and
	(mln EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value	Of whice default	h: provisions
CANADA	Central banks and central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Other non credit-obligation assets IRB Total	0 1,702 564 142 0 1 0 0 0 0 0 0	0 0 10 10 0 0 0 0 0 0	0 1,702 260 127 0 0 0 0 0 0 0	0 140 111 45 0 0 0 0 0 0			0 1,924 553 139 0 1 0 0 0 0 0 0 0		0 1,924 255 125 0 1 0 0 0 0 0	0 157 95 35 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

						IRB Ap	proach					
			As of 31/	03/2019					As of 30/	06/2019		
		Original Exposure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustment and
	(mln EUR, %)	Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provision
	Central banks and central governments	0 0	0	0	C	0	0	0	0	0	0)
	Institutions	1,632 C	1,590	211	C	1	1,615	0	1,572	211	0)
	Corporates		594	291	(1	709	0	588	269)
	Corporates - Of Which: Specialised Lending	446	428	224	(1	405	0	393	195	0	1
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	4
	Retail	0 0	0	0	0	0	0	0	0	0	0	1
	Retail - Secured on real estate property	0 0	0	0	0	0	0	0	0	0	0	1
SWEDEN	Retail - Secured on real estate property - Of Which: SME	0 0	0	0	0	0	0	0	0	0	0	4
SWEDEN	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	4
	Retail - Qualifying Revolving	0 0	0	0	0	0	0	0	0	0	0	1
	Retail - Other Retail	0 0	0	0	0	0	0	0	0	0	0	1
	Retail - Other Retail - Of Which: SME	0	0	0		0	0	0	0	0	0	4
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	4
	Equity	0 0	0	0		0	0	0	0	0	0	1
	Other non credit-obligation assets											
	IRB Total											

							IRB App	proach					
				As of 31/0	03/2019					As of 30/0	06/2019		
		Original Exp	osure ¹	Exposure	Risk exposu	ire amount	Value adjustments	Original E	Exposure ¹	Exposure	Risk exposu	ıre amount	Valu adjustm
	(mla FUD 0/)		Of which:	Value ¹		Of which:	and provisions		Of which:	Value ¹		Of which:	and provisi
	(mln EUR, %)		defaulted	20	0	defaulted	0	16	defaulted	10	0	defaulted	\
	Central banks and central governments Institutions	16 106	0	20 65	13	0	١	16 164	0	116	26		
	Corporates	1,770	30	1,663	929	0	31	1,959	30	1,819	1,031	0	
	Corporates - Of Which: Specialised Lending	588	0	557	328	0	1	814	0	759	445	0	ál
	Corporates - Of Which: SME	95	0	95	320	0	٥	148	١	145	58	0	ál
	Retail	2	0	2	0	0	0	2	0	2	0	C	
	Retail - Secured on real estate property	1	0	1	0	0	0	1	0	1	0	C	
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	C	
LUXEMBOURG	Retail - Secured on real estate property - Of Which: non-SME	1	0	1	0	0	0	1	0	1	0	C	
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	C	
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	C)
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	C)
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	C)
	Equity	91	0	91	173	0	0	100	0	100	193	C)
	Other non credit-obligation assets												
	IRB Total												

						IRB App	proach					
			As of 31/	03/2019					As of 30/	06/2019		
		Original Exposure ¹	Exposure Value ¹	Risk exposi	ure amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustme and
	(mln EUR, %)	Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisio
	Central banks and central governments	20	20	2	0	0	17	C	17	2	(0
	Institutions	157	121	10	0	0	147	c	119	14	(0
	Corporates	465	382	133	0	0	495	c	450	167	(ס
	Corporates - Of Which: Specialised Lending	286	244	85	0	0	284	[c	243	86	(0
	Corporates - Of Which: SME	0	0	0	0	0	0	C	0	0	(0
	Retail	1	0	0	0	0	0	[c	0	0	(0
	Retail - Secured on real estate property	0	0	0	0	0	0	C	0	0	(0
BELGIUM	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	C	0	0	(0
DELGION	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	(0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	()
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	()
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	(0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	(0
	Equity	26	26	52	0	0	39	С	39	32	(ס
	Other non credit-obligation assets											
	IRB Total											



General governments exposures by country of the counterparty

						Landest	ank Hessen-Thüringen G							
							As of 31/12/2018							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
			Total carrying amount of					Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Austria													
Total [0 - 3M [Belgium													
[0 - 3M [Bulgaria													
[0 - 3M [Cyprus													
[0 - 3M [Czech Republic													
[0 - 3M [Denmark													
[0 - 3M [Estonia													



General governments exposures by country of the counterparty

						Landesb	oank Hessen-Thüringen G	irozentrale						
							As of 31/12/2018							
						Direc	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balance	sheet	
												Off-balance shee	t exposures	
			Total carrying amount of					Derivatives with pos	sitive fair value	Derivatives with negative f	air value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount Notion	al amount	Nominal	Provisions	exposure amount
[0 - 3M [Finland													
[0 - 3M [France													
[0 - 3M [Germany	2,004 1,516 1,795 2,203 2,892 4,718 10,957	2,004 1,516 1,795 2,203 2,892 4,692 10,957 26,058	76 26 174 41 143 271 115 845	0 0 0 2 37 158 160 357	333 752 594 869 770 328 273	1,595 738 1,027 1,292 1,942 3,962 10,410	19 37 219 152 208 288 2,618 3,540	553 1,221 2,636 2,417 1,922 1,839 7,260 17,848	8 42 61 82 132 205 478	207 806 1,187 1,490 1,704 1,446 2,094	106 24 59 12 53 67 2,905	0 0 0 0 0 0	18
[0 - 3M [Croatia					9,20					3,000	-,		
[0 - 3M [Greece													
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Hungary													
[0 - 3M [3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Ireland													
[0 - 3M [Italy													
Total [0 - 3M [Latvia													



General governments exposures by country of the counterparty

						Landesi	oank Hessen-Thüringen (
						D ' -	As of 31/12/2018	3						
				<u> </u>		Dire	ct exposures					0.551		-
	(mln EUR)			On balance sh	1eet				Deriva	tives		Off balar	nce sheet	-
												Off-balance sl	neet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			_
														Risk weighted
		Total gross carrying amount of non-	Total carrying amount of non-derivative financial											exposure amount
Residual Maturity	Country / Region	derivative financial assets	assets (net of short positions)											
			positions,	of which: Financial assets	of which: Financial assets	of which: Financial assets at	of which: Financial assets at					Nominal	Provisions	
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M [
[0 - 3M [-													
[3Y - 5Y [[5Y - 10Y [Lithuania													
lotai														
[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Luxembourg													
[10Y - more Total														
[0 - 3M [
[2Y - 3Y [[3Y - 5Y [Malta													
[5Y - 10Y [
[0 - 3M [
[17 - 27 [[2Y - 3Y [[3Y - 5Y [Netherlands													
[5Y - 10Y [[10Y - more														
[0 - 3M [
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Poland													
[5Y - 10Y [[10Y - more														
I IOTAL														
[0 - 3M [Portugal													
[5Y - 10Y [[10Y - more														
[10Y - more Total [0 - 3M [
[1Y - 2Y [[2Y - 3Y [Romania													
[3Y - 5Y [[5Y - 10Y [[10Y - more	Komama													
Total [0 - 3M [
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [Classel 1													
[3Y - 5Y [[5Y - 10Y [Slovakia													
Total [0 - 3M [
[3M - 1Y [[1Y - 2Y [
[21 - 31 [[3Y - 5Y [[5Y - 10Y [Slovenia													
[10Y - more Total														



General governments exposures by country of the counterparty

						Landest	oank Hessen-Thüringen (
						Direc	As of 31/12/2018 ct exposures						
	(l. FUD)			On balance sl	neet		ct exposures		Deriva	tives	Off bala	nce sheet	-
	(mln EUR)			On Balance 3				Derivatives with pos		Derivatives with negative fair value		heet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Spain												
[0 - 3M [Sweden												
[0 - 3M [United Kingdom												
[0 - 3M [Iceland												
[0 - 3M [Liechtenstein												
[0 - 3M [Norway												
[0 - 3M [Australia												
[0 - 3M [Canada												
[0 - 3M [Hong Kong												



General governments exposures by country of the counterparty

						Landest	oank Hessen-Thüringen G							
							As of 31/12/2018							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
			Total carrying amount of					Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short positions)		of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Japan													
[0 - 3M [U.S.													
[0 - 3M [China													
[0 - 3M [Switzerland													
[0 - 3M [Other advanced economies non EEA													
[0 - 3M [Other Central and eastern Europe countries non EEA													
Total [0 - 3M [Middle East													
Total [0 - 3M [Latin America and the Caribbean													



General governments exposures by country of the counterparty

Landesbank Hessen-Thüringen Girozentrale

						Larracos	dink riessen manngen e	Sil Ozerici die						
							As of 31/12/2018	3						
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Deriva	tives		Off balar	nce sheet	
								Derivatives with po	ositive fair value	Derivatives with	n negative fair value	Off-balance sh	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Africa													
[0 - 3M [Others	2 345 204 168 1,065 869 48	204 168 1,065 869 48	0 0 25 0 55 58 8	0 0 0 0 0 0	0 316 123 97 847 411 40	2 29 56 71 163 400 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 11 1,111 695 473 0 0	0 0 0 0 0 0	558

Notes and definition

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that have sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees
- (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions
- the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments (5) Residual countries not reported separately in the Transparency exercise

Regions:

- Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.
- Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.
- Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.
- Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and Tobago, Uruguay, Venezuela, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and Tobago, Uruguay, Venezuela, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guyana, French Guiana, French Guiana, Guyana, French Guiana, Guyana, French Guiana, Guyana, French Guiana, Guyana, French Guiana, French Gui
- Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic, Chad, Comoros, Congo, The Democratic Republic, Chad, Comoros, Congo, The Democratic Republic, Chad, Comoros, Congo, C
- (6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.



General governments exposures by country of the counterparty

						Landest	ank Hessen-Thüringen G							
							As of 30/06/2019							
						Dire	ct exposures							
	(mln EUR)		1	On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	neet exposures	
								Derivatives with pos	sitive fair value	Derivatives with	negative fair value			
									Jare Ian Value	Derivatives with	negative ian value			
			Total carrying amount of											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short											
			positions)		of the Francistance	of the French control						Nominal	Provisions	
				of which: Financial assets held for trading	acsignated at rail value	Tall Value till bagil ballet	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
					through profit or loss	comprehensive income								
[0 - 3M [[3M - 1Y [
[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y [Austria													
[5Y - 10Y [[10Y - more														
Total [0 - 3M [[3M - 1Y [
[1Y - 2Y [[2Y - 3Y [Belgium													
[0 - 3M [
Total [0 - 3M [
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [.													
[0 - 3M [Bulgaria													
Total [0 - 3M [
[0 - 3M [
[27 - 37 [[3Y - 5Y [[5Y - 10Y [Cyprus													
[10Y - more Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y [Czech Republic													
[0 - 3M [
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Denmark													
[3Y - 5Y [[5Y - 10Y [[10Y - more														
Total [0 - 3M [[3M - 1Y [
[0 - 3M [Estonia													
[3Y - 5Y [[5Y - 10Y [[10Y - more														
Total														



General governments exposures by country of the counterparty

						Landest	oank Hessen-Thüringen (As of 30/06/2019							
						Dire	ct exposures	,						
	(mln EUR)			On balance st	neet				Deriva	tives		Off balar	nce sheet	
	(mir zorv)							Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance sh	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)		of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Finland													
Total [0 - 3M [France													
[0 - 3M [Germany	1,631 2,064 2,382 2,115 3,533 8,243 19,458 39,427	1,631 2,064 2,382 2,115 3,533 8,234 19,458 39,417	5 20 75 17 112 112 122 462	0 44 27 31 132 1,156 2,513 3,903	62 1,026 1,039 740 1,128 652 1,088	1,564 970 1,241 1,323 2,157 6,300 15,538 29,093	9 285 101 245 251 412 4,477 5,780	289 1,554 1,647 2,547 1,937 1,954 7,162 17,091	8 16 73 77 135 229 647 1,184	179 999 1,127 1,255 1,567 1,494 1,951	138 44 11 106 2,672	0 0 0 0 0 0	31
[3M - 1Y [Croatia				·	·				·				
[0 - 3M [Greece													
[0 - 3M [Hungary													
[0 - 3M [Ireland													
[0 - 3M [Italy													
[0 - 3M [Latvia													



General governments exposures by country of the counterparty

						Landest	oank Hessen-Thüringen (As of 30/06/2019						
						Dire	ct exposures	<u>, </u>					
	(l. FUD)			On balance sl	heet		ct exposures		Deriva	tives	Off bala	nce sheet	
	(mln EUR)			On Balance 3				Derivatives with pos		Derivatives with negative fair value		heet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Lithuania												
Total [0 - 3M [Luxembourg												
[0 - 3M [Malta												
[0 - 3M [Netherlands												
Total [0 - 3M [Poland												
[3M - 1Y [Portugal												
[0 - 3M [Romania												
[0 - 3M [Slovakia												
[0 - 3M [Slovenia												



General governments exposures by country of the counterparty

		Landesbank Hessen-Thüringen Girozentrale As of 30/06/2019													
						Dire		<u>'</u>						1	
				On halance of		Dire	ct exposures		Davisa	ti		Off halas	es shoot	-	
	(mln EUR)			On balance sh	1eet			Deriva	tives		Off balar	-			
												Off-balance sheet exposures			
								Derivatives with positive fair value		Derivatives with negative fair value				-	
			Tatal causing amount of											Risk weighted	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short											exposure amount	
		uenvative illianciai assets	positions)									Nominal	Provisions		
				of which: Financial assets	of which: Financial assets designated at fair value	of which: Financial assets at fair value through other	of which: Financial assets at	Carrying amount	Notional amount	Carrying amount	Notional amount				
				held for trading	through profit or loss	comprehensive income	amortised cost								
[0 - 3M [
[2Y - 3Y [[3Y - 5Y [Spain														
[0 - 3M [
[2Y - 3Y [[3Y - 5Y [Sweden														
[5Y - 10Y [
[0 - 3M [[3M - 1Y [
[2Y - 3Y [[3Y - 5Y [United Kingdom														
[0 - 3M [
[0 - 3M [[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y [Iceland														
[0 - 3M [
[0 - 3M [
[2Y - 3Y [[3Y - 5Y [Liechtenstein														
I IOTAL															
[0 - 3M [
[2Y - 3Y [[3Y - 5Y [Norway														
[5Y - 10Y 															
[0 - 3M [[3M - 1Y [[1V - 2Y [
[2Y - 3Y [[3Y - 5Y [Australia														
[10Y - more Total [0 - 3M [
[0 - 3M [[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y [Canada														
[5Y - 10Y [[10Y - more Total															
[0 - 3M [[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y [Hong Kong														
[5Y - 10Y [[10Y - more Total															



General governments exposures by country of the counterparty

						Lanuesi	oank Hessen-Thüringen (
							As of 30/06/2019							
						Dire	ct exposures							
	(mln EUR)		_	On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sheet exposures		
Residual Maturity		Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial					Derivatives with po	sitive fair value	Derivatives with negative fair value				Risk weighted exposure amount
	Country / Region		assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Japan													
[0 - 3M [U.S.													
[0 - 3M [China													
[0 - 3M [Switzerland													
[0 - 3M [Other advanced economies non EEA													
[0 - 3M [Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East													
Total [0 - 3M [Latin America and the Caribbean													



General governments exposures by country of the counterparty

Landesbank Hessen-Thüringen Girozentrale

						Lanacsi	bank riessen-manngen (Sil Ozerici die									
							As of 30/06/2019										
			Direct exposures On balance sheet Off balance sheet														
	(mln EUR)			On balance sh	eet		Off balance sheet										
Residual Maturity				Derivatives with positive fair value						Derivatives with negative fair value		Off-balance sheet exposure					
	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount			
[0 - 3M [Africa																
[0 - 3M [Others	19 312 329 159 794 1,048 1,221	19 312 329 159 772 1,048 1,221 3,861	0 0 10 23 29 82 1	0 0 50 0 0 0	0 225 202 48 485 369 225	19 87 68 88 280 597 995	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	10 160 1,329 466 82 0 0	0 0 0 0 0 0	510			

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that have sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees

(3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions

the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments (5) Residual countries not reported separately in the Transparency exercise

Regions:

Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic, Chad, Comoros, Congo, Congo, The Democratic Republic, Chad, Comoros, Congo, Congo, The Democratic Republic, Chad, Comoros, Congo, Cong Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, Tanzania, United Republic Of, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

(6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.



Performing and non-performing exposures

			A	s of 30/09/201	8				Į.	As of 31/12/201	.8			
		Gross carry	ing amount	ng amount		mpairment, hanges in fair redit risk and	Collaterals and financial		Gross carrying amount				mpairment, hanges in fair redit risk and	Collaterals and financial
		Of which performing but past due >30			On performing	On non- performing	guarantees received on non- performing		Of which performing but past due >30			On performing	On non- performing	guarantees received on non- performing
(mln EUR)		days and <=90 days		Of which: defaulted	exposures ²	exposures ³	exposures		days and <=90 days		Of which: defaulted	exposures ²	exposures ³	exposures
Debt securities (including at amortised cost and fair value)	21,509	0	5	5	2	0	0	22,098	0	5	5	2	0	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	6,081	0	0	0	0	0	0	5,867	0	0	0	0	0	0
Credit institutions	14,845	0	0	0	2	0	0	15,478	0	0	0	2	0	0
Other financial corporations	404	0	5	5	0	0	0	555	0	5	5	0	0	0
Non-financial corporations	179	0	0	0	0	0	0	198	0	0	0	0	0	0
Loans and advances(including at amortised cost and fair value)	127,078	53	688	658	143	332	140	115,742	2	780	779	112	310	197
Central banks	20,528	0	0	0	0	0	0	6,613	0	0	0	0	0	0
General governments	20,709	0	0	0	0	0	0	21,927	0	0	0	0	0	0
Credit institutions	11,083	0	0	0	1	0	0	11,717	0	7	7	0	0	5
Other financial corporations	10,268	0	78	78	7	38	7	10,271	0	75	75	3	36	11
Non-financial corporations	57,084	42	502	492	127	264	69	57,731	0	593	593	99	247	120
of which: small and medium-sized enterprises at amortised cost	4,724	0	72	62	4	15	16	2,339	0	17	17	2	5	11
Households	7,405	11	107	88	9	30	64	7,483	2	105	105	9	28	62
DEBT INSTRUMENTS other than HFT	148,587	53	693	663	145	332	140	137,840	2	785	784	114	310	197
OFF-BALANCE SHEET EXPOSURES	37,170		78	75	17	28	1	37,340		102	102	22	28	1

⁽¹⁾ For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 29

⁽²⁾ Insitutions report here collective allowances for incurrred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

⁽³⁾ Insitutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

⁽⁴⁾ For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.



Performing and non-performing exposures

			A	As of 31/03/201	9					As of 30/06/201	9			
	Gross carrying amount				Accumulated i accumulated o value due to c provisions ⁴	hanges in fair	Collaterals and financial		Gross carrying amount				mpairment, hanges in fair edit risk and	Collaterals and financial
		Of which performing but past due >30	Of which non-performing ¹		On performing exposures ²	On non- performing	guarantees received on non- performing		Of which performing but past due >30			On performing exposures ²	performing	guarantees received on non- performing
(mln EUR)		days and <=90 days		Of which: defaulted	exposures	exposures ³	exposures		days and <=90 days		Of which: defaulted	exposures	exposures ³	exposures
Debt securities (including at amortised cost and fair value)	21,896	0	0	0	2	0	0	24,108	0	0	0	3	0	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	5,849	0	0	0	0	0	0	7,449	0	0	0	0	0	0
Credit institutions	15,252	0	0	0	2	0	0	15,877	0	0	0	3	0	0
Other financial corporations	592	0	0	0	0	0	0	571	0	0	0	0	0	0
Non-financial corporations	203	0	0	0	0	0	0	210	0	0	0	0	0	0
Loans and advances(including at amortised cost and fair value)	132,659	3	770	769	108	335	167	156,988	13	791	790	113	313	173
Central banks	20,414	0	0	0	0	0	0	22,581	0	0	0	0	0	0
General governments	21,890	0	0	0	0	0	0	35,254	0	0	0	1	0	0
Credit institutions	12,629	0	7	7	0	0	6	16,538	0	7	7	1	0	5
Other financial corporations	10,797	0	62	62	3	35	2	10,395	0	59	59	3	34	2
Non-financial corporations	59,355	0	594	593	95	270	96	63,224	8	623	623	99	249	106
of which: small and medium-sized enterprises at amortised cost	2,324	0	15	15	2	5	10	2,450	1	13	13	2	5	8
Households	7,575	3	107	106	10	30	63	8,997	5	102	101	9	30	60
DEBT INSTRUMENTS other than HFT	154,555	3	770	769	110	335	167	181,096	13	791	790	116	313	173
OFF-BALANCE SHEET EXPOSURES	36,148		86	86	24	27	1	38,444		91	91	29	25	2

⁽¹⁾ For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 29

⁽²⁾ Insitutions report here collective allowances for incurrred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

⁽³⁾ Insitutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

⁽⁴⁾ For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.



Forborne exposures

		3								
	Gross carrying exposures wit measures		Accumulated im accumulated change due to cressions for exformation for expensions for expensions and the contract of the contr	anges in fair dit risk and oposures with	Collateral and financial guarantees	Gross carrying exposures wit measures		Accumulated in accumulated che value due to cre provisions for e forbearance me	anges in fair edit risk and exposures with	Collateral and financial guarantees
(mln EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	received on exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	forbearance
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	0	0
Loans and advances (including at amortised cost and fair value)	1,157	473	269	255	247	1,222	519	258	245	423
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0
Other financial corporations	58	58	33	33	5	57	57	33	33	5
Non-financial corporations	1,071	402	233	218	221	1,135	451	223	210	395
of which: small and medium-sized enterprises at amortised cost	53	51	9	9	3	5	2	1	1	2
Households	28	12	3	3	20	30	10	2	2	22
DEBT INSTRUMENTS other than HFT	1,157	473	269	255	247	1,222	519	258	245	423
Loan commitments given	31	21	16	16	0	29	27	14	14	0

⁽¹⁾ For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30

⁽²⁾ For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.



Forborne exposures

			As of 31/03/2019				As of 30/06/2019			
	Gross carrying exposures wit measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees	Gross carrying exposures wit measures		Accumulated im accumulated ch value due to cre provisions for e forbearance me	anges in fair dit risk and exposures with	Collateral and financial guarantees
(mln EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	forhearance		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	received on exposures with forbearance measures
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	0	0
Loans and advances (including at amortised cost and fair value)	1,223	558	275	271	344	1,282	563	245	236	394
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0
Other financial corporations	52	52	32	32	0	51	51	32	32	0
Non-financial corporations	1,141	495	242	237	321	1,200	502	211	202	371
of which: small and medium-sized enterprises at amortised cost	5	2	1	1	2	19	2	1	1	16
Households	31	11	2	2	22	31	10	2	2	23
DEBT INSTRUMENTS other than HFT	1,223	558	275	271	344	1,282	563	245	236	394
Loan commitments given	24	22	13	13	0	45	25	11	11	0

⁽¹⁾ For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30

⁽²⁾ For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign