2019 EU-wide Transparency Exercise

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

2019 EU-wide Transparency Exercise

Key Metrics

Landesbank Hessen-Thüringen Girozentrale

(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

2019 EU-wide Transparency Exercise

Leverage ratio

Landesbank Hessen-Thüringen Girozentrale

	(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)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
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)	
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)	
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

		(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	**OWN FUNDS**	**11,137**	**11,171**	**11,101**	**11,456**	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 adjustments)**	**8,004**	**8,108**	**8,075**	**8,468**	C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	3,947	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
	A.1.2	Retained earnings	4,313	4,446	4,485	4,657	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3	Accumulated other comprehensive income	26	116	116	402	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	0	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	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	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 (l) 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 institiution 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 institiution 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 Transitional period	A.1.18	(-) Amount exceeding the 17.65% threshold	0	0	0	0	C 01.00 (r510,c010)	Article 48 of CRR
	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	354	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	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	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS REQUIREMENTS	**B**	**TOTAL RISK EXPOSURE AMOUNT**	52,360	54,281	55,363	58,194	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r010;c040)	
CAPITAL RATIOS (%) Transitional period	**C.1**	**COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)**	**15.29%**	**14.94%**	**14.58%**	**14.55%**	**CA3 {1}**	-
	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%**	**CA3 {5}**	-
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]**	-
Memo items	**F**	**Adjustments to CET1 due to IFRS 9 transitional arrangements**	0	0	0	0	C 05.01 (r440,c010)	
	F	**Adjustments to AT1 due to IFRS 9 transitional arrangements**	0	0	0	0	C 05.01 (r440,c020)	
	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)	

(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

2019 EU-wide Transparency Exercise

Overview of Risk exposure amounts

Landesbank Hessen-Thüringen Girozentrale

(mln EUR, %)	RWAs				
	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 08.01 (r060, 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

(mln EUR)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019
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.”

2019 EU-wide Transparency Exercise

Total Assets: fair value and impairment distribution

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)

ASSETS:	As of 30/09/2018				As of 31/12/2018				As of 31/03/2019				As of 30/06/2019				*References*
	Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			
		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3	
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 EUR)

Breakdown of financial assets by instrument and by counterparty sector[1]		As of 30/09/2018						As of 31/12/2018						As of 31/03/2019						As of 30/06/2019						*References*
		Gross carrying amount			Accumulated impairment			Gross carrying amount			Accumulated impairment			Gross carrying amount			Accumulated impairment			Gross carrying amount			Accumulated impairment			
		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 credit-impaired	**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 credit-impaired	**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 credit-impaired	**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 credit-impaired	**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 credit-impaired	**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 credit-impaired	**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 credit-impaired	**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 credit-impaired	**Stage 3** Credit-impaired assets	
Financial assets at fair value through other comprehensive income	Debt securities	21,377	3	0	-2	0	0	21,965	0	0	-2	0	0	21,762	0	0	-2	0	0	23,919	0	0	-3	0	0	Annex V.Part 1.31, 44(b)
	Loans and advances	476	0	0	0	0	0	488	0	0	0	0	0	549	0	0	0	0	0	600	0	0	0	0	0	*Annex V.Part 1.32, 44(a)*
Financial assets at amortised cost	Debt securities	4	0	0	0	0	0	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	*Annex V.Part 1.31, 44(b)*
	Loans and advances	101,471	2,987	651	-35	-107	-324	103,612	3,416	757	-47	-65	-305	106,633	3,606	753	-40	-69	-328	125,276	3,201	767	-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.

2019 EU-wide Transparency Exercise

Market Risk

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)	SA		IM										IM									
	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	VaR *(Memorandum item)*		STRESSED VaR *(Memorandum item)*		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	VaR *(Memorandum item)*		STRESSED VaR *(Memorandum item)*		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			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	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE		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	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	
	As of 30/09/2018	As of 31/12/2018	As of 30/09/2018										As of 31/12/2018									
Traded 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	31						
Of which: Specific risk	1,107	1,264	0	0	0	0							0	0	0	0						
Equities	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						
Foreign exchange risk	238	279	0	0	0	0							0	0	0	0						
Commodities risk	7	5	0	0	0	0							0	0	0	0						
Total	**1,393**	**1,581**	**62**	**19**	**110**	**35**	**0**	**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 30/06/2019									
Traded 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						
Equities	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						
Foreign exchange risk	190	295	0	0	0	0							0	0	0	0						
Commodities risk	0	0	0	0	0	0							0	0	0	0						
Total	**1,305**	**1,392**	**68**	**22**	**97**	**30**	**0**	**0**	**0**	**0**	**0**	**2,062**	**60**	**15**	**81**	**21**	**0**	**0**	**0**	**0**	**0**	**1,767**

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.

2019 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

Landesbank Hessen-Thüringen Girozentrale

(mln EUR, %)		Standardised 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
Consolidated data	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	212	0		202	213	0	
	International Organisations	386	386	0		369	369	0	
	Institutions	10,730	10,691	512		11,244	11,302	379	
	Corporates	4,434	2,261	2,113		4,376	2,284	2,136	
	of which: SME	512	54	47		522	44	37	
	Retail	935	114	88		953	121	94	
	of which: SME	18	5	3		21	6	3	
	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		0	0	0	
	Equity	1,309	1,289	810		1,390	882	894	
	Other exposures	271	271	249		251	251	240	
	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.

(mln EUR, %)		Standardised 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]
GERMANY	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	6	6	0		6	6	0	
	Institutions	9,134	9,479	192		9,320	9,560	186	
	Corporates	3,318	1,223	1,091		3,322	1,285	1,157	
	of which: SME	512	54	47		522	44	37	
	Retail	884	106	81		885	111	86	
	of which: SME	17	5	3		20	6	3	
	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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

(mln EUR, %)		Standardised 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]
UNITED STATES	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	36		74	74	36	
	Corporates	401	350	351		428	394	391	
	of which: SME	0	0	0		0	0	0	
	Retail	1	0	0		1	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	167	42	42	126	172	42	42	130
	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	34	14	14		19	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total[2]				**133**				**138**

(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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

(mln EUR, %)		Standardised 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]
UNITED KINGDOM	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	0	0	0		0	0	0	
	Institutions	1,175	816	190		1,511	1,352	71	
	Corporates	66	63	59		49	45	46	
	of which: SME	0	0	0		0	0	0	
	Retail	1	0	0		1	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

2019 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

Landesbank Hessen-Thüringen Girozentrale

(mln EUR, %)

		Standardised 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]
FRANCE	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	0	0	0		0	0	0	
	Institutions	76	45	22		66	41	20	
	Corporates	99	97	91		96	96	90	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	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	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]				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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

(mln EUR, %)

		Standardised 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]
NETHERLANDS	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	34	33	11		34	34	11	
	Corporates	136	136	127		119	119	107	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	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	3	3	0		3	3	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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

(mln EUR, %)

		Standardised 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]
AUSTRIA	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	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	43	42	40		46	42	42	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	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]				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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

(mln EUR, %)

		Standardised 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]
CANADA	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	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	
	of which: SME	0	0	0		0	0	0	
	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	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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

2019 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

Landesbank Hessen-Thüringen Girozentrale

(mln EUR, %)		Standardised 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]
SWEDEN	**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	16	16	18		16	16	18	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	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) 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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

(mln EUR, %)		Standardised 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]
LUXEMBOURG	**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	0	0	0		0	0	0	
	Multilateral Development Banks	17	17	0		17	17	0	
	International Organisations	0	0	0		0	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	
	of which: SME	0	0	0		0	0	0	
	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	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total[2]				**1**				**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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

(mln EUR, %)		Standardised 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]
BELGIUM	**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	17	15		17	17	19	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	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) 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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

2019 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

Landesbank Hessen-Thüringen Girozentrale

(mln EUR, %)		Standardised 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
Consolidated data	**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		15,233	15,358	14	
	Public sector entities	3,270	2,557	240		4,354	2,688	366	
	Multilateral Development Banks	200	213	0		365	380	0	
	International Organisations	347	347	0		338	338	0	
	Institutions	11,746	12,081	368		11,931	12,212	379	
	Corporates	4,578	2,540	2,397		4,874	2,359	2,233	
	of which: SME	495	42	35		451	43	32	
	Retail	961	121	94		2,095	124	97	
	of which: SME	22	7	4		23	7	4	
	Secured by mortgages on immovable property	1,908	1,849	651		1,905	1,853	652	
	of which: SME	554	541	186		499	487	168	
	Exposures in default	249	89	97	137	245	83	90	139
	Items associated with particularly high risk	12	12	18		526	454	680	
	Covered bonds	343	343	3		343	343	2	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	25	25	25		25	25	25	
	Equity	1,570	1,062	1,075		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) Standardised Total does not include the Secutarisation position unlike in the previous Transparency exercises' results.

(mln EUR, %)		Standardised 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]
GERMANY	**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	
	of which: SME	22	7	4		23	7	4	
	Secured by mortgages on immovable property	1,838	1,780	624		1,833	1,783	625	
	of which: SME	554	541	186		499	487	168	
	Exposures in default	56	30	34	6	54	29	33	5
	Items associated with particularly high risk	12	12	18		350	306	458	
	Covered bonds	331	331	2		331	331	1	
	Claims on institutions and corporates with a ST credit assessment	0	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**				**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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

(mln EUR, %)		Standardised 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]
UNITED STATES	**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	
	of which: SME	0	0	0		0	0	0	
	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**

(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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

(mln EUR, %)		Standardised 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]
UNITED KINGDOM	**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		0	0	0	
	Institutions	1,414	1,412	69		1,506	1,504	79	
	Corporates	49	46	46		53	50	48	
	of which: SME	0	0	0		0	0	0	
	Retail	1	0	0		1	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

2019 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

Landesbank Hessen-Thüringen Girozentrale

(mln EUR, %)

		Standardised 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]
FRANCE	Central governments or central banks	24	24	0		22	22	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	68	43	21		70	53	25	
	Corporates	92	92	86		79	79	79	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	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) 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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

(mln EUR, %)

		Standardised 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]
NETHERLANDS	Central governments or central banks	1	1	0		6	6	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	34	33	11		33	33	11	
	Corporates	122	122	110		107	107	97	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	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	3	3	0		3	3	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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

(mln EUR, %)

		Standardised 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]
AUSTRIA	Central governments or central banks	37	37	0		37	37	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	45	42	41		130	122	122	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		1,144	0	0	
	of which: SME	0	0	0		0	0	0	
	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) 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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

(mln EUR, %)

		Standardised 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]
CANADA	Central governments or central banks	0	0	0		73	73	4	
	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	51	51	13		45	45	12	
	Corporates	0	0	0		69	68	67	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	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	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total[2]				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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

2019 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

Landesbank Hessen-Thüringen Girozentrale

(mln EUR, %)		Standardised 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]
SWEDEN	**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	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	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) 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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

(mln EUR, %)		Standardised 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]
LUXEMBOURG	**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	
	of which: SME	0	0	0		0	0	0	
	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	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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

(mln EUR, %)		Standardised 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]
BELGIUM	**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	
	of which: SME	0	0	0		0	0	0	
	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) 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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

2019 EU-wide Transparency Exercise

Credit Risk - IRB Approach

Landesbank Hessen-Thüringen Girozentrale

(mln EUR, %)		IRB 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
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
Consolidated data	**Central banks and central governments**	39,763	0	42,346	1,411	0	3	26,201	0	28,712	1,507	0	2
	Institutions	18,174	0	17,087	3,383	0	43	18,223	9	17,184	3,340	0	57
	Corporates	81,718	405	68,828	30,138	0	300	84,681	555	71,148	31,821	0	266
	Corporates - Of Which: Specialised Lending	35,150	161	32,796	16,179	0	126	36,289	241	33,928	17,431	0	124
	Corporates - Of Which: SME	4,158	26	3,808	1,978	0	9	4,080	19	3,751	1,793	0	7
	Retail	5,579	48	5,225	1,090	20	22	5,601	55	5,245	1,075	22	26
	Retail - Secured on real estate property	3,609	28	3,594	666	13	5	3,604	32	3,588	641	15	4
	Retail - Secured on real estate property - Of Which: SME	574	0	566	175	0	0	562	0	554	153	0	0
	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	4
	Retail - Qualifying Revolving	812	2	543	50	1	2	809	3	541	50	1	3
	Retail - Other Retail	1,159	18	1,088	374	6	15	1,188	20	1,116	384	7	18
	Retail - Other Retail - Of Which: SME	249	0	205	88	0	1	245	0	200	86	0	2
	Retail - Other Retail - Of Which: non-SME	910	18	884	286	6	13	942	20	915	298	7	17
	Equity	771	0	771	1,564	0		797	0	797	1,590	0	
	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.

(mln EUR, %)		IRB 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
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
GERMANY	**Central banks and central governments**	36,205	0	38,424	953	0	0	23,882	0	26,066	1,184	0	0
	Institutions	2,087	0	1,791	543	0	2	2,033	0	1,815	538	0	2
	Corporates	45,529	233	38,012	14,852	0	132	45,981	295	38,585	14,967	0	98
	Corporates - Of Which: Specialised Lending	11,319	73	10,591	4,717	0	41	11,227	67	10,617	4,826	0	38
	Corporates - Of Which: SME	3,937	26	3,585	1,880	0	9	3,859	19	3,531	1,701	0	7
	Retail	5,519	48	5,169	1,076	19	21	5,538	54	5,186	1,060	22	25
	Retail - Secured on real estate property	3,572	28	3,557	658	13	4	3,567	32	3,551	633	14	4
	Retail - Secured on real estate property - Of Which: SME	571	0	564	174	0	0	560	0	552	151	0	0
	Retail - Secured on real estate property - Of Which: non-SME	3,001	28	2,993	485	13	4	3,007	32	2,999	482	14	4
	Retail - Qualifying Revolving	802	2	537	50	1	2	800	3	535	49	1	3
	Retail - Other Retail	1,144	18	1,075	368	6	14	1,171	20	1,100	377	6	18
	Retail - Other Retail - Of Which: SME	248	0	204	87	0	1	245	0	200	86	0	2
	Retail - Other Retail - Of Which: non-SME	896	18	871	281	6	13	926	20	900	291	6	16
	Equity	653	0	653	1,334	0	0	679	0	679	1,359	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).

(mln EUR, %)		IRB 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
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
UNITED STATES	**Central banks and central governments**	998	0	1,043	83	0	0	419	0	465	37	0	1
	Institutions	1,891	0	1,719	391	0	2	1,872	0	1,704	385	0	2
	Corporates	12,407	6	9,972	4,988	0	31	12,996	5	10,533	5,609	0	27
	Corporates - Of Which: Specialised Lending	8,991	6	8,281	4,245	0	27	9,475	5	8,788	4,839	0	24
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	5	0	4	1	0	0	5	0	5	1	0	0
	Retail - Secured on real estate property	3	0	3	0	0	0	3	0	3	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	3	0	3	0	0	0	3	0	3	0	0	0
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	0	0	0	0
	Retail - Other Retail	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	1	0	1	0	0	0	1	0	1	0	0	0
	Equity	2	0	2	4	0	0	2	0	2	4	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).

(mln EUR, %)		IRB 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
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
UNITED KINGDOM	**Central banks and central governments**	693	0	973	122	0	1	39	0	310	42	0	0
	Institutions	2,448	0	2,440	499	0	2	2,370	0	2,369	440	0	2
	Corporates	5,311	34	4,993	2,176	0	45	5,536	36	5,092	2,368	0	46
	Corporates - Of Which: Specialised Lending	4,096	0	3,969	1,724	0	10	4,362	0	4,150	1,946	0	11
	Corporates - Of Which: SME	2	0	2	1	0	0	2	0	2	1	0	0
	Retail	6	0	6	1	0	0	6	0	6	1	0	0
	Retail - Secured on real estate property	5	0	5	1	0	0	5	0	5	1	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	1	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	5	0	5	1	0	0	5	0	5	1	0	0
	Retail - Qualifying Revolving	1	0	0	0	0	0	1	0	0	0	0	0
	Retail - Other Retail	0	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	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	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).

(mln EUR, %)		IRB 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
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
FRANCE	**Central banks and central governments**	1,360	0	1,360	194	0	1	1,342	0	1,342	186	0	1
	Institutions	2,911	0	2,910	600	0	3	2,920	0	2,918	580	0	3
	Corporates	4,588	0	4,051	2,087	0	11	4,775	85	4,003	1,957	0	17
	Corporates - Of Which: Specialised Lending	3,394	0	3,216	1,704	0	9	3,139	85	3,005	1,510	0	15
	Corporates - Of Which: SME	10	0	10	4	0	0	12	0	12	4	0	0
	Retail	3	0	2	0	0	0	2	0	2	0	0	0
	Retail - Secured on real estate property	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Qualifying Revolving	1	0	0	0	0	0	1	0	0	0	0	0
	Retail - Other Retail	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	1	0	1	0	0	0	1	0	1	0	0	0
	Equity	1	0	1	3	0	0	1	0	1	3	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).

2019 EU-wide Transparency Exercise

Credit Risk - IRB Approach

Landesbank Hessen-Thüringen Girozentrale

(mln EUR, %)		IRB 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
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
NETHERLANDS	**Central banks and central governments**	56	0	56	0	0	0	56	0	56	0	0	0
	Institutions	991	0	966	190	0	1	1,166	0	1,141	254	0	1
	Corporates	1,915	0	1,557	610	0	3	2,417	0	1,987	792	0	3
	Corporates - Of Which: Specialised Lending	775	0	750	304	0	2	1,020	0	991	417	0	2
	Corporates - Of Which: SME	17	0	15	8	0	0	17	0	15	8	0	0
	Retail	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	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	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	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).

(mln EUR, %)		IRB 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
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
AUSTRIA	**Central banks and central governments**	117	0	117	10	0	0	117	0	117	10	0	0
	Institutions	295	0	264	51	0	0	353	0	307	58	0	0
	Corporates	1,366	0	1,327	677	0	3	1,716	0	1,561	848	0	4
	Corporates - Of Which: Specialised Lending	528	0	514	298	0	2	686	0	646	438	0	2
	Corporates - Of Which: SME	7	0	15	7	0	0	3	0	11	5	0	0
	Retail	4	0	3	0	0	0	4	0	3	1	0	0
	Retail - Secured on real estate property	2	0	2	0	0	0	2	0	2	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	2	0	2	0	0	0	2	0	2	0	0	0
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail	0	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	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	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).

(mln EUR, %)		IRB 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
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
CANADA	**Central banks and central governments**	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	1,619	0	1,619	151	0	1	1,616	0	1,616	149	0	1
	Corporates	493	11	258	96	0	1	564	10	256	103	0	1
	Corporates - Of Which: Specialised Lending	176	11	161	54	0	1	140	10	126	45	0	1
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	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	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	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).

(mln EUR, %)		IRB 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
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
SWEDEN	**Central banks and central governments**	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	1,857	0	1,786	269	0	1	1,619	0	1,560	217	0	1
	Corporates	671	0	591	276	0	1	693	0	631	306	0	2
	Corporates - Of Which: Specialised Lending	439	0	416	216	0	1	477	0	456	242	0	1
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	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	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	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).

(mln EUR, %)		IRB 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
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
LUXEMBOURG	**Central banks and central governments**	16	0	21	0	0	0	16	0	20	0	0	0
	Institutions	123	0	76	15	0	0	95	0	47	8	0	0
	Corporates	1,452	31	1,337	759	0	32	1,699	30	1,536	998	0	33
	Corporates - Of Which: Specialised Lending	617	0	577	423	0	2	731	0	660	498	0	3
	Corporates - Of Which: SME	106	0	106	43	0	0	95	0	95	32	0	0
	Retail	2	0	2	0	0	0	2	0	2	0	0	0
	Retail - Secured on real estate property	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	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	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	73	0	73	141	0	0	73	0	73	142	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).

(mln EUR, %)		IRB 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
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
BELGIUM	**Central banks and central governments**	18	0	18	2	0	0	18	0	18	2	0	0
	Institutions	147	0	120	11	0	0	140	0	111	11	0	0
	Corporates	354	0	339	98	0	0	411	0	405	142	0	1
	Corporates - Of Which: Specialised Lending	245	0	201	52	0	0	285	0	243	76	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	1	0	1	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	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	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	24	0	24	49	0	0	25	0	25	51	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).

2019 EU-wide Transparency Exercise

Credit Risk - IRB Approach

Landesbank Hessen-Thüringen Girozentrale

(mln EUR, %)

		IRB 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
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
Consolidated data	**Central banks and central governments**	40,781	0	43,224	1,509	0	1	43,915	0	47,593	1,542	0	1
	Institutions	18,309	10	17,288	3,269	0	48	20,392	10	19,243	3,455	0	62
	Corporates	86,302	524	72,734	32,828	0	275	90,141	566	75,712	34,703	0	276
	Corporates - Of Which: Specialised Lending	37,070	229	34,698	17,842	0	111	37,542	216	34,971	18,162	0	80
	Corporates - Of Which: SME	4,118	21	3,780	1,768	0	9	4,384	19	4,002	1,942	0	9
	Retail	5,657	59	5,295	1,100	24	24	5,702	62	5,340	1,106	24	27
	Retail - Secured on real estate property	3,610	36	3,594	652	16	5	3,602	37	3,587	649	16	4
	Retail - Secured on real estate property - Of Which: SME	597	0	589	161	0	0	602	0	595	164	0	0
	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	4
	Retail - Qualifying Revolving	810	3	541	48	1	3	811	3	540	46	1	3
	Retail - Other Retail	1,237	20	1,161	400	7	17	1,289	21	1,212	411	7	20
	Retail - Other Retail - Of Which: SME	276	0	229	94	0	2	271	0	224	93	0	2
	Retail - Other Retail - Of Which: non-SME	961	20	932	306	7	15	1,018	21	988	318	7	18
	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 techniques (e.g. substitution effects).
(2) IRB Total does not include the Secutarisation position unlike in the previous Transparency exercises' results.

(mln EUR, %)

		IRB 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
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
GERMANY	**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	0	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
	Retail - Secured on real estate property - Of Which: SME	595	0	587	159	0	0	600	0	592	163	0	0
	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	7	19
	Retail - Other Retail - Of Which: SME	275	0	228	94	0	2	270	0	223	93	0	2
	Retail - Other Retail - Of Which: non-SME	947	19	919	301	7	15	1,004	21	974	312	7	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).

(mln EUR, %)

		IRB 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
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
UNITED STATES	**Central banks and central governments**	418	0	465	37	0	0	415	0	461	37	0	0
	Institutions	1,776	0	1,604	361	0	1	1,860	0	1,693	342	0	1
	Corporates	13,479	5	11,023	6,093	0	26	14,456	7	11,902	6,807	0	28
	Corporates - Of Which: Specialised Lending	9,879	5	9,136	5,185	0	23	10,253	4	9,478	5,457	0	22
	Corporates - Of Which: SME	1	0	1	0	0	0	142	0	123	96	0	0
	Retail	5	0	5	1	0	0	6	0	5	1	0	0
	Retail - Secured on real estate property	3	0	3	0	0	0	3	0	3	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	3	0	3	0	0	0	3	0	3	0	0	0
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail	1	0	1	0	0	0	2	0	2	1	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	1	0	1	0	0	0	2	0	2	1	0	0
	Equity	2	0	2	4	0	0	2	0	2	4	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).

(mln EUR, %)

		IRB 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
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
UNITED KINGDOM	**Central banks and central governments**	74	0	328	44	0	0	402	0	646	82	0	0
	Institutions	2,600	0	2,584	483	0	1	2,738	0	2,722	483	0	1
	Corporates	5,790	38	5,361	2,629	0	44	5,708	36	5,332	2,589	0	45
	Corporates - Of Which: Specialised Lending	4,619	0	4,435	2,199	0	9	4,465	0	4,303	2,083	0	8
	Corporates - Of Which: SME	2	0	2	1	0	0	4	0	4	2	0	0
	Retail	6	0	6	1	0	0	6	0	6	1	0	0
	Retail - Secured on real estate property	5	0	5	1	0	0	5	0	5	1	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	5	0	5	1	0	0	5	0	5	1	0	0
	Retail - Qualifying Revolving	1	0	0	0	0	0	1	0	0	0	0	0
	Retail - Other Retail	0	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	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	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).

(mln EUR, %)

		IRB 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
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
FRANCE	**Central banks and central governments**	1,337	0	1,355	187	0	1	1,222	0	1,241	158	0	1
	Institutions	2,980	0	2,979	584	0	2	3,257	0	3,256	649	0	2
	Corporates	4,517	85	3,978	1,961	0	14	5,072	85	4,512	2,395	0	19
	Corporates - Of Which: Specialised Lending	3,077	85	2,961	1,502	0	13	3,294	85	3,176	1,675	0	17
	Corporates - Of Which: SME	12	0	12	5	0	0	22	0	22	11	0	0
	Retail	2	0	2	0	0	0	2	0	2	0	0	0
	Retail - Secured on real estate property	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Qualifying Revolving	1	0	0	0	0	0	1	0	0	0	0	0
	Retail - Other Retail	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	1	0	1	0	0	0	1	0	1	0	0	0
	Equity	8	0	8	23	0	0	1	0	1	3	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).

2019 EU-wide Transparency Exercise

Credit Risk - IRB Approach

Landesbank Hessen-Thüringen Girozentrale

(mln EUR, %)

		IRB 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
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
NETHERLANDS	**Central banks and central governments**	57	0	57	0	0	0	58	0	58	0	0	0
	Institutions	1,136	0	1,127	252	0	1	1,221	0	1,205	270	0	1
	Corporates	2,426	0	2,032	832	0	3	2,655	0	2,171	939	0	3
	Corporates - Of Which: Specialised Lending	980	0	947	406	0	1	1,037	0	1,001	393	0	1
	Corporates - Of Which: SME	17	0	15	10	0	0	17	0	16	10	0	0
	Retail	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	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	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	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).

(mln EUR, %)

		IRB 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
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
AUSTRIA	**Central banks and central governments**	116	0	116	10	0	0	202	0	1,367	10	0	0
	Institutions	380	0	302	54	0	0	392	0	303	55	0	0
	Corporates	1,576	0	1,432	849	0	3	1,393	0	1,240	733	0	3
	Corporates - Of Which: Specialised Lending	697	0	647	425	0	2	749	0	687	448	0	2
	Corporates - Of Which: SME	27	0	35	17	0	0	27	0	35	17	0	0
	Retail	3	0	3	0	0	0	3	0	2	0	0	0
	Retail - Secured on real estate property	2	0	2	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	2	0	2	0	0	0	1	0	1	0	0	0
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail	0	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	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	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).

(mln EUR, %)

		IRB 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
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
CANADA	**Central banks and central governments**	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	1,702	0	1,702	140	0	0	1,924	0	1,924	157	0	0
	Corporates	564	10	260	111	0	1	553	10	255	95	0	1
	Corporates - Of Which: Specialised Lending	142	10	127	45	0	1	139	10	125	35	0	1
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	1	0	0	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	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	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	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).

(mln EUR, %)

		IRB 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
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
SWEDEN	**Central banks and central governments**	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	1,632	0	1,590	211	0	1	1,615	0	1,572	211	0	1
	Corporates	738	0	594	291	0	1	709	0	588	269	0	1
	Corporates - Of Which: Specialised Lending	446	0	428	224	0	1	405	0	393	195	0	1
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	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	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	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).

(mln EUR, %)

		IRB 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
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
LUXEMBOURG	**Central banks and central governments**	16	0	20	0	0	0	16	0	19	0	0	0
	Institutions	106	0	65	13	0	0	164	0	116	26	0	0
	Corporates	1,770	30	1,663	929	0	31	1,959	30	1,819	1,031	0	31
	Corporates - Of Which: Specialised Lending	588	0	557	328	0	1	814	0	759	445	0	2
	Corporates - Of Which: SME	95	0	95	32	0	0	148	0	145	58	0	0
	Retail	2	0	2	0	0	0	2	0	2	0	0	0
	Retail - Secured on real estate property	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	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	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	91	0	91	173	0	0	100	0	100	193	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).

(mln EUR, %)

		IRB 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
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
BELGIUM	**Central banks and central governments**	20	0	20	2	0	0	17	0	17	2	0	0
	Institutions	157	0	121	10	0	0	147	0	119	14	0	0
	Corporates	465	0	382	133	0	0	495	0	450	167	0	1
	Corporates - Of Which: Specialised Lending	286	0	244	85	0	0	284	0	243	86	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	1	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	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	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	26	0	26	52	0	0	39	0	39	32	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).

2019 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)

		As of 31/12/2018												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet 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 [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Austria													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Belgium													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Bulgaria													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Cyprus													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Czech Republic													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Denmark													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Estonia													
Total														

2019 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)

Residual Maturity	Country / Region	As of 31/12/2018												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
		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 [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Finland													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	France													
Total														
[0 - 3M [	Germany	2,004	2,004	76	0	333	1,595	19	553	8	207	106	0	
[3M - 1Y [		1,516	1,516	26	0	752	738	37	1,221	42	806	24	0	
[1Y - 2Y [		1,795	1,795	174	0	594	1,027	219	2,636	61	1,187	59	0	
[2Y - 3Y [		2,203	2,203	41	2	869	1,292	152	2,417	82	1,490	12	0	
[3Y - 5Y [		2,892	2,892	143	37	770	1,942	208	1,922	132	1,704	53	0	
[5Y - 10Y [		4,718	4,692	271	158	328	3,962	288	1,839	205	1,446	67	0	
[10Y - more		10,957	10,957	115	160	273	10,410	2,618	7,260	478	2,094	2,905	0	
Total		**26,084**	**26,058**	**845**	**357**	**3,918**	**20,964**	**3,540**	**17,848**	**1,008**	**8,934**	**3,224**	**0**	**18**
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Croatia													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Greece													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Hungary													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Ireland													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Italy													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Latvia													
Total														

2019 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)

		As of 31/12/2018												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet 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													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Luxembourg													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Malta													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Netherlands													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Poland													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Portugal													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Romania													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Slovakia													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Slovenia													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														

2019 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)

		As of 31/12/2018												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet 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 [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Spain													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Sweden													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	United Kingdom													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Iceland													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Liechtenstein													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Norway													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Australia													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Canada													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Hong Kong													
Total														

2019 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)

		As of 31/12/2018												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet 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 [	Japan													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	U.S.													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	China													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Switzerland													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Other advanced economies non EEA													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Other Central and eastern Europe countries non EEA													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Middle East													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Latin America and the Caribbean													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														

2019 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)

		As of 31/12/2018											
		Direct exposures											
		On balance sheet					Derivatives				Off balance sheet		
							Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet 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 [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Africa													
Total														
[0 - 3M [	Others	2	2	0	0	0	2	0	0	0	0	0	0	
[3M - 1Y [		345	345	0	0	316	29	0	0	0	0	11	0	
[1Y - 2Y [		204	204	25	0	123	56	0	0	0	0	1,111	0	
[2Y - 3Y [		168	168	0	0	97	71	0	0	0	0	695	0	
[3Y - 5Y [		1,065	1,065	55	0	847	163	0	0	0	0	473	0	
[5Y - 10Y [		869	869	58	0	411	400	0	0	0	0	0	0	
[10Y - more		48	48	8	0	40	0	0	0	0	0	0	0	
Total		**2,701**	**2,700**	**146**	**0**	**1,833**	**721**	**0**	**0**	**0**	**0**	**2,291**	**0**	**558**

Notes and definitions

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 hold non-domestic 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, Costa Rica, Dominica, 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, Congo, The Democratic Republic Of The, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And 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.

2019 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)

		As of 30/06/2019												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet 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 [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Austria													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Belgium													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Bulgaria													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Cyprus													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Czech Republic													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Denmark													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Estonia													
Total														

2019 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)

		As of 30/06/2019												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet 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 [	Finland													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	France													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Germany	1,631	1,631	5	0	62	1,564	9	289	8	179	29	0	
[3M - 1Y [		2,064	2,064	20	44	1,026	970	285	1,554	16	999	138	0	
[1Y - 2Y [		2,382	2,382	75	27	1,039	1,241	101	1,647	73	1,127	44	0	
[2Y - 3Y [		2,115	2,115	17	31	740	1,323	245	2,547	77	1,255	11	0	
[3Y - 5Y [		3,533	3,533	112	132	1,128	2,157	251	1,937	135	1,567	106	0	
[5Y - 10Y [		8,243	8,234	112	1,156	652	6,300	412	1,954	229	1,494	2,672	0	
[10Y - more		19,458	19,458	122	2,513	1,088	15,538	4,477	7,162	647	1,951	53	0	
Total		**39,427**	**39,417**	**462**	**3,903**	**5,734**	**29,093**	**5,780**	**17,091**	**1,184**	**8,572**	**3,054**	**0**	**31**
[0 - 3M [	Croatia													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Greece													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Hungary													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Ireland													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Italy													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Latvia													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														

2019 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)

		As of 30/06/2019												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet 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													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Luxembourg													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Malta													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Netherlands													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Poland													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Portugal													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Romania													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Slovakia													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Slovenia													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														

2019 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)

		As of 30/06/2019												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet 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													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Sweden													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	United Kingdom													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Iceland													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Liechtenstein													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Norway													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Australia													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Canada													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Hong Kong													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														

2019 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)

		As of 30/06/2019												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet 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 [	Japan													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	U.S.													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	China													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Switzerland													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Other advanced economies non EEA													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Other Central and eastern Europe countries non EEA													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Middle East													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Latin America and the Caribbean													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														

2019 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)

		As of 30/06/2019											
		Direct exposures											
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet 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 [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Africa													
Total														
[0 - 3M [	Others	19	19	0	0	0	19	0	0	0	0	10	0	
[3M - 1Y [		312	312	0	0	225	87	0	0	0	0	160	0	
[1Y - 2Y [		329	329	10	50	202	68	0	0	0	0	1,329	0	
[2Y - 3Y [		159	159	23	0	48	88	0	0	0	0	466	0	
[3Y - 5Y [		794	772	29	0	485	280	0	0	0	0	82	0	
[5Y - 10Y [		1,048	1,048	82	0	369	597	0	0	0	0	0	0	
[10Y - more		1,221	1,221	1	0	225	995	0	0	0	0	0	0	
Total		3,883	3,861	145	50	1,555	2,133	0	0	0	0	2,047	0	510

Notes and definitions

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 hold non-domestic 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, Costa Rica, Dominica, 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, Congo, The Democratic Republic Of The, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And 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.

2019 EU-wide Transparency Exercise

Performing and non-performing exposures

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)	As of 30/09/2018							As of 31/12/2018						
	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions[4]		Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions[4]		Collaterals and financial guarantees received on non-performing exposures
		Of which performing but past due >30 days and <=90 days	Of which non-performing[1]		On performing exposures[2]	On non-performing exposures[3]			Of which performing but past due >30 days and <=90 days	Of which non-performing[1]		On performing exposures[2]	On non-performing exposures[3]	
				Of which: defaulted							Of which: defaulted			
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.

2019 EU-wide Transparency Exercise

Performing and non-performing exposures

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)	As of 31/03/2019							As of 30/06/2019						
	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions[4]		Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions[4]		Collaterals and financial guarantees received on non-performing exposures
		Of which performing but past due >30 days and <=90 days	Of which non-performing[1]		On performing exposures[2]	On non-performing exposures[3]			Of which performing but past due >30 days and <=90 days	Of which non-performing[1]		On performing exposures[2]	On non-performing exposures[3]	
				Of which: defaulted							Of which: defaulted			
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.

2019 EU-wide Transparency Exercise

Forborne exposures

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)	As of 30/09/2018					As of 31/12/2018				
	Gross carrying amount of exposures with forbearance measures	Of which non-performing exposures with forbearance measures	Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures[2]	Of which on non-performing exposures with forbearance measures	Collateral and financial guarantees received on exposures with forbearance measures	Gross carrying amount of exposures with forbearance measures	Of which non-performing exposures with forbearance measures	Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures[2]	Of which on non-performing exposures with forbearance measures	Collateral and financial guarantees 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)	**1,157**	**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.

2019 EU-wide Transparency Exercise

Forborne exposures

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)

	As of 31/03/2019					As of 30/06/2019				
	Gross carrying amount of exposures with forbearance measures	Of which non-performing exposures with forbearance measures	Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures[2]	Of which on non-performing exposures with forbearance measures	Collateral and financial guarantees received on exposures with forbearance measures	Gross carrying amount of exposures with forbearance measures	Of which non-performing exposures with forbearance measures	Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures[2]	Of which on non-performing exposures with forbearance measures	Collateral and financial guarantees 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.