# End-2023 G-SIB Assessment Exercise

v5.3.5

## 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 | 2023-12-31 | 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 | 2024-04-26 | 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 | 2024-04-26 | 1.b.(3) |
| (4) Language of public disclosure | 1010 | English | 1.b.(4) |
| (5) Web address of public disclosure | 1011 | www.helaba.com/de/g-sib | 1.b.(5) |
| (6) LEI code | 2015 | DIZES5CFO5K3I5R58746 | 1.b.(6) |

## Size Indicator

| Section 2 - Total Exposures | GSIB | Amount in single EUR | |
|---|---|---|---|
| a. Derivatives | | | |
| (1) Counterparty exposure of derivatives contracts | 1012 | 3.170.309.596 | 2.a.(1) |
| (2) Effective notional amount of written credit derivatives | 1201 | 12.996.256 | 2.a.(2) |
| (3) Potential future exposure of derivative contracts | 1018 | 4.883.642.204 | 2.a.(3) |
| b. Securities financing transactions (SFTs) | | | |
| (1) Adjusted gross value of SFTs | 1013 | 252.094.040 | 2.b.(1) |
| (2) Counterparty exposure of SFTs | 1014 | 49.747.159 | 2.b.(2) |
| c. Other assets | 1015 | 163.475.993.160 | 2.c. |
| d. Gross notional amount of off-balance sheet items | | | |
| (1) Items subject to a 10% credit conversion factor (CCF) | 1019 | 4.111.072.054 | 2.d.(1) |
| (2) Items subject to a 20% CCF | 1022 | 4.217.653.906 | 2.d.(2) |
| (3) Items subject to a 40% CCF | 2300 | 21.164.370.827 | 2.d.(3) |
| (4) Items subject to a 50% CCF | 1023 | 6.608.974.397 | 2.d.(4) |
| (5) Items subject to a 100% CCF | 1024 | 3.455.326.311 | 2.d.(5) |
| e. Regulatory adjustments | 1031 | 461.909.341 | 2.e. |
| f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) through 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.4 times 2.d.(3), 0.5 times 2.d.(4), and 2.d.(5)) | 1103 | 188.324.982.241 | 2.f. |
| g. Exposures of insurance subsidiaries not included in 2.f net of intragroup: | | | |
| (1) On-balance sheet and off-balance sheet assets of insurance subsidiaries | 1701 | 0 | 2.g.(1) |
| (2) Potential future exposure of derivatives contracts of insurance subsidiaries | 1205 | 0 | 2.g.(2) |
| (3) Investment value in consolidated entities | 1208 | 0 | 2.g.(3) |
| h. Intragroup exposures included in 2.f to insurance subsidiaries reported in 2.g | 2101 | 0 | 2.h. |
| i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) through 2.g.(2) minus 2.g.(3) through 2.h) | 1117 | 188.324.982.241 | 2.i. |

## Interconnectedness Indicators

| Section 3 - Intra-Financial System Assets | GSIB | Amount in single EUR | |
|---|---|---|---|
| a. Funds deposited with or lent to other financial institutions | 1216 | 22.648.997.293 | 3.a. |
| (1) Certificates of deposit | 2102 | 364.535.904 | 3.a.(1) |
| b. Unused portion of committed lines extended to other financial institutions | 1217 | 6.104.586.473 | 3.b. |
| c. Holdings of securities issued by other financial institutions | | | |
| (1) Secured debt securities | 2103 | 10.568.587.716 | 3.c.(1) |
| (2) Senior unsecured debt securities | 2104 | 5.232.913.933 | 3.c.(2) |
| (3) Subordinated debt securities | 2105 | 0 | 3.c.(3) |
| (4) Commercial paper | 2106 | 0 | 3.c.(4) |
| (5) Equity securities | 2107 | 1.273.935.572 | 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 | 50.297.725 | 3.d. |
| e. OTC derivatives with other financial institutions that have a net positive fair value | | | |
| (1) Net positive fair value | 2109 | 817.679.860 | 3.e.(1) |
| (2) Potential future exposure | 2110 | 1.479.365.596 | 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 | 48.176.364.169 | 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 | 35.699.408.950 | 4.a.(1) |
| (2) Deposits due to non-depository financial institutions | 2112 | 26.577.194.504 | 4.a.(2) |
| (3) Loans obtained from other financial institutions | 2113 | 485.409.867 | 4.a.(3) |
| b. Unused portion of committed lines obtained from other financial institutions | 1223 | 1.522.785.089 | 4.b. |
| c. Net negative current exposure of SFTs with other financial institutions | 1224 | 567.195 | 4.c. |
| d. OTC derivatives with other financial institutions that have a net negative fair value | | | |
| (1) Net negative fair value | 2114 | 2.468.653.237 | 4.d.(1) |
| (2) Potential future exposure | 2115 | 1.984.748.566 | 4.d.(2) |
| e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2)) | 1221 | 68.738.767.408 | 4.e. |

| Section 5 - Securities Outstanding | GSIB | Amount in single EUR | |
|---|---|---|---|
| a. Secured debt securities | 2116 | 14.798.670.803 | 5.a. |
| b. Senior unsecured debt securities | 2117 | 41.011.374.311 | 5.b. |
| c. Subordinated debt securities | 2118 | 1.752.912.335 | 5.c. |
| d. Commercial paper | 2119 | 51.491.902 | 5.d. |
| e. Certificates of deposit | 2120 | 1.302.941.665 | 5.e. |
| f. Common equity | 2121 | 0 | 5.f. |
| g. Preferred shares and any other forms of subordinated funding not captured in item 5.c. | 2122 | 353.800.000 | 5.g. |
| h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g) | 1226 | 59.271.191.015 | 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 | 1.826.437.073 | 6.a. |
| b. Canadian dollars (CAD) | 1063 | 1.015.167.622 | 6.b. |
| c. Swiss francs (CHF) | 1064 | 12.105.566.223 | 6.c. |
| d. Chinese yuan (CNY) | 1065 | 2.126.543.989 | 6.d. |
| e. Euros (EUR) | 1066 | 2.397.205.577.554 | 6.e. |
| f. British pounds (GBP) | 1067 | 82.591.401.303 | 6.f. |
| g. Hong Kong dollars (HKD) | 1068 | 475.235.087 | 6.g. |
| h. Indian rupee (INR) | 1069 | 11.827.695 | 6.h. |
| i. Japanese yen (JPY) | 1070 | 1.905.211.359 | 6.i. |
| j. Swedish krona (SEK) | 1071 | 4.179.155.322 | 6.j. |
| k. Singapore dollar (SGD) | 2133 | 298.895.753 | 6.k. |
| l. United States dollars (USD) | 1072 | 578.273.507.414 | 6.l. |
| m. Payments activity indicator (sum of items 6.a through 6.l) | 1073 | 3.082.014.526.394 | 6.m. |

| Section 7 - Assets Under Custody | GSIB | Amount in single EUR | |
|---|---|---|---|
| a. Assets under custody indicator | 1074 | 65.461.641.406 | 7.a. |

| Section 8 - Underwritten Transactions in Debt and Equity Markets | GSIB | Amount in single EUR | |
|---|---|---|---|
| a. Equity underwriting activity | 1075 | 0 | 8.a. |
| b. Debt underwriting activity | 1076 | 11.819.885.003 | 8.b. |
| c. Underwriting activity indicator (sum of items 8.a and 8.b) | 1077 | 11.819.885.003 | 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 | 35.838.298.620 | 9.a. |
| b. Trading volume of other fixed income securities, excluding intragroup transactions | 2124 | 31.063.146.586 | 9.b. |
| c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b) | 2125 | 66.901.445.206 | 9.c. |
| d. Trading volume of listed equities, excluding intragroup transactions | 2126 | 7.705.748.909 | 9.d. |
| e. Trading volume of all other securities, excluding intragroup transactions | 2127 | 17.312.067.898 | 9.e. |
| f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e) | 2128 | 25.017.816.807 | 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 | 638.463.338.339 | 10.a. |
| b. OTC derivatives settled bilaterally | 1905 | 295.334.215.268 | 10.b. |
| c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b) | 1227 | 933.797.553.606 | 10.c. |

| Section 11 - Trading and Available-for-Sale Securities | GSIB | Amount in single EUR | |
|---|---|---|---|
| a. Held-for-trading securities (HFT) | 1081 | 4.045.295.347 | 11.a. |
| b. Available-for-sale securities (AFS) | 1082 | 14.772.126.253 | 11.b. |
| c. Trading and AFS securities that meet the definition of Level 1 assets | 1083 | 3.463.940.290 | 11.c. |
| d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts | 1084 | 7.149.351.168 | 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 | 8.204.130.143 | 11.e. |

| Section 12 - Level 3 Assets | GSIB | Amount in single EUR | |
|---|---|---|---|
| a. Level 3 assets indicator, including insurance subsidiaries | 1229 | 1.527.848.983 | 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 | 49.798.023.021 | 13.a. |
| b. Foreign derivative claims on an ultimate risk basis | 1146 | 16.945.784.975 | 13.b. |
| c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) | 2130 | 66.743.807.996 | 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 | 12.970.669.413 | 14.a. |
| b. Foreign derivative liabilities on an immediate risk basis | 1149 | 14.053.366.976 | 14.b. |
| c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) | 1148 | 27.024.036.390 | 14.c. |

## Memorandum Items

| Section 21 - Cross-Jurisdictional Activity Items | GSIB | Amount in single EUR | |
|---|---|---|---|
| d. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction) | 1280 | 28.384.732.556 | 21.d. |
| e. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction) | 1281 | 14.040.622.097 | 21.e. |
| f. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdiction) | 1282 | 26.929.919.071 | 21.f. |