End-2020 G-SIB Assessment Exercise

v4.7.4

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	DE	1.a.(1)
(2) Bank name	1002	Helaba	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2020-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2021-05-03	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2021-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	www.helaba.com/de/g-sib	1.b.(5)
(6) LEI code	2015	DIZES5CFO5K3I5R58746	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in single EUR	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	7.921.826.284	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	91.797.885	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	2.978.015.716	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	81.606.953	2.b.(1)
(2) Counterparty exposure of SFTs	1014	41.501.865	2.b.(2)
c. Other assets	1015	189.565.805.718	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	3.540.250.009	2.d.(1)
(2) Items subject to a 20% CCF	1022	1.963.397.539	2.d.(2)
(3) Items subject to a 50% CCF	1023	27.249.232.482	2.d.(3)
(4) Items subject to a 100% CCF	1024	4.150.675.606	2.d.(4)
e. Regulatory adjustments	1031	138.873.621	2.e.
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	219.202.550.777	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in single EUR	
a. Funds deposited with or lent to other financial institutions	1033	18.738.768.960	3.a.
(1) Certificates of deposit	1034	82.767.351	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	5.403.080.023	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	8.816.790.790	3.c.(1)
(2) Senior unsecured debt securities	1037	8.529.228.586	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	74.898.908	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	42.498.878	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	1.237.452.562	3.e.(1)
(2) Potential future exposure	1044	914.084.067	3.e.(2)
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	43.756.802.774	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount in single EUR	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	35.425.556.374	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	32.349.127.139	4.a.(2)
(3) Loans obtained from other financial institutions	1105	962.801.938	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	2.667.123.496	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	9.414.680.369	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	414.077.956	4.d.(1)
(2) Potential future exposure	1051	1.551.297.162	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	82.784.664.433	4.e.

Section 5 - Securities Outstanding	GSIB	Amount in single EUR	
a. Secured debt securities	1053	22.001.284.410	5.a.
b. Senior unsecured debt securities	1054	28.581.777.083	5.b.
c. Subordinated debt securities	1055	1.452.148.768	5.c.
d. Commercial paper	1056	1.853.948.619	5.d.
e. Certificates of deposit	1057	1.902.107.434	5.e.
f. Common equity	1058	0	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	55.791.266.314	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in single EUR	
a. Australian dollars (AUD)	1061	3.303.209.853	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	2.510.646.179	6.c.
d. Swiss francs (CHF)	1064	9.383.902.648	6.d.
e. Chinese yuan (CNY)	1065	2.344.033.465	6.e.
f. Euros (EUR)	1066	2.079.632.852.372	6.f.
g. British pounds (GBP)	1067	24.567.638.040	6.g.
h. Hong Kong dollars (HKD)	1068	980.938.839	6.h.
i. Indian rupee (INR)	1069	2.638.101	6.i.
j. Japanese yen (JPY)	1070	3.753.789.609	6.j.
k. Mexican pesos (MXN)	1108	1.357.264.794	6.k.
l. Swedish krona (SEK)	1071	9.474.787.911	6.l.
m. United States dollars (USD)	1072	68.561.188.292	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	2.205.872.890.103	6.n.

Section 7 - Assets Under Custody	GSIB	Amount in single EUR	
a. Assets under custody indicator	1074	174.748.711.389	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in single EUR	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	15.753.900.715	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	15.753.900.715	8.c.

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	279.293.474.224	9.a.
b. OTC derivatives settled bilaterally	1079	218.368.461.839	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	497.661.936.063	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in single EUR	
a. Held-for-trading securities (HFT)	1081	6.645.820.685	10.a.
b. Available-for-sale securities (AFS)	1082	20.327.841.057	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	7.559.400.171	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	7.721.382.339	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	11.692.879.232	10.e.

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	1.796.245.199	11.a.

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	59.868.914.713	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in single EUR	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	6.899.001.879	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	2.990.425.387	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	1.665.630.365	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	5.574.206.857	13.c.