End-2019 G-SIB Assessment Exercise

General Bank Data

Section 1 - General Information	Response
a. General information provided by the relevant supervisory authority:	
(1) Country code	DE
(2) Bank name	Landesbank Hessen-Thüringen
(3) Reporting date (yyyy-mm-dd)	2019-12-31
(4) Reporting currency	EUR
(5) Euro conversion rate	1
(6) Submission date (yyyy-mm-dd)	2020-05-04
b. General Information provided by the reporting institution:	
(1) Reporting unit	1
(2) Accounting standard	IFRS
(3) Date of public disclosure (yyyy-mm-dd)	2020-04-30
(4) Language of public disclosure	English
(5) Web address of public disclosure	www.helaba.com/de/g-sib

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in single EUR
a. Derivatives		
(1) Counterparty exposure of derivatives contracts	1012	5.940.692.616
(2) Capped notional amount of credit derivatives	1201	159.505.421
(3) Potential future exposure of derivative contracts	1018	2.843.598.437
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	16.222.058
(2) Counterparty exposure of SFTs	1014	278.774.488
c. Other assets	1015	177.871.237.265
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	3.355.024.465
(2) Items subject to a 20% CCF	1022	2.470.649.653
(3) Items subject to a 50% CCF	1023	28.372.720.929
(4) Items subject to a 100% CCF	1024	3.454.060.855
e. Regulatory adjustments	1031	145.760.312
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	205.580.083.981

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in single EUR
a. Funds deposited with or lent to other financial institutions	1033	20.023.472.186
(1) Certificates of deposit	1034	181.251.604
b. Unused portion of committed lines extended to other financial institutions	1035	4.656.552.913
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	1036	7.911.785.306
(2) Senior unsecured debt securities	1037	13.494.416.917
(3) Subordinated debt securities	1038	0
(4) Commercial paper	1039	0
(5) Equity securities	1040	2.385.596.331
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	287.434.864
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	1043	167.998.894
(2) Potential future exposure	1044	481.592.721
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1045	49.408.850.132

Section 4 - Intra-Financial System Liabilities	GSIB	Amount in single EUR
a. Funds deposited by or borrowed from other financial institutions:		
(1) Deposits due to depository institutions	1046	32.295.016.019
(2) Deposits due to non-depository financial institutions	1047	32.187.009.009
(3) Loans obtained from other financial institutions	1105	719.193.094
b. Unused portion of committed lines obtained from other financial institutions	1048	2.431.041.385
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	8.446.617.746
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	318.832.491
(2) Potential future exposure	1051	1.367.768.484
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	77.765.478.229

Section 5 - Securities Outstanding	GSIB	Amount in single EUR
a. Secured debt securities	1053	24.293.412.318
b. Senior unsecured debt securities	1054	26.916.546.994
c. Subordinated debt securities	1055	1.452.156.424
d. Commercial paper	1056	5.331.135.065
e. Certificates of deposit	1057	8.355.430.038
f. Common equity	1058	0
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	66.348.680.839

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in single EUR
a. Australian dollars (AUD)	1061	3.057.744.583
b. Brazilian real (BRL)	1062	7.560
c. Canadian dollars (CAD)	1063	2.960.545.029
d. Swiss francs (CHF)	1064	8.916.857.113
e. Chinese yuan (CNY)	1065	3.095.846.248
f. Euros (EUR)	1066	3.535.992.093.067
g. British pounds (GBP)	1067	21.184.166.220
h. Hong Kong dollars (HKD)	1068	677.678.173
i. Indian rupee (INR)	1069	5.280.944
j. Japanese yen (JPY)	1070	5.817.933.116
k. Mexican pesos (MXN)	1108	1.516.525.847
l. Swedish krona (SEK)	1071	8.535.554.421
m. United States dollars (USD)	1072	63.275.795.159
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	3.655.036.027.481

Section 7 - Assets Under Custody	GSIB	Amount in single EUR
a. Assets under custody indicator	1074	175.276.468.019

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in single EUR
a. Equity underwriting activity	1075	0
b. Debt underwriting activity	1076	5.501.994.333
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	5.501.994.333

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in single EUR
a. OTC derivatives cleared through a central counterparty	1078	253.529.135.775
b. OTC derivatives settled bilaterally	1079	184.965.692.560
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	438.494.828.335

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in single EUR
a. Held-for-trading securities (HFT)	1081	8.455.124.825
b. Available-for-sale securities (AFS)	1082	23.146.093.071
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	9.150.591.488
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	7.111.316.409
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	15.339.309.999

Section 11 - Level 3 Assets	GSIB	Amount in single EUR
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	1.925.256.126

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount in single EUR
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	60.507.415.992

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in single EUR
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	14.404.891.965
(1) Any foreign liabilities to related offices included in item 13.a.	1089	9.960.384.630
b. Local liabilities in local currency (excluding derivatives activity)	1090	2.441.194.000
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	6.885.701.334

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