End-2021 G-SIB Assessment Exercise

v5.1.6

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	DE	1.a.(1)
(2) Bank name	1002	Helaba	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2021-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2022-04-29	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2021-04-29	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	www.helaba.com/de/g-sib	1.b.(5)
(6) LEI code	2015	DIZES5CFO5K3I5R58746	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in single EUR	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	7.854.500.515	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	98.777.552	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	4.250.760.421	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	387.973.626	2.b.(1)
(2) Counterparty exposure of SFTs	1014	0	2.b.(2)
c. Other assets	1015	169.749.957.684	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	3.423.045.414	2.d.(1)
(2) Items subject to a 20% CCF	1022	2.384.294.211	2.d.(2)
(3) Items subject to a 50% CCF	1023	29.628.952.668	2.d.(3)
(4) Items subject to a 100% CCF	1024	3.400.459.086	2.d.(4)
e. Regulatory adjustments	1031	163.247.182	2.e.
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	201.376.068.602	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet insurance assets	1701	0	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	0	2.g.(2)
(3) Investment value in consolidated entities	1208	0	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	0	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h)	1117	201.376.068.602	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in single EUR	
a. Funds deposited with or lent to other financial institutions	1216	20.006.374.491	3.a.
(1) Certificates of deposit	2102	88.991.872	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	4.616.217.852	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	6.380.277.960	3.c.(1)
(2) Senior unsecured debt securities	2104	7.360.686.205	3.c.(2)
(3) Subordinated debt securities	2105	0	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	1.244.048.798	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	0	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	0	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	632.291.833	3.e.(1)
(2) Potential future exposure	2110	1.223.200.265	3.e.(2)
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1215	41.463.097.405	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount in single EUR	
a. Funds deposited by or borrowed from other financial institutions			
(1) Deposits due to depository institutions	2111	33.876.380.602	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	29.461.590.212	4.a.(2)
(3) Loans obtained from other financial institutions	2113	83.381.287	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	1.487.607.364	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	9.054.388.171	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	1.259.849.783	4.d.(1)
(2) Potential future exposure	2115	1.349.629.835	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	76.572.827.256	4.e.

Section 5 - Securities Outstanding	GSIB	Amount in single EUR	
a. Secured debt securities	2116	17.965.000.061	5.a.
b. Senior unsecured debt securities	2117	28.111.359.581	5.b.
c. Subordinated debt securities	2118	1.438.057.453	5.c.
d. Commercial paper	2119	1.770.371.824	5.d.
e. Certificates of deposit	2120	1.861.943.458	5.e.
f. Common equity	2121	0	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	0	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	51.146.732.375	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in single EUR	
a. Australian dollars (AUD)	1061	1.836.440.066	6.a.
b. Canadian dollars (CAD)	1063	2.268.397.947	6.b.
c. Swiss francs (CHF)	1064	7.189.253.017	6.c.
d. Chinese yuan (CNY)	1065	1.965.281.664	6.d.
e. Euros (EUR)	1066	2.262.265.394.651	6.e.
f. British pounds (GBP)	1067	19.704.720.945	6.f.
g. Hong Kong dollars (HKD)	1068	732.705.705	6.g.
h. Indian rupee (INR)	1069	11.001.158	6.h.
i. Japanese yen (JPY)	1070	2.427.849.381	6.i.
j. New Zealand dollars (NZD)	1109	446.386.168	6.j.
k. Swedish krona (SEK)	1071	6.460.499.654	6.k.
l. United States dollars (USD)	1072	94.644.560.858	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	2.399.952.491.214	6.m.

Section 7 - Assets Under Custody	GSIB	Amount in single EUR	
a. Assets under custody indicator	1074	185.758.671.361	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in single EUR	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	7.789.776.333	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	7.789.776.333	8.c.

Section 9 - Trading Volume	GSIB	Amount in single EUR	
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	88.098.765.236	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	81.053.848.994	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	169.152.614.230	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	19.051.146.013	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	43.463.593.412	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	62.514.739.425	9.f.

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in single EUR	
a. OTC derivatives cleared through a central counterparty	2129	336.476.802.138	10.a.
b. OTC derivatives settled bilaterally	1905	280.158.625.358	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b	1227	616.635.427.496	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount in single EUR	
a. Held-for-trading securities (HFT)	1081	3.623.017.411	11.a.
b. Available-for-sale securities (AFS)	1082	16.536.062.437	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	6.438.658.305	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	5.221.872.760	11.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	8.498.548.783	11.e.

Section 12 - Level 3 Assets	GSIB	Amount in single EUR	
a. Level 3 assets indicator, including insurance subsidiaries	1229	1.783.354.327	12.a

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount in single EUR	
a. Total foreign claims on an ultimate risk basis	1087	54.474.091.549	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	4.985.970.638	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	59.460.062.187	13.c.

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount in single EUR	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	8.126.740.488	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	9.113.212.652	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	17.239.953.140	14.c.