

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

The information on Collateral valuation - loans and advances applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits ) of 5% or above, therefore this bank is not required to report it to the EBA.



## **Key Metrics**

(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	8,691	9,157	9,104	8,887	C 01.00 (r0020,c0010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	8,484	8,959	8,953	8,703	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	9,150	9,616	9,458	9,241	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied transitional definition	8,943	9,418	9,307	9,057	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	11,182	11,573	11,019	11,289	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	11,033	11,452	10,902	11,278	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	62,027	63,881	63,991	63,890	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	62,001	63,852	63,970	63,864	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	14.01%	14.33%	14.23%	13.91%	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	13.68%	14.03%	14.00%	13.63%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010) )/ (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040) )	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	14.75%	15.05%	14.78%	14.46%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	14.42%	14.75%	14.55%	14.18%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) ) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040) )	
Total capital (as a percentage of risk exposure amount) - transitional definition	18.03%	18.12%	17.22%	17.67%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	17.79%	17.94%	17.04%	17.66%	(C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	•
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	184,731	169,542	168,530	208,493	C 47.00 (r0300,c0010)	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	4.95%	5.67%	5.61%	4.43%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



## Leverage ratio

	(mln EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	9,150	9,616	9,458	9,241	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	8,838	9,313	9,307	9,057	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	184,731	169,542	168,530	208,493	C 47.00 (r0300,c0010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	184,524	169,344	168,379	208,309	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.95%	5.67%	5.61%	4.43%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.79%	5.50%	5.53%	4.35%	[A.2]/[B.2]	



# EBA 2022 EU-wide Transparency Exercise Capital Landesbank Hessen-Thüringen Girozentrale

			As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	11,182	11,573	11,019	11,289	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of OSR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying	8,691	9,157	9,104	8,887	C 01.00 (10020.c0010)	Article 50 of CRR
	A.1.1	transitional adjustments)  Capital instruments eligible as CET1 Capital (including share premium and net own capital	3,947	3,947	3,947			
	A.1.2	instruments)  Retained earnings	5,038	5,291	5,287	3,947 5,357	C 01.00 (r0030,c0010) C 01.00 (r0130,c0010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
							C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of GRR
	A.1.3	Accumulated other comprehensive income  Other Reserves	-13	247	247	235		Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4		0	0	0	0	C 01.00 (r0200,c0010)	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 (r0210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (i) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r0230,c0010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-209	-234	-230	-497	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (i) of CRR
	A.1.8	(-) Intangible assets (including Goodwil)	-146	-156	-163	-163	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) CCR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-3	-3	-3	-3	C 01.00 (r0370,c0010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-6	-4	-4	-5	C 01.00 (r0380,c0010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	0	-16	C 01.00 (r0390,c0010)	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 (r0430,c0010)	Articles 4(122), 36(1) point (g) and 44 of CSR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r0440,c0010)	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	-4	C 01.00 (r0450,c0010) + C 01.00 (r0460,c0010) + C 01.00 (r0470,c0010) + C 01.00 (r0471,c0010) + C 01.00 (r0472,c0010)	Articles 4(36), 36(1) point (9) (i) and 89 to 91 of CRR; Articles 36(1) point (4) (ii), 243(1) point (b), 244(1) point (b) and 259 of CRR; Articles 36(1) point (b) (ii) and 279(3) of CRR; Articles 36(1) point (b) (iv) and 155(4) of CRR and Articles 36(1) point (b) (v) and 155(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	-4	C 01.00 (r0460,c0010)	Articles 36(1) point (ii) (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 institution does not have a significant investment	0	0	0	0	C 01.00 (r0480,c0010)	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 (r0490,c0010)	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 institution has a significant investment	0	0	0	0	C 01.00 (r0500,c0010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (r0510,c0010)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	-2	-8	-8	-11	C 01.00 (r0513,c0010)	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS Transitional period	A.1.18B	(-) Minimum value commitment shortfalls	0	0	0	0	C 01.00 (r0514,c0010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	C 01.00 (r0515,c0010)	Article 36(1), point (I) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C 01.00 (r0524,c0010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-121	-121	-121	-137	C 01.00 (r0529,c0010)	
	A.1.21	Transitional adjustments	207	198	151	184	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 (r0220,c0010)	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 (r0240,c0010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	207	198	151	184	C 01.00 (r0520,c0010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	459	459	354	354	C 01.00 (r0530,c0010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	354	354	354	354	C 01.00 (r0540,c0010) + C 01.00	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	(r0670,c0010) C 01.00 (r0720,c0010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 0s.00 (r0690,c0010) + C 01.00 (r0700,c0050) + C 01.00 (r0710,c0010) + C 01.00 (r0740,c0010) + C 0s.00 (r0744,c0010) + C 0s.00 (r0745,c0010)	
	A.2.4	Additional Tier 1 transitional adjustments	105	105	0	0	C 01.00 (r0660,c0010) + C 01.00 (r0660,c0010) + C 01.00 (r0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	9,150	9,616	9,458	9,241	C 01.00 (r0015,c0010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	2,031	1,957	1,561	2,048	C 01.00 (r0750,c0010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	1,637	1,563	1,562	2,048	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
	A.4.2		58	76	33	173	C 01.00 (r0910,c0010) + C 01.00 (r0910,c0010) + C 01.00 (r0910,c0010) + C 01.00 (r0930,c0010) + C 01.00 (r0950,c0010) + C 01.00 (r0950,c0010) + C 01.00 (r0950,c0010) + C 01.00 (r0974,c0010) + C 01.00 (r0974,c0010) + C 01.00 (r0974,c0010) + C	
	A.4.3	Tier 2 transitional adjustments	336	318	-34	-173	C 01.00 (r0880,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0960,c0010)	
OWN FUNDS	В	TOTAL RISK EXPOSURE AMOUNT	62,027	63,881	63,991	63,890	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
REQUIREMENTS	B.1	Of which: Transitional adjustments included	27	29	21	26	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	14.01%	14.33%	14.23%	13.91%	CA3 (1)	
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	14.75%	15.05%	14.78%	14.46%	CA3 (3)	
	C.3	TOTAL CAPITAL RATIO (transitional period)	18.03%	18.12%	17.22%	17.67%	CA3 (5)	
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	8,484	8,959	8,953	8,703	[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-	
CET1 RATIO (%)	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	13.68%	14.03%	14.00%	13.63%	A.4.3.03.031 [D.1]/[B-B.1]	
Fully loaded <sup>1</sup>	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	207	198	151	184	C 05.01 (r0440,c0010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0020)	
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements	-58	-76	-34	-173	C 05.01 (r0440,c0030)	
	-	Adjustments included in RWAs due to IFRS 9 transitional arrangements	27	29	21	26	C 05.01 (10440,c0040)	
		Adjustments included in RWAs due to IFRS 9 transitional arrangements	21	29	21	26	(romajuana)	

<sup>(1)</sup>The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital indinuments 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" —clease note that this minth lead to differences to fully loaded CET1 capital ratio exhibitation by the particulation banks e.u. in their Pillar 3 disclosure



### Overview of Risk exposure amounts

		RW	As		
(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE
Credit risk (excluding CCR and Securitisations) <sup>1</sup>	50,429	50,872	50,254	50,824	C 02.00 (10040, c0010) -[C 07.00 (10090, c0220, s001) + C 07.00 (10110, c0220, s001) + C 07.00 (10130, c0220, s001) + C 08.01 (10040, c0220, s002) + C 08.01 (10040, c0220, s002) + C 08.01 (10040, c0220, c022) + C 08.01 (10040, c0220, c
Of which the standardised approach	4,639	5,215	5,089	4,784	C 02.00 (r0060, c0010)-[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001)+ C 07.00 (r0130, c0220, s001)]
Of which the foundation IRB (FIRB) approach	42,446	42,536	41,924	42,467	C 02.00 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach	983	988	996	1,030	C 02.00 (r0310, c0010) - [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB	1,571	1,173	1,182	1,314	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) <sup>2</sup>	2,205	2,161	1,745	1,421	C 07.00 (10090, (2)20, 5001) + C 07.00 (10110, (2)220, 5001) + C 07.00 (10120, (2)20, 5001) + C 08.01 (10040, (2)260, 5002) + C 08.01 (10040, (2)260,
Credit valuation adjustment - CVA	1,546	1,493	1,165	942	C 02.00 (r0640, c0010)
Settlement risk	3	3	3	5	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	1,539	1,464	1,421	1,762	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	2,803	4,375	4,683	4,996	C 02.00 (r0520, c0010)
Of which the standardised approach	1,267	1,099	1,017	1,274	C 02.00 (r0530, c0010)
Of which IMA	1,537	3,276	3,666	3,721	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (r0010, cd801)*12.5+C 20.00 (r0010,c458)*12.5+HAV(C 24.00(r0010, c0090),C 24.00(r0010,c0100),C 24.00(r0010,c0110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r6680, c0010)
Operational risk	3,347	3,347	3,777	3,777	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r9600, c0010)
Of which standardised approach	3,347	3,347	3,777	3,777	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts	156	166	944	163	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	62,027	63,881	63,991	63,890	

<sup>&</sup>lt;sup>1</sup> The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

<sup>&</sup>lt;sup>2</sup> On-balance sheet exposures related to Free Deliveries [according to Article 379(1)] have not been included in 'Counterparty Credit Risk (CCR, excluding CVA)'. They are instead reported in the 'Credit Risk (excluding CCR and Securitisations)' section.



(min EUR)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022
Interest income	2,465	3,347	843	1,764
Of which debt securities income	67	87	21	45
Of which loans and advances income	1,437	1,922	482	995
Interest expenses	1,484	1,989	500	1,082
(Of which deposits expenses)	494	661	157	337
(Of which debt securities issued expenses)	235	318	78	170
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	10	99	5	5
Net Fee and commission income	342	484	134	268
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	-3	-6	10	21
Gains or (-) losses on financial assets and liabilities held for trading, net	-120	-277	-569	-1,178
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	316	425	621	1,291
Gains or (-) losses from hedge accounting, net	-3	-3	-1	8
Exchange differences [gain or (-) loss], net	0	0	0	0
Net other operating income /(expenses)	-14	-114	19	6
TOTAL OPERATING INCOME, NET	1,510	1,967	564	1,103
(Administrative expenses)	874	1,214	295	601
(Cash contributions to resolution funds and deposit guarantee schemes)	99	99	120	156
(Depreciation)	54	72	18	40
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	6	10	-6	-1
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	7	17	-4	8
(Other provisions)	-1	-6	-2	-9
Of which pending legal issues and tax litigation <sup>1</sup>	0	-3	0	0
Of which restructuring <sup>1</sup>	0	-12	0	0
(Increases or (-) decreases of the fund for general banking risks, net) <sup>2</sup>	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	173	188	43	80
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	173	189	43	80
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	0	2	0	1
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	3	33	0	12
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	307	415	93	238
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	211	374	65	162
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	211	374	65	162
Of which attributable to owners of the parent	210	373	65	162
(1) Information available only as of end of the year				· ·

<sup>(</sup>i) 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."



#### Total Assets: fair value and impairment distribution

(min EUR)		As of 30/09/20	21			As of 31,	/12/2021			As of 31	/03/2022			As of 30/	06/2022		
		Fa	ir value hierar	chy		Fa	ir value hierar	:hy		Fa	ir value hierar	chy		Fa	ir value hieran	chy	
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	References
Cash, cash balances at central banks and other demand deposits	40,886				33,959				54,349				40,931				IAS 1.54 (i)
Financial assets held for trading	21,339	3,279	17,705	355	19,464	2,197	16,824	444	15,920	1,988	13,438	494	14,213	1,821	11,693	698	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	1,460	64	950	446	1,497	46	992	459	1,483	44	975	465	1,442	41	940	462	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	3,715	134	3,268	313	3,661	130	3,225	307	3,372	0	3,091	281	3,114	0	2,856	258	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	17,190	15,143	1,504	543	17,192	15,176	1,442	574	16,410	14,074	1,769	567	16,957	14,146	2,190	621	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	128,192				130,195				129,306				131,075				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	577	0	577	0	541	0	541	0	453	0	453	0	308	0	308	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 <sup>1</sup>	3,807				3,935				4,258				3,415				
TOTAL ASSETS	217,166				210,445				225,552				211,456				IAS 1.9(a), IG 6

<sup>(1)</sup> Portfolios, which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks, are considered in the position "Other assets".

(min	EUR)	As of 30/09/2021								As of 31	/12/2021					As of 31	./03/2022			As of 30/06/2022						
		Gross carryi	ing amount <sup>(2)</sup>		Accun	nulated impairn	nent <sup>(2)</sup>	Gross	carrying amo	unt <sup>(2)</sup>	Accum	nulated impairn	nent <sup>(2)</sup>	Gros	s carrying amo	unt <sup>(2)</sup>	Accu	nulated impair	nent <sup>(2)</sup>	Gros	s carrying amo	unt <sup>(2)</sup>	Accum	ulated impairm	ient <sup>(2)</sup>	
Breakdown of financial assets by instrument and by counterparty sector <sup>‡</sup>		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	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets withou significant increase in credit risk sinc initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	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	References
Financial assets at fair value through other	Debt securities	16,407	0	0	-2	0	0	16,343	46	0	-2	0	0	15,759	13	0	-2	0	0	16,465	22	0	-2	0	0	Annex V.Part 1.31, 44(b)
comprehensive income	Loans and advances	594	7	0	-1	0	0	653	7	0	-1	0	0	695	7	0	-1	0	0	753	4	0	-1	0	0	Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities	191	0	0	0	0	0	389	0	0	0	0	0	970	0	0	0	0	0	1,342	0	0	0	0	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	120,135	7,503	1,218	-33	-462	-364	121,090	8,284	1,281	-36	-435	-382	119,926	7,995	1,312	-39	-478	-385	121,811	7,636	1,232	-39	-516	-397	Annex V.Part 1.32, 44(a)

<sup>(1)</sup> This table covers IFRS 9 specific information and as such only applies for IFRS reporting banks.

<sup>(</sup>P) From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.



### **Breakdown of liabilities**

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)

LIABILITIES:	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	References
Financial liabilities held for trading	18,684	18,146	21,062	18,565	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities <sup>1</sup>	0	0	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	12,352	12,268	11,786	11,302	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	172,156	165,607	178,415	168,305	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based $method^1$	0	0	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	1,670	1,951	1,497	1,363	IFRS 9.6.2.1; 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(b), IFRS 9.6.5.8
Provisions	1,874	1,830	1,929	1,332	IAS 37.10; IAS 1.54(I)
Tax liabilities	163	119	103	109	IAS 1.54(n-o)
Share capital repayable on demand	0	0	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities	625	472	718	367	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	0	0	0	0	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value <sup>1</sup>	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	207,524	200,393	215,509	201,344	IAS 1.9(b);IG 6
TOTAL EQUITY	9,642	10,053	10,043	10,112	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	217,166	210,445	225,552	211,456	IAS 1.IG6

<sup>(1)</sup> Portfolios which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks



### Breakdown of liabilities

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)

			Carrying	amount		1
Breakdown of financial liabilities t	y instrument and by counterparty sector	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	References
Derivatives		15,964	15,367	12,807	12,149	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	0	0	0	0	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
Short positions	Debt securities	402	227	44	39	Annex V.Part 1.31
	Central banks	23,962	23,865	23,803	23,744	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	0	0	0	0	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	8,970	9,545	11,395	9,792	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	5,461	5,430	5,361	3,679	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	35,963	34,981	37,112	38,535	Annex V.Part 1.42(c),44(c)
Deposits	of which: Current accounts / overnight deposits	9,744	8,926	10,413	11,639	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	33,480	29,717	38,483	31,144	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	9,842	8,170	11,282	11,208	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	12,406	11,624	16,718	12,558	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	8,039	7,652	10,619	9,337	ECB/2013/33 Annex 2.Part 2.9.1
	Households	20,965	21,249	21,713	21,935	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	14,400	14,671	15,088	15,349	Annex V.Part 1.42(f), 44(c)
Debt securities issued		52,538	51,147	50,414	49,322	Annex V.Part 1.37, Part 2.98
Of which: Subordin	ated Debt securities issued	1,465	1,438	1,523	1,564	Annex V.Part 1.37
Other financial liabilities		213	249	270	317	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		204,862	197,972	212,759	199,535	



## 2022 EU-wide Transparency Exercise Market Risk

Landesbank Hessen-Thüringen Girozentrale

	SA						м									TM	1					
	Jn		VaR (Memorar	ndum item)	STRESSED VaR (	Memorandum item)	INCREME AND MIG	NTAL DEFAULT GRATION RISK VAL CHARGE	ALL PRICE	RISKS CAPIT FOR CTP	AL CHARGE		VaR (Memora	andum item)	STRESSED VaR (I	Memorandum item)	INCREI DEFAU MIGRATI CAPITAL	ON RISK	ALL PRICE	RISKS CAPITA FOR CTP		
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	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		FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	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		TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2021	As of 31/12/2021				As of 30/	09/2021									As of 31/1	12/2021					
Traded Debt Instruments Of which: General risk Of which: Specific risk Equities	871 0 871	711 0 711	20 20 0	6 6 0	103 103 0	27 27 0							31 31 0	8 8 0	231 231 0	41 41 0						
Of which: General risk Of which: Specific risk Foreign exchange risk Commodities risk	4 3 376	1 2 381	0	0	0 0	0							0 0	0	0 0	0						
Total	1,267	1,099	20	6	103	27	0	0	0	0	0	1,537	31	8	231	41	0	0	0	0	0	3,276
	As of 31/03/2022	As of 30/06/2022				As of 31/	03/2022									As of 30/0	06/2022					
Traded Debt Instruments	636	716	80	22	213	38							104	23	194	33						
Of which: General risk	0	0	80	22	213	38							104	23	194	33						1 .
Of which: Specific risk	636	716	0	0	0	0							0	0	0	0						
Equities	7	16	0	0	0	0							0	0	0	0						
Of which: General risk Of which: Specific risk	1	5	0	0	0	0							0	0	0	0						
Foreign exchange risk	375	542	ő	0	0	0							0	0	0	0						
Commodities risk	0	0	0	0	0	0							0	0	0	0						
Total	1,017	1,274	80	22	213	38	0	0	0	0	0	3,666	104	23	194	33	0	0	0	0	0	3,721

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 OVI template.



					Standardisc	ed Approach			
			As of 30/	09/2021			As of 31,	/12/2021	
	(rein EUR. %).)	Original Exposure <sup>1</sup>	Exposure Value <sup>3</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions
	Central governments or central banks	2,539	3,043	4		1,876	2,380	4	
1	Regional governments or local authorities	13,784	15,548	133		13,641	15,456	130	
	Public sector entities	1,775	1,557	140		1,888	1,663	139	
	Multilateral Development Banks	198	216	0		195	214	0	
	International Organisations	263	263	0		266	266	0	
	Institutions	11,162	11,783	281		11,920	12,474		
	Corporates	3,672	1,181	1,127		4,152	1,554		
	of which: SME	466	29 253	24		622	102 276		
	Retail	913	253	189		928 39	2/6	206	
Consolidated data	of which: SME Secured by mortnanes on immovable property	1.939	1.802	633		1,698	1.579		
	of which: SMF	467	435	149		365	358		
	or which: SME Exposures in default	204	433	36	154	208	320		
	Exposures in default Items associated with particularly high risk	614	566	849	134	628	582		102
	Covered bonds	350	350	1		349	349		
	Claims on institutions and comprates with a ST credit assessment	0	0	i ô		0	0	i	
	Collective investments undertakings (CIU)	126	126	89		129	129	89	
	Equity	1,493	976	982		1,747	1,230	1,252	
	Other exposures	267	267	239		243	243	241	
	Standardised Total <sup>2</sup>	39,297	37,966	4,703	191	39,868	38,428	5,289	202
		(2) Standardised Total does no	t include the Securitisation pos	tion unlike in the results prior t	to the 2019 exercise.	s or credit risk mitigation techniq sty covering up to 95% of total			sun,

		Carculated as or sain quarter							
					Standardisc	d Approach			
			As of 30,	09/2021			As of 31,	/12/2021	
	(min EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	Central governments or central banks Regional governments or local authorities	2,107 13,784	2,611 14,672	0		1,439 13.641	1,944 14.607	0 10	
	Public sector entities	1,313	1,427	114		1,424	1,532	113	
	Multilateral Development Banks International Organisations	0	0	0		0	0	0	
	Institutions	10,028	10,654	175		10,792	11,353	175	
	Corporates of which: SME	2,523 461	788 29	749 24		2,994 619	1,128 102	1,081	
	Retail	889	237	177		905	261	195	
GERMANY	of which: SME Secured by mortuages on immovable property	40 1,865	6 1,740	3 609		39 1,625	6 1,517	3 506	
	of which: SME	467	435	149		365	358	97	
	Exposures in default Items associated with particularly high risk	28 457	6 415	7 623	9	26 468	428	5 643	9
	Covered bonds	337	337	0		335	335	0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	13	13	3		20	20	8	
	Equity Other exposures	1,476 258	976 258	982 232		1,730 235	1,230 235	1,252 235	
	Other exposures Standardised Total <sup>2</sup>	230	238	232	33	233	233	233	33

<sup>10</sup> Oppinel appears, urities Epossers value, an exported beform stating the account any effect due to confi conversion fluids are or center risk indispation submispase (e.g. substitution effects).
(2) Total value adjustments and provincious per country of counterparty encludes those for issumfaction exposures, additional valuation adjustments (VAIA) and other own funds indisplaces indicated to the exposures, that forticing are or center of centerparty encludes those for issumfaction exposures, additional valuation adjustments (VAIA) and other own funds indisplaces indicated to the exposures, that forticing are or center of centerparty encludes the centerparty of the exposures.

					Standardisc	d Approach			
			As of 30,	09/2021			As of 31,	12/2021	
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>3</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
UNITED STATES	Control deventments or control tables.  Reciliant communities of both atthrofiles  Communities of	0 0 259 0 0 39 226 1 0 0 0 172 172 1 0 0 0 0 777 777	0 129 0 39 208 0 0 0 0 27 151 0 0 0	0 0 26 0 0 19 200 0 0 0 0 27 228 0 0 16 16 17 18 18 18 18 18 18 18 18 18 18 18 18 18	145	0 0 261 0 62 212 2 1 1 0 0 0 178 188 1 0 0 0 0 0 7 7 7 7 7	0 0 130 0 62 154 0 0 0 0 2 25 153 153 0 0 0	0 0 26 0 0 29 194 0 0 0 25 25 20 0 0	153
	Standardised Total <sup>2</sup>				155				165

<sup>10</sup> Output appears, writin Exposes value, is reported before taking into account any effect due to credit consent fectors or credit risk entopolition tachniques (e.g. substitution effects).
(2) Tatal value adjustments and provisions per country of counterparty encludes those for reconstitution regiouses, additional valuation adjustments (AVAs) and other core funds executions related to the reposesses, but related as perior end cert and period perior and consent and period consent an

					Standardisi	ed Approach			
			As of 30,	/09/2021		As of 31/12/2021			
	(min EUR. *%)	Original Exposure <sup>1</sup>	Exposure Value <sup>3</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
FRANCE	Courted incorrements or control sharing Supplied government or local arthritise supplied government or local arthritise substitution of the substi	26 0 0 42 42 0 0 0 0 0 0 0 0	26 0 0 37 0 0 0 0 0 0 0 0 0 0	0 0 0 0 15 0 0 0 0 0 0 0 0	0	26 0 0 49 49 0 0 0 0 0 0 0	26 0 0 44 0 0 0 0 0 0 0 0 0 0	0 0 0 20 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	o
	Standardised Total <sup>2</sup>				0				0

		(2) Total value adjustments a exposures, but includes gene		interparty excludes those for se	curtisation exposures, additiona	il valuation adjustments (AVAs)	and other own funds reduction	ns related to the		
					Standardisc	ed Approach				
			As of 30	09/2021			As of 31/12/2021			
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>3</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	
UNITED KINGDOM	Contral overmentets or central hasha Resilical convermente or local authorities Public sector entities Militates de Develoument Banks Sentitional Organizations Contral Constitutions Contral Constitutions Contral Constitution Contral Constitution Contral Constitution General Constitution Contral Constitution Constitution Contral Constitution Contral Constitution	0 0 0 0 931 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	931 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 33 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 8899 1 0 0 0 0 0 0 0 0 0 0 0	889 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 29 29 1 1 0 0 0 0 0		
	Standardised Total <sup>2</sup>				0				0	



Landesbank Hessen-Thüringen Girozentrale

		Standardised Approach									
			As of 30,	09/2021			As of 31,	12/2021			
		Original Exposure <sup>1</sup>	Exposure Value <sup>3</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
Resimate lower public sector of the public sector o	ordements dans  publications  E  E  Erasses on liminosable property  efect  of odd hardicularly black risk  intrinsis and convertes with a ST credit assessment  tentions and convertes with a ST credit assessment  stematic and	0 0 0 1 1 1 28 28 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 11 1 20 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0  du to ordit convenir fictor	0 0 15 0 1 28 0 0 0 0 0 0 0 0	0 0 0 15 1 20 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		

		exposures, but includes gener	al credit risk adjustments.							
					Standardisc	d Approach				
			As of 30	/09/2021			As of 31/12/2021			
		Original Exposure <sup>1</sup>	Exposure Value <sup>3</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	
NETHERLANDS	Control Contro	0 0 0 17 91 0 0 0 0 0 0 0 0 0 0	0 0 0 18 88 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 4 72 72 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 222 92 0 0 0 0 0 0 0	0 0 0 0 0 23 23 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 6 28 28 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	·	
	Standardised Total <sup>2</sup>				1				1	

(1) Chignel exposure, unlike Exposure visios, in reported before taking into account any effect due to credit convenion factors or credit nik mitigation techniques (u.g., substitution effects).

(2) Total visios adjustments and provisions per country of counterpainty excludes those for securitisation exposures, additional visitation adjustments (AVAs) and other own funds inductions related to the

		exposures, but includes gener	al credit risk adjustments.							
					Standardisc	d Approach				
			As of 30,	09/2021		As of 31/12/2021				
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	
AUSTRIA	Coming deversements or coming almosts desirated oversements or local arthritiss desirated and comments desirated and comments further a	45 0 0 0 0 0 7 7 1 0 0 0 0 0 0 0 0 0 0 0 0	45 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	45 0 0 0 0 7 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0	45 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	٥	

\*\*\*Original exposure, unlike Exposure value, is reponsed before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (u.p. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitation exposures, additional valuation adjustments (AVAs) and other own funds inductions related to the

					Standardisc	d Approach			
			As of 30	/09/2021			As of 31,	/12/2021	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments a provisions <sup>2</sup>
	(min EUR, %) Central governments or central banks	0		0		0	0	0	
	Regional governments or local authorities	0	9	0		0	0	0	
	Public sector entities Multilateral Development Banks	0		0		0	0	0	
	Multilateral Development Banks International Organisations					0	0		
	Institutions	25	25	11		20	20	10	
	Corporates	0		0		44	28	28	
	of which: SME	0		0		0	0	0	
	Retail	0		0		0	0	0	
CANADA	of which: SME	0		0		0	0	0	
CANADA	Secured by mortoages on immovable property	0		0		0	0	0	
	of which: SME	0	9	0		0	0	0	
	Exposures in default	0		0		0		0	
	Items associated with particularly high risk Covered bonds	0		0		U	U	0	
	Claims on institutions and corporates with a ST credit assessment					0	0		
	Collective investments undertakings (CIU)	1	1	0		1	1	0	
	Equity	i i		0		ō	i i	i i	
	Other exposures	0		0		0	0	0	
	Standardised Total <sup>2</sup>								

		exposures, but includes gener		unterparty excludes those for se	icuresation esposures, additiona	i valuation adjustments (AVAs)	and other own runds reduction	IS REMORD ED UNE	
					Standardisc	d Approach			
			As of 30	/09/2021			As of 31,	/12/2021	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %) Central governments or central banks	286	286	0		297	297		
	Regional governments or local authorities Public sector entities	0	0	0		0 2	0		
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	0	0	0		0	0	0	
	Corporates	78	55	55		73	54	54	
	of which: SME	2	0	0		1	0	0	
	Retail of which: SME	20	15	11		20	14	11	
SWITZERLAND	Secured by mortoages on immovable property	73	62	24		73	62	24	
	of which: SME	0	0	0		0	0	0	
	Exposures in default  Items associated with particularly high risk	0		0		0	0		0
	Covered bonds	13	13	1		14	14	1	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0		
	Collective investments undertakings (CIU) Equity	0	0	0		0	0		
	Other exposures	8	8	7		7	7	6	
	Standardised Total <sup>2</sup>				1				1

O Deprei appeare, unles Exposers value, in reported before taking this account any effect due to credit convenion fectors or credit risk entigation betweeper (e.g. substitution effects).
(2) Total view deplormets and provisions per country of counterparty encludes those for secontradion opposess, additional visuation adjustments (AVAs) and other core fends adulctions related to the opposess, that includes perior offer this adjustments (AVAs) and other core fends which the exposess, that includes perior offer this adjustments (AVAs) and other core fends which the exposess.

Original Exposure*  Central governmental or central lawks  Central central control lawks  Central central control lawks  Central central control lawks  Central central central central central lawks  Central central central central central lawks  Central cent						Standardis	d Approach			
Control generalization of control (S. No.)  Control generalization				As of 30	/09/2021			As of 31,	/12/2021	
Comis di generamenta de colori al hasina (		41.00	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
Other exposures 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	SWEDEN	Central operationests or central sharin's explored operationests or boal authorities sharing explored operationest the boal authorities sharing explored operations in the sharing explored operations in the sharing explored operations in the sharing explored operations of graduations of grad	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	9	000000000000000000000000000000000000000	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0



# 2022 EU-wide Transparency Exercise Credit Risk - Standardised Approach

Landesbank Hessen-Thüringen Girozentrale

					Standardise	d Approach			
			As of 31,	03/2022			As of 30,	06/2022	
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions
	Central governments or central banks Regional governments or local authorities	3,036 12,995	3,540 14,854	4 123		2,821 12,150	3,325 14,038	4 117	
	Public sector entities Multilateral Development Banks	1,690 448	1,502 467	138 0		1,520 453	1,425 471	127	
	International Organisations Institutions	231 12,662	231 13,050	0 328		620 13,709	620 13,734	0 344	
	Corporates of which: SME	4,180 603	1,602 92	1,550 75		4,635 677	1,891 99	1,830 81	
Consolidated data	Retail of which: SME	933 42 1,633	291 7 1,571	217 4 529		728 40 1.682	144 6 1.566	107 3 525	
	Secured by mortoaces on immovable property of which: SME Exposures in default	368 211	359 37	98 38	161	362 226	1,500 343 34	94 35	180
	Exposures in generalit Items associated with particularly high risk Covered bonds	503 338	462 338	693	101	515 340	47S 340	713	100
	Collective investments undertakings (CIU)	0 125	0 125	0 83		0 107	0	0	
	Equity Other exposures	1,742 242	1,224 242	1,239 241		1,445 65	927 65	942 64	
	Standardised Total <sup>2</sup>	40,971	39,535	5,184	200	41,018	39,161	4,881	228

					Standardise	d Approach			
			As of 31,	03/2022			As of 30/	06/2022	
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	Central governments or central banks	2,596	3,100	0		2,407	2,911	0	
	Regional governments or local authorities	12,995	14,043	7		12,150	13,259	7	
	Public sector entities	1,242	1,369	111		1,260	1,386	119	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	11,400	11,793	193		11,904	11,930	184	
	Corporates	3,035	1,158	1,113		3,271	1,275	1,232	
	of which: SME	600	92	75		674	99	81	
	Retail	909	275	205		707	130	97	
GERMANY	of which: SME	41	7	4		40	6	3	
OLIG BUTT	Secured by mortoages on immovable property	1,557	1,505	503		1,606	1,500	499	
	of which: SME	367 25	358	98		362 27	343	94	
	Exposures in default	367	332	498	9	370	337	505	- 11
	Items associated with particularly high risk Covered bonds	324	324	498		326	326	303	
	Covered bonds Claims on institutions and corporates with a ST credit assessment	324	324	0		320	320	2	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	23	23	4		19	10	4	
	Equity	1,724	1,224	1,239		1.427	927	942	
	Other exposures	235	235	235		57	57	57	
	Standardised Total <sup>2</sup>	133	200	233	31			3,	27

					Standardisc	ed Approach			
			As of 31,	03/2022			As of 30	06/2022	
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities Public sector entities	266	133	27		70	20		
	Multilateral Development Banks	100	133			,0	0	0	
	International Organisations	ō	ō	0		ō	0	i i	
	Institutions	66	66	29		76	76	30	
	Corporates	210	192	192		361	333	324	
	of which: SME	0	0	0		0	0	0	
	Retail	1	0	0		1	0	0	
UNITED STATES	of which: SME	0	0	0			0	0	
	Secured by mortgages on immovable property of which: SNE	u u		0			0	0	
	or which: SNE Exposures in default	182	20	31	152	195	22	22	169
	Items associated with particularly high risk	136	130	195	1.00	145	139	208	107
	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)	22	22	12		20	19	10	
	Equity	18	0	0		18	0	0	
	Other expenses		0	0			0	0	
	Standardised Total <sup>2</sup>				164				185

FRANCE

		exposures, but includes gener				,			
					Standardise	ed Approach			
			As of 31,	/03/2022			As of 30	/06/2022	
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
UNITED KINGDOM	Control decomments or control basis in  Section of comments or both anthrolises  Antificiant Positionment Basis  Both Control of Con	0 0 0 0 9559 1 1 0 0 0 0 0 0 0 0	0 0 0 0 9559 1 1 0 0 0 0 0 0 0 0	0 0 0 0 29 1 1 0 0 0 0 0 0	0	0 0 0 1,472 19 0 0 0 0 0 0 1 1	0 0 0 1,472 13 0 0 0 0 0 0 0 0	11 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
		(1) Original exposure, unlike E	posure value, is reported befo	ne taking into account any effec	t due to credit conversion factor	s or credit risk mitigation technic	ques (e.g. substitution effects)		



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# 2022 EU-wide Transparency Exercise Credit Risk - Standardised Approach

	Landesbank Hessen-Thuringen Girozentrale								
					Standardise	d Approach			
			As of 31	/03/2022			As of 30	/06/2022	
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
LUXEMBOURG	Control devertiments for control basis of the control	0 0 15 5 28 0 0 0 0 0 0 0	0 0 11 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 1 1 20 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 15 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 11 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 2 2 2 2 2 2 0 0 0 0 0 0 0 0 0 0 0	0
l	Standardised Total <sup>2</sup>	(1) Original exposure, unlike Ex	posure value, is reported befo	ne taking into account any effec	t due to credit convenion factor	s or credit risk mitigation techn	iques (e.g. substitution effects)	).	l

Standard Superior   Stan		(2) Total value adjustments at exposures, but includes gene		anorparty excudes those for se	tuntriation exposures, apotiona	i valuación adjusciments (AXAS)	and other own funds reduction	is related to the	
Original Exposure*  Original Exposure*  Cannot disconnected or control and state facility. (a)  Control disconnected or control and state facility. (b)  Control disconnected or control and state facility. (c)  Control disc					Standardise	d Approach			
Combat decommends or control table   Combat decommends are control table   Combat decommends   Comba			As of 31,	/03/2022			As of 30	(06/2022	
Coul of uncommunitary or central plantants   0   0   0   0   0   0   0   0   0		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
Connective investments uniourcasings (CLO)  Equity  0 0 0 0 0	Central deversements or control basis  Besided on our memory or head authorities  Marchael or head authorities  Marchael or head authorities  Marchael or head authorities  Central control  Generation  Generatio	0 0 0 0 0 28 89 0 0 0 0 0	0 0 0 0 288 84 0 0 0 0 0	0 0 0 0 0 76 76 0 0 0 0	0	0 0 0 42 88 0 0 0 0 0 0	0 0 0 0 0 42 85 80 0 0 0 0	0 0 0 0 0 15 78 0 0 0 0 0 0	٥

	exposures, but includes gene							
				Standardise	d Approach			
		As of 31	/03/2022			As of 30	/06/2022	
	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(min EUR, %)								
Central governments or central banks	44	44	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	9	9	4		9	9	4	
Corporates	7	5	5		7	5	5	
of which: SME	1	0	0		1	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	
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)	4	4	3		3	3	2	
Equity	0	0	0		0	0	0	
Other exposures	0	0	0		0	0	0	
Standardised Total <sup>2</sup>				0				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 fulnchiques (e.g., substitution effects).

		(2) Total value adjustments are soposures, but includes general		interparty excludes those for se	curitisation exposures, additiona	valuation adjustments (AVAs)	and other own funds reduction	ns related to the	
		equility, co. 1 colon of	a Otto, rak appatrierta.		Standardise	d Approach			
			As of 31	/03/2022			As of 30	/06/2022	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments a provisions <sup>2</sup>
	(min EUR, %)								
	Central governments or central banks Regional governments or local authorities	,					0	0	
	Public sector entities	ŏ	i i	ů		ů	0	0	
	Multilateral Development Banks	i i		0		i i		0	
	International Organisations		0	0		0	0	0	
	Institutions	20	20	10		21	21	10	
	Corporates	45	41	41		48	24	24	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
CANADA	of which: SME	٥	0	0		0	0	0	
CANADA	Secured by mortoages on immovable property	0	0	0		0	0	0	
	of which: SME	9	0				0	0	
	Exposures in default  Items associated with particularly high risk	1 3			u u			0	
	Items associated with particularly high risk Covered bonds	, a					0	0	
	Claims on institutions and corporates with a ST credit assessment	ŏ	i i	ů		ů	0	0	
	Collective investments undertakings (CIU)	ž	2	ı i		1	1	o o	
	Fourty	ō	0	i		i	ō	i o	
	Other exposures	0	0	0		ō	0	0	
	Standardised Total <sup>3</sup>				1				

		(2) Total value adjustments an exposures, but includes gener		interparty excuces tricke for se	cunsiation exposures, additions	i variación adjuschients (AXAS)	and other own runds reduction	is related to the	
					Standardise	ed Approach			
			As of 31,	03/2022			As of 30	06/2022	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
SWITZERLAND	Control of	304 0 2 0 9 97 67, 1 1 1 1 0 0 0 0 0 0 0 0 0 77 0 0 0 0 0	304 0 1 0 0 89 51 15 0 55 65 65 0 0 0	0 0 0 18 18 51 10 0 11 10 0 0 0 0 0	0	303 0 2 0 0 55 78 1 1 1 8 0 0 77 0 0 0 14 0 0	303 303 1 0 0 55 55 50 0 13 13 0 0 0 0 0	0 0 0 14 14 15 50 10 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	٥
	Other exposures Standardised Total <sup>2</sup>				1				1

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convenien factors or could risk militation selection.

(2) Total value adjustments and provisions per country of countryantly encludes those for securitisation exposures, additional valuation adjustments (AVAA) and other own funds reductions related to the exposures, but includes agreed result in adjustments and provisions are constructed and the contraction of the contractio

Control governments or control basels  Rejoland governments or local absolute  Rejoland governments or local absolute  Residing of the control of the contro					Standardise	d Approach			
Control operationates a control sharks  profile audion entire for head administration  and the control operation of the control of the control operation  and the control operation of the control operation  control operation  for the control operation  and the control operation of the control operation  and the control operation on the control operation  and the control operation of the control operation operation of the control operation opera			As of 31,	03/2022			As of 30,	06/2022	
Contra que recumente se contra la habita de la contra del professor del		briginal Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
Claims on institutions and corporates with a Collective investments undertakinos (CIU) Equity Other exposures Standardised Total <sup>2</sup>	see	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 11 0 0 0 0 0 0 0 0 0	0 0 0 0 11 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0

# 2022 EU-wide Transparency Exercise Credit Risk - IRB Approach

								IRB Ap	proach					
					As of	0/09/2021					As of	31/12/2021		
			Original E	xposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments and	Original E	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustment
		(min EUR, %)		Of which: defaulted	******		Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
		anks and central governments	70,727	0	73,881	2,148	0	7	64,359	0	68,390	2,158	0	7
	Institutio		15,545 97.353	3 1.115	14,393 81.237	3,161 39.249	0	52 609	15,364 99.821	3 1,211	14,222 82.812	3,015 39.426	0	52 668
	Corporat	Corporates - Of Which: Specialised Lending	97,353 37.834	1,115 525	81,237 35.133	39,249 18.829	0	278	99,821 37,209	611	33.679	39,426 18.028	0	331
		Corporates - Of Which: SME	4,508	96	4.182	1.937	0	17	4.533	124	4 265	1.965	0	30
	Retail		6.031	59	5,949	983	48	23	6.144	62	6,058	988	51	23
		Retail - Secured on real estate property	3,980	36	3,958	581	25	4	4,088	40	4,065	594	30	4
Consolidated data		Retail - Secured on real estate property - Of Which: SME	626	13	617	150	10	1	649	16	640	152	15	1
Consolidated data		Retail - Secured on real estate property - Of Which: non-Si	3,354	23	3,341	432	15	3	3,439	24	3,425	442	15	3
		Retail - Qualifying Revolving	767	3	772	40	1	2	762	2	766	40	1	2
		Retail - Other Retail	1,284	21	1,218	362	22	18	1,295	19	1,226	354	20	17
		Retail - Other Retail - Of Which: SME	256	11	219	86	15	8	269	11	231	85	13	8
		Retail - Other Retail - Of Which: non-SME	1,028	9	999 795	276 1.571	7	9	1,026	9	995 640	269 1.173	7	9
	Equity	n credit-obligation assets	/95	0	/95	1,5/1 790	0		640	0	640	1,173		
	IRB Tota					47,902						47.719		

							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original E	exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original I	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	66,636 0 69,275 1,466 0 0 60,781 0 64,285 1,523 0 2,696 0 2,424 668 0 7 2,633 0 2,367 559 0											0
	Institutions	2,696 0 2,424 668 0 7 2,633 0 2,367 559 53,244 381 43,423 18,524 0 260 55,096 410 44,634 19,149										0	5
	Corporates		381 17	43,423 9.697	18,524 4.766	0	260 25	55,096 10.172	410		19,149	0	276 26
	Corporates - Of Which: Specialised Lending	10,663 3.952	37			0	12		54 54	8,277 3,760	9,968 1,665		20
	Corporates - Of Which: SME			3,641	1,607	48		3,991	61			0	
	Retail Retail - Secured on real estate property	5,966 3.934	59 36	5,883 3.912	974 575	48 24	23	6,078 4,041	40	5,991 4.019	978 588	51 30	23
	Retail - Secured on real estate property  Retail - Secured on real estate property - Of Which: SME	623	13	615	148	10		646	16	638	151	15	
GERMANY	Retail - Secured on real estate property - Of Which: SHE	3.311	23	3.298	427	15	2	3,395	24	3.381	438	15	2
-	Retail - Qualifying Revolving	799	2	763	39	1	2	753	2 2	757	39	1	2
	Retail - Other Retail	1.273	21	1.208	359	22	18	1.284	19	1.215	351	20	17
1	Retail - Other Retail - Of Which: SME	255	11	219	85	15	8	268	11	230	85	13	8
1	Retail - Other Retail - Of Which: non-SME	1.018	9	989	274	7	9	1.015	9	985	266	7	9
1	Equity	494	ō	494	1,044	0	ō	296	0	296	564	o o	o o
1	Other non credit-obligation assets												
	IRB Total												

								IRB Ap	proach					
					As of	30/09/2021					As of	31/12/2021		
			Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original I	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central b	anks and central governments	1,485	0	1,541	185	0	3	883	0	963	116	0	2
	Institutio		886	0	883	268	0	3	688	0	691	201	0	2
	Corporati		13,184	130	10,905	6,087	0	92	13,545	132	11,247	6,047	0	86
		Corporates - Of Which: Specialised Lending	9,685	71	9,128	5,155	0	79	10,093	72	9,566	5,280	0	68
		Corporates - Of Which: SME	59	57	86	13	0	1	58	57	58	0	0	6
	Retail		6	0	6	1	0	0	6	0	6	1	0	0
		Retail - Secured on real estate property	4	0	4	1	0	0	4	0	- 4	1	0	0
UNITED STATES		Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0	0	0
ONLIED STATES		Retail - Secured on real estate property - Of Which: non-Si	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	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		0	0	0	0	0	0	0	0	0	0	0	0
	Other nor	n credit-obligation assets												
	IRB Total													

							IRB Ap	proach							
				As of	30/09/2021					As of	31/12/2021				
		Original Exposure <sup>1</sup>		Original Exposure <sup>1</sup>		Original Exposure <sup>1</sup> Exposure Value <sup>1</sup>		Risk exposure amount		Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments and
	(min ELR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	provisions		
	tral banks and central governments	904	0	957	144	0	2	880	0	933	148	0	2		
	itutions	3,353	0	3,352	767	0	8	3,392	0	3,391	798	0	9		
Corp	porates	5,745	149	5,094	2,759	0	81	5,987	192	5,263	2,725	0	117		
	Corporates - Of Which: Specialised Lending	3,518	149	3,370	1,867	0	68	3,633	192	3,534	1,858	0	105		
Reta	Corporates - Of Which: SME	3	0	3	3	0	0	3	0	3	3		0		
Keta		1		4	0	0	0		0				0		
	Retail - Secured on real estate property  Retail - Secured on real estate property - Of Which: SME	3	0	3	0	0	0	3	0	3	0		0		
FRANCE	Retail - Secured on real estate property - Of Which: non-Sh			0	0	0	0		0		0				
	Retail - Qualifying Revolving	3		3	0	0	0	3	0	3	0				
	Retail - Other Retail		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	ő	0	l ő	ő	ı ö	ő	0	0	l ő	ō	ő	ő		
Equi		2	ō	2	4	ō	ō	3	0	3	7				
	er non credit-obligation assets														
IRB															

							IRB Ap	proach					
				As of	0/09/2021					As of	31/12/2021		
		Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments	Original I	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments
	(min ELR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
	Central banks and central governments	121	0	313	54	0	0	206	0	444	78	0	1
	Institutions	1,103	0	1,085	310	0	2	1,043	0	1,024	284	0	1
	Corporates  Corporates - Of Which: Specialised Lending	5,949 4.893	170 149	5,622 4,793	3,059 2.450	0	48 40	5,603 4,578	214 192	5,322 4.479	2,712 2.143	0	76 70
	Corporates - Of Which: SME	4,093 85	149	82	64	0	1	62	192	99	2,143		1 70
	Retail	4	0	4	1	0	i i	4	0	4	i i	0	i n
	Retail - Secured on real estate property	4	ō	4	i	ō	ō	3	ō	3	1	ō	ō
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non-Si	3	0	3	0	0	0	3	0	3	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 Other non credit-obligation assets	0	0	0	U	0	0	0	0		U	0	•
	Other non-credit-obligation assets IRB Total												
1													

## 2022 EU-wide Transparency Exercise Credit Risk - IRB Approach

Landesbank Hessen-Thüringen Girozentrale

							IRB Ap	proach					
				As of	0/09/2021					As of 3	1/12/2021		
		Original E	exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposur	e amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	15	0	16	0	0	0	15	0	16	0	0	0
	Institutions	72	0	17	5	0	0	74	0	18	5	0	0
	Corporates	2,541	0	2,101	1,120	0	11	2,766	0	2,303	1,342	0	11
	Corporates - Of Which: Specialised Lending	966	0	667	382	0	5	831	0	534	251	0	3
	Corporates - Of Which: SME	59	0	57	38	0	1	59	0	57	38	0	1
	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	0	1 0	0	0	0
LUXEMBOURG	Retail - Secured on real estate property - Of Which: SME	U	0	0	0	0	0	0	0		0		0
LONEI IDOONG	Retail - Secured on real estate property - Of Which: non-Si Retail - Qualifying Revolving	1		1		0		0	0	0	0		0
	Retail - Other Retail			0		0	0	0	0	0			0
	Retail - Other Retail - Of Which: SME			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
	Retail - Other Retail - Of Which: non-SME Equity	209		209	398	0	0	249	0	249	474	0	0
	Other non credit-obligation assets	209		209	396	0		249	0	249	***		
	IRB Total												1

							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original I	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min ELR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	54	0	54	0	0	0	54	0	54	0	0	0
	Institutions	590	0	592	128	0	1	577	0	576	125	0	1
	Corporates	2,675	0	2,354	1,034	0	11	2,627	0	2,309	1,067	0	12
	Corporates - Of Which: Specialised Lending	1,262	0	1,231	558	0	7	1,128	0	1,105	508	0	7
	Corporates - Of Which: SME	13	0	12	8	0	0	13	0	12	7	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
NETHERLANDS	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
NETTIERDANDS	Retail - Secured on real estate property - Of Which: non-Sh		0	0	0	0	0		0	0	0		0
	Retail - Qualifying Revolving			0		0			0				
	Retail - Other Retail		0		U	0	0		0	0		0	0
	Retail - Other Retail - Of Which: SME		0		U	0	0		0	0	0		0
	Retail - Other Retail - Of Which: non-SME		0		0	0	0		0	0			0
	Equity Other non credit-obligation assets		0	0	U	0	0	0	0		0	0	0
	TOD Taked												

[5] 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)

							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original I	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	: amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	1,109	0	1,111	107	0	2	1,056	0	1,058	102	0	2
	Institutions	464	0	403	76	0	1	706	0	645	117	0	2
	Corporates	1,698	0	2,106	1,265	0	12	1,859	0	2,290	1,311	0	12
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	761 140	0	695 123	429 95	0	6	758 145	0	688 128	407 95	0	6
	Corporates - Ut Which: SME Retail	140		123	95	0	1	145	0	128	95		1
	Retail - Secured on real estate property	2	0	3	0	0	0	2	0	3	0	0	0
	Retail - Secured on real estate property - Of Which: SME					0			0		0		0
AUSTRIA	Retail - Secured on real estate property - Of Which: non-Sh	,		ů		0		,	0	ĭ	0		0
	Retail - Qualifying Revolving	i	0	i	0	0	0	i	0	i	ů .	0	ů
	Retail - Other Retail	0	0	0	0	0	0		0	0	0	0	0
	Retail - Other Retail - Of Which: SME	ō	o o	0	0	ō		0	0	ō	o o	0	ō
	Retail - Other Retail - Of Which: non-SME	ō	ō	0	0	0	ō	ō	ō	ō	0	0	ō
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	• 5.00		Of which: defaulted	provisions		Of which: defaulted	· uice		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	1,402	0	1,402	165	0	2	1,351	0	1,351	154	0	2
	Corporates	570 84	0	260	111	0	1 0	586 84	0	290 84	111	0	2
	Corporates - Of Which: Specialised Lending			81 55	24	0			0		19		
	Corporates - Of Which: SME Retail	60	0	55	35	0	0	61	0	61	38 0	0	1
	Retail - Secured on real estate property		0	0	0	0	0	1	0		0		
	Retail - Secured on real estate property - Of Which: SME	0	0	0			o o	0			o o		, i
CANADA	Retail - Secured on real estate property - Of Which: non-Sh	0	0	0	0	0	0	0	0	0	0	0	ŏ
	Retail - Qualifying Revolving	ō	ō	ō	0	ō	ō	ō	ō	ō	ō	ō	ō
	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												

(ii) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convension factors or credit risk mitigation techniques (e.g. substitution effects).

							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	: amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments and
	(min ELR. %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	Central banks and central governments	3	0	75	0	0	0	5	0	79	0	0	0
	Institutions	371	0	371	87	0	1	259	0	259	63	0	0
	Corporates	1,314	0	946	405	0	4	1,470	0	1,004	377	0	5
	Corporates - Of Which: Specialised Lending	153	0	117	40	0	1		0	114	30	0	0
	Corporates - Of Which: SME Retail	64 23	0	63	37	0	0	69 23	0	69 23	39	0	0
	Retail - Secured on real estate property	18		17	3	0	0	17	0	17	3	0	0
	Retail - Secured on real estate property - Of Which: SME	10		1/	2	0	0	17	0	17	2	0	0
SWITZERLAND	Retail - Secured on real estate property - Of Which: non-Sh	17	0	17	2	0	0	17	0	16	2		0
-	Retail - Qualifying Revolving	1	0	1		0	0	1	0	1			0
	Retail - Other Retail	4	0	4	1	0	0	ŝ	0	ŝ	i	0	0
	Retail - Other Retail - Of Which: SME	ó	ō	o o	o o	ō	ō	ō	0	ō	ō	ō	ō
	Retail - Other Retail - Of Which: non-SME	4	ō	4	1	ō	ō	5	0	5	1	ō	ō
	Equity	o o	ō	o o	ō	ō	ō	ō	ō	ō	ō	ō	ō
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
	Central banks and central governments	0	0	46	0	0	0	0	0	44	0	0	0
	Institutions	1,363	0	1,330	190	0	3	1,290	0	1,256	187	0	2
	Corporates	884 545		813 524	334 228	0	5	886 544	0	829 538	350 241	0	5
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	545		529	228	0	0	544	0	538	291	0	9
	Retail	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
	Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0
SWEDEN	Retail - Secured on real estate property - Of Which: non		ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	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												

### Credit Risk - IRB Approach

Landesbank Hessen-Thüringen Girozentrale

								IRB Ap	proach					
					As of	31/03/2022					As of 3	0/06/2022		
			Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original I	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustment
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value <sup>-</sup>		Of which: defaulted	provisions
		anks and central governments	80,709	0	84,712	2,288	0	9	65,609	0	69,519	1,987	0	6
	Institutio		16,182	2	15,009	3,145		51	16,998	2	15,840	3,315	0	52
	Corporati		99,716 35.857	1,250 670	82,946 32,408	38,115 16.635	0	612 282	100,860 36,973	1,181	83,691 33.871	38,464 17.332	0	720 373
		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	4,648	117	32,408 4.401	1843	0	282	4,515	55	4.252	17,332	0	23
	Retail	curputates • or winds since	6.193	61	6,105	996	49	20	6,417	61	6,330	1,783	53	22
	Recam	Retail - Secured on real estate property	4,102	40	4,078	601	31	4	4,273	40	4 249	613	32	2
		Retail - Secured on real estate property - Of Which: SME	642	15	634	148	13	i.	614	15	606	147	14	í
Consolidated data		Retail - Secured on real estate property - Of Which: non-Si		25	3,444	453	18	3	3,659	25	3.643	465	17	3
		Retail - Qualifying Revolving	757	2	764	41	1	2	756	2	764	42	1	2
		Retail - Other Retail	1.335	19	1.263	355	17	16	1.388	19	1.317	375	20	17
		Retail - Other Retail - Of Which: SME	263	10	227	80	10	8	267	10	231	87	13	8
		Retail - Other Retail - Of Which: non-SME	1,072	9	1,036	274	7	8	1,121	9	1,086	289	7	9
	Equity		646	0	646	1,182	0		722	0	722	1,314	0	
	Other nor	r credit-obligation assets				1,063						1,230		
	TRR Total	4				46,790						47,339		

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 Securitisation position unlike in the results prior to the 2019 exercise.

3) Only the most relevent countries are disclosed. These have been selected under the following rule: Countries of counterparty covering up to 95% of total original exposure or Top 10 countries ranked by original exposure, calculated as of last quarter

							IRB Ap	proach					
				As of :	31/03/2022					As of	30/06/2022		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposur	e amount	Value adjustments	Original I	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	76,370	0	79,875	1,515	0	0	62,572	0	65,920	1,370	0	0
	Institutions	2,913	0	2,607 45.334		0	7 264	3,035 53,370	0 371	2,796	754	0	278
	Corporates - Of Which: Specialised Lending	55,419 9.353	391 11	45,334 7.732	18,742 4.017	0	264	7.625	3/1	43,421 6.254	17,585 3.076	0	2/8 16
	Corporates - Of Which: SME	4.085	57	3,880	1,584	0	20	3,998	51	3.787	1.516		19
	Retail	6.129	61	6,042	987	49	21	6,359	61	6,271	1.020	53	22
	Retail - Secured on real estate property	4.058	40	4.035	595	31	3	4,234	40	4 210	608	32	3
	Retail - Secured on real estate property - Of Which: SME	640	15	632	147	13	1	611	15	603	146	14	1
GERMANY	Retail - Secured on real estate property - Of Which: non-:	3,418	25	3,403	448	18	3	3,623	25	3,607	462	17	3
	Retail - Qualifying Revolving	748	2	755	40	1	2	748	2	755	41	1	2
	Retail - Other Retail	1,323	19	1,252	352	17	16	1,377	19	1,306	372	20	17
	Retail - Other Retail - Of Which: SME	262	10	226	80	10	8	266	10	230	86	13	8
	Retail - Other Retail - Of Which: non-SME	1,061	8	1,025	272	6	8	1,111	9	1,076	286	7	9
	Equity	296	0	296	564	0	0	316	0	316	586	0	0
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original I	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	-		Of which: defaulted	provisions		Of which: defaulted	-		Of which: defaulted	provisions
	Central banks and central governments	1,668	0	1,727	207	0	3	964	0	1,027	123	0	2
	Institutions	632	0	636	187	0	2	601	0	601	175	0	2
	Corporates	13,591	133	10,979	5,605	0	87	14,656	81	11,935	6,232	0	129
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	10,072 58	72 58	9,284 58	4,868	0	71 6	11,102 45	78	10,273	5,420 20	0	116
	Corporates - Ut Which: SME Retail	58	58	58			6	45	1	39	20	0	1
	Retail - Secured on real estate property	5	0	5	1	0	0	5	0	5	1	0	0
	Retail - Secured on real estate property  Retail - Secured on real estate property - Of Which: SME	3	0	3	1	0	0	3		3		0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: non		0	,	0		0	,		,	0	0	ů
	Retail - Qualifying Revolving	1	0	í	0	0	0	î	0	î	0	0	ů
	Retail - Other Retail	i	0	i	0	0	0	i	0	i	0	0	0
	Retail - Other Retail - Of Which: SME		0	0	0	0	0	0	0		0	0	0
	Retail - Other Retail - Of Which: non-SME	1	ō	1	0	0	ō	1	0	1	0	ō	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Total												

t) 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)

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min ELR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	869	0	922	146	0	2	450	0	505	85	0	1
	Institutions	3,663	0	3,660	854	0	10	3,754	0	3,752	864	0	11
	Corporates	5,919	190	5,317	2,653	0	116	5,823	190	5,265	2,603	0	122
	Corporates - Of Which: Specialised Lending	3,705	190	3,583	1,769	0	103	3,711	190	3,623	1,717	0	109
	Corporates - Of Which: SME	3	0	3	3	0	0	2	0	2	2	0	0
	Retail	4	0	4	0	0	0	3	0	3	0	0	0
	Retail - Secured on real estate property	3	0	3	0	0	0	2	0	2	0	0	0
FRANCE	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
I RAINCL	Retail - Secured on real estate property - Of Which: non-St	3	0	3	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	6	0	6	12	0	0	- 6	0	- 6	- 11	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

							IRB Ap	nroach					
				As of :	31/03/2022					As of	30/06/2022		
		Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
	Central banks and central governments Institutions	259 825	0	492 809	87 212	0	1	17 699	0	246 670	48 154	0	0
	Corporates	5.429	209	5.159	2.566	0	36	3.923	117	3.661	1.628		41
	Corporates - Of Which: Specialised Lending	4,336	187	4,252	1,976	0	30	2,913	93	2,820	1,122	ō	36
	Corporates - Of Which: SME	56	0	54	34	0	1	5	0	4	3	0	0
	Retail	3	0	3	1	0	0	3	0	3	1	0	0
	Retail - Secured on real estate property	3	0	3	1	0	0	3	0	3	1	0	0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-Sf		0	2	0	0	0	2	0	2	0		0
	Retail - Qualifying Revolving	n	0	n	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	ō	ō	ō	ō	0	ō	0	ō	ō	0	ō	ō
	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 Other non credit-obligation assets	•	0	0	0	0	0	0	0	۰	U	0	0
	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 effect).

Credit Risk - IRB Approach

Landesbank Hessen-Thüringen Girozentrale

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposur	e amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposur	e amount	Value adjustments
	(min ELIR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	1	0	0	0	0	0	0	0	0	0
	Institutions	76	0	18	5	0	0	80	0	18	5	0	0
	Corporates	3,060	0	2,659	1,548	0	13	5,572 3.129	90	5,249	2,792	0	40
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	755 58	0	549 56	270 31	0	4	3,129	90	3,069 75	1,582	0	31
	Retail	30	0	30	31	0		,,,	0	/3	37	0	0
	Retail - Secured on real estate property	1	0	1	0	0		1		1	0		0
	Retail - Secured on real estate property - Of Which: SME	ń	0	n n	0	0	0	n	0	â	0	0	0
LUXEMBOURG	Retail - Secured on real estate property - Of Which: non-Si	1	0	i	0	0	0	1	0	1	0	0	0
	Retail - Qualifying Revolving	ō	ō	ō	ō	ō	ō	ō	0	ō	0	0	ō
	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	250	0	250	474	0	0	315	0	315	598	0	0
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	e amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
	Central banks and central governments	53	0	53	0	0	0	52	0	52	0	0	0
	Institutions	443	0	443	90	0	1	402	0	402	80	0	1
	Corporates	2,536	0	2,280	1,027	0	12	3,048	0	2,763	1,238	0	13
	Corporates - Of Which: Specialised Lending	1,191	0	1,151	505	0	7	1,678	0	1,621	736	0	8
	Corporates - Of Which: SME	16	0	15	7	0	0	15	0	15	8	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
NETHERI ANDC	Retail - Secured on real estate property - Of Which: Sh	IE 0	0	0	0	0	0	0	0	0	0	0	0
NETHERLANDS	Retail - Secured on real estate property - Of Which: no	n-S# 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
	Patall - Other Patall - Of Which: non-SME	0	0	0	0	0		0	0	0	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 effect

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposur	e amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	e amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	-		Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
	Central banks and central governments	1,049	0	1,052	142	0	2	1,111	0	1,113	149	0	2
	Institutions	857	0	796	159	0	2	959	0	879	186	0	3
	Corporates	1,588	0	1,849 594	1,045		10	1,515		1,466 594	824 369		9
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	664 138	0	121	367 78	0	5	136	0	119	369 78	0	0
	Retail	130	0	121	70			130		119	70		0
	Retail - Secured on real estate property	1	0	3		0		3	0	3	0	0	0
	Retail - Secured on real estate property - Of Which: SME		0		o o			î		î	0	0	0
AUSTRIA	Retail - Secured on real estate property - Of Which: non-Si	1	0	i	0	0	0	i	0	i	0	0	0
	Retail - Qualifying Revolving	i	ō	i	ō	ō	ō	i	ō	i	ō	ō	ō
	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)

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
	Central banks and central governments	4	0	74	0	0	0	5	0	112	0	0	0
	Institutions	368	0	357	88	0	0	449	0	437	102	0	1
	Corporates	1,450	0	977 106	352 27	0	4	1,490	0	956 103	338 23	0	5
	Corporates - Of Which: Specialised Lending	140 69	0		33	0	0	137		103 68		0	0
	Corporates - Of Which: SME Retail	22	0	69 21	33	0	0	68 20	0	20	33	0	0
	Retail - Secured on real estate property	16	0	16	3	0	0	15		15	3	0	0
	Retail - Secured on real estate property - Of Which: SME	10	0	10	0	0	0	15		15	2	0	0
SWITZERLAND	Retail - Secured on real estate property - Of Which: non-Si	15	0	15	2	0	0	14	0	14	2	0	0
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail	5	ō	4	1	ō	ō	4	ō	4	1	ō	ō
	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	5	0	4	1	0	0	4	0	4	1	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)

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure <sup>1</sup>	Exposure	Risk exposur	e amount	Value adjustments and	Original	Exposure <sup>1</sup>	Exposure	Risk exposur	e amount	Value adjustment and
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	provisions
	Central banks and central governments	0	0	44	0	0	0	0	0	40	0	0	0
	Institutions	1,224	0	1,190	171	0	2	1,552	0	1,519	222	0	3
	Corporates	848	0	791	319	0	5	790	0	727	323	0	5
	Corporates - Of Which: Specialised Lending	512	0	506	215	0		453	0	441	223	0	3
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0		0	0	0
	Retail	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	
SWEDEN	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0		0	0	0
SHEDEN	Retail - Secured on real estate property - Of Which: non-Si		0	0	0			0			0	0	0
	Retall - Qualifying Revolving Retail - Other Retail	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			0			0		0
	Retail - Other Retail - Of Which: non-SME Equity	0	0	0	0	0	0	0	0	0	0		0
	Other non credit-obligation assets												
	IRB Total												_
	IRB IOLA	(1) Original exp											



General governments exposures by country of the counterparty

						Landest	ank Hessen-Thuringen G							
							As of 31/12/2021							
						Direc	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	ssets by accounting portfolio	•	Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted
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	exposure amount
[ 0 - 3M [	Austria													
[ 0 - 3M [	Belgium													
[ 0 - 3M   [ 3M - 1Y   [ 1Y - 2Y   [ 2Y - 3Y   [ 3Y - 5Y   [ 15Y - 10Y   [ 10Y - more	Bulgaria													
[ 0 - 3M [	Cyprus													
[ 0 - 3M [	Czech Republic													
[ 0 - 3M [	Denmark													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Estonia													



General governments exposures by country of the counterparty

						Landest	ank Hessen-Thüringen (	Sirozentrale						
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Derivat	tives		Off balan	ice sheet	
												Off-balance sh	eet 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		Non-derivative financial as	sets by accounting portfolio	'	Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
			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	
[ 0 - 3M [	Finland													
[ 0 - 3M [	France													
[ 0 - 3M [	Germany	1,385 1,296 1,198 1,403 3,388 7,581 17,890 34,572	1,385 1,296 996 1,403 3,589 7,787 17,890	1 20 12 274 325	61 5 286 1,052 2,130	223 137 325 440 637	997 1,042 2,841 5,776 14,227	2 61 35 16 -19 100 5,259 <b>5,454</b>	277 686 7.411	0 4 9 3 8 16 277 317	12 428 200 114 474 320 1,025 <b>2,573</b>	126 109 206 5 273 119 1,082 1,919	000	56
[ 0 - 3M [	Croatia													
[ 0 - 3M [	Greece													
[ 0 - 3M [	Hungary													
[ 0 - 3M [	Ireland													
[ 0 - 3M [	Italy													
[ 0 - 3M [	Latvia													



General governments exposures by country of the counterparty

						Landesl	oank Hessen-Thüringen (	Girozentrale						
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sh	heet exposures	
			Total carrying amount of		Non-derivative financial as	sets by accounting portfoli	,	Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
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	
[ 0 - 3M [	Lithuania													
[ 0 - 3M [	Luxembourg													
[ 0 - 3M [	Maita													
[ 0 - 3M [	Netherlands													
[ 0 - 3M [	Poland													
[ 0 - 3M [	Portugal													
[ 0 - 3M [	Romania													
[ 0 - 3M [	Slovakia													
[ 0 - 3M [	Slovenia													



General governments exposures by country of the counterparty

						Landesi	ank Hessen-Thüringen G	irozentrale						
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sh	heet exposures	
			Total carrying amount of		Non-derivative financial as	sets by accounting portfoli	,	Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
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	
[ 0 - 3M [	Spain													
[ 0 - 3M [	Sweden													
[ 0 - 3M [	United Kingdom													
[ 0 - 3M [	Iceland													
[ 0 - 3M [	Liechtenstein													
[ 0 - 3M [   13M - 1Y   1   1   1   2   1   1   1   1   1   1	Norway													
[ 0 - 3M [	Australia													
[ 0 - 3M [	Canada													
f 0 - 3M f [ 3M - 1Y [ f 1Y - 2Y f f 2Y - 3Y f [ 3Y - 5Y f [ 5Y - 10Y f [ 10Y - more Total	Hong Kong													



General governments exposures by country of the counterparty

						Landest	oank Hessen-Thüringen (	irozentrale						
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
					Non-derivative financial as	sets by accounting portfolio	b	Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
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	exposure amount
[ 0 - 3M [	Japan													
[ 0 - 3M [	U.S.													
[ 0 - 3M [	China													
[ 0 - 3M [	Switzerland													
[ 0 - 3M [	Other advanced economies non EEA													
[ 0 - 3M [	Other Central and eastern Europe countries non EEA													
[ 0 - 3M [	Middle East													
Total   Tota	Latin America and the Caribbean													



#### General governments exposures by country of the counterparty

Landesbank Hessen-Thüringen Girozentrale

						Landesc	ank nessen-muringen c	311 OZETICI BIE						
							As of 31/12/2021							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
					N. d.	ssets by accounting portfolic		Derivatives with po	alah sa fada sa dara		h negative fair value	Off-balance sl	heet exposures	
					Non-derivative financial as	ssets by accounting portrollo		Derivatives with pos	strive fair value	Derivatives with	n negative rair value			Risk weighted
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	uesignateu at raii vaiue	of which: Financial assets at fair value through other	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
				ned for dealing	through profit or loss	comprehensive income	arror daca coac							
[ 0 - 3M [	Africa													
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [	Others	49 655 329 500	9 49 5 655 9 329 0 500 6 626 6 716	0 9 3 14	0	0 21 0 550 0 80 0 259	29 96 245 227	0	0	( ( (	0 0 0	27 284 0 78		0
[3Y - 5Y [ [5Y - 10Y [ [10Y - more	outers	626 716 466	6 465	2 112 1		0 259 0 140 0 104 0 213 0 1,367	251	0	0	0	0 0	97 0 0		0
Total		3,340	3,339	141		1,367	1,830	0	. 0		) 0	487		422

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

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 Angentrias, Bellas, Bolivia, Barall, Citile, Colonbia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Beharder, Gereada, Gustermala, Guyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and Heise, S. Vincent and Heise, S. Lucia,

Africa Agenta, Egypt, Monroco, South Africa, Angolas, Benni, Rotswanea, Burksine Face, Burundi, Cameroon, Cape Verder, Certifial Microan Republic Of The, Cife D'Noire, Equatorial Guines, Estrea, Ethiopia, Gabon, Gambia, Ghana, Guines, Guines-Bissau, Kenya, Lesothi, Liberia, Madagascar, Malawi, Mall, Mauritaus, Maurita

- (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.
- (7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.

(8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAAP



General governments exposures by country of the counterparty

						Landest	ank Hessen-Thüringen G							
							As of 30/06/2022							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance si	heet exposures	
			Total carrying amount of		Non-derivative financial as	ssets by accounting portfolio	'	Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
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	
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more	Austria													
10 - 3M	Belgium													
[ 0 - 3M [	Bulgaria													
To - 3M	Cyprus													
Total   Tota	Czech Republic													
To - 3M	Denmark													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Estonia													



General governments exposures by country of the counterparty

						Landest	ank Hessen-Thüringen G	Girozentrale						
							As of 30/06/2022							
						Direc	t exposures							
	(mln EUR)			On balance sl	neet .				Derivat	ives		Off balan	ce sheet	
					Non doublethis financial as	sets by accounting portfolio		Derivatives with pos	isiya fair yalya	Donivativos with	negative fair value	Off-balance sh	eet 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)					Delivatives with pos	NATE I AND CONTRACTOR OF THE PROPERTY OF THE P	Delivatives with	inegative iail value	Nominal	Provisions	Risk weighted exposure amount
				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			
[ 0 - 3M [	Finland													
[ 0 - 3M [	France													
[ 0 - 3M [	Germany	1,327 1,490 1,349 1,409 4,844 5,409 15,718	1,372 1,490 1,349 1,408 4,844 5,371 15,718	27 56 27 0 25 222 80 <b>437</b>	0 9 592 615 1.716	296 461 39 608 887	1,021 934 4,178 3,914 12,961	14 20 5 9 -4 38 1,683 1,766	509 528 193 168 684 510 6,624 <b>9,216</b>	2 2 1 0 -24 39 114	259 365 10 1 46 651 1,734 3,065	41 169 224 12 507 117 1,034 2,104	0 0 0 0 0	91
[ 0 - 3M [	Croatia													
[ 0 - 3M [	Greece													
[ 0 - 3M [	Hungary													
[ 0 - 3M [	Ireland													
[ 0 - 3M [	Italy													
[ 0 - 3M [	Latvia													



General governments exposures by country of the counterparty

						Landesl	oank Hessen-Thüringen (	Girozentrale						
							As of 30/06/2022	!						
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
			Total carrying amount of		Non-derivative financial as	sets by accounting portfoli	,	Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
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	
[ 0 - 3M [	Lithuania													
[ 0 - 3M [	Luxembourg													
[ 0 - 3M [	Malta													
0 - 3M	Netherlands													
[ 0 - 3M [	Poland													
[ 0 - 3M [	Portugal													
[ 0 - 3M [	Romania													
[ 0 - 3M [	Slovakia													
[ 0 - 3M [	Slovenia													



General governments exposures by country of the counterparty

						Landesl	oank Hessen-Thüringen (	Girozentrale						
							As of 30/06/2022	!						
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sh	heet exposures	
			Total carrying amount of		Non-derivative financial as	sets by accounting portfoli	· 	Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
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	
[ 0 - 3M [	Spain													
[ 0 - 3M [	Sweden													
[ 0 - 3M [	United Kingdom													
[ 0 - 3M [	Iceland													
[ 0 - 3M [	Liechtenstein													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Norway													
[ 0 - 3M [	Australia													
[ 0 - 3M [	Canada													
[ 0 - 3M [	Hong Kong													



General governments exposures by country of the counterparty

						Landest	oank Hessen-Thüringen G	Girozentrale						
							As of 30/06/2022							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
			Total carrying amount of non-derivative financial		Non-derivative financial as	sets by accounting portfolio	•	Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	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	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan													
[ 0 - 3M [	U.S.													
[ 0 - 3M [	China													
To - 3M	Switzerland													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Other advanced economies non EEA													
To - 3M	Other Central and eastern Europe countries non EEA													
[ 0 - 3M	Middle East													
[ 0 - 3M [ ] 3M - 1Y [ ] 1Y - 2Y [ ] 1Y - 2Y [ ] 2Y - 3Y [ ] 3Y - 5Y [ ] 5Y - 10Y [ ] 10Y - more Total	Latin America and the Caribbean													



#### General governments exposures by country of the counterparty

Landesbank Hessen-Thüringen Girozentrale

Residual Maturity  Country / Region  Total gross carrying amount of mon- districtive financial assets by accounting portfolio  Total gross carrying amount of mon- districtive financial assets by accounting portfolio  Total gross carrying amount of mon- districtive financial assets  Along for trading  Total carrying amount of mon- districtive financial assets  Along for trading  Along financial assets  Along fin							Lariacsa	ank nessen-manigen (	Sirozericidie						
Residual Maturity  Country / Region  Total gross carrying amount of from derivative financial assets by accounting portfolio  Derivatives with positive fair value  Derivatives with negative fair value  Derivatives with neg								As of 30/06/2022	2						
Residual Maturity  Country / Region  Total proc carrying amount of moderivative financial assets by accounting portfolio  Total proc carrying amount of moderivative financial assets by accounting portfolio  Total proc carrying amount of moderivative financial assets by accounting portfolio  Total proc carrying amount of moderivative financial assets by accounting portfolio  Total proc carrying amount of moderivative financial assets by accounting portfolio  Total proc carrying amount of moderivative financial assets by accounting portfolio  Total proc carrying amount of moderivative financial assets by accounting portfolio  Total proc carrying amount of moderivative financial assets by accounting portfolio  Total proc carrying amount of moderivative financial assets by accounting portfolio  Total proc carrying amount of moderivative financial assets by accounting portfolio  Total proc carrying amount of moderivative financial assets by accounting portfolio  Total proc carrying amount of moderivative financial assets by accounting portfolio  Total proc carrying amount of moderivative financial assets by accounting portfolio  Total proc carrying amount of moderivative financial assets by accounting portfolio  Total proc carrying amount of moderivative financial assets by accounting portfolio  Total proc carrying amount of moderivative financial assets by accounting portfolio  Total proc carrying amount of moderivative financial assets by accounting portfolio  Total proc carrying amount of moderivative financial assets by accounting portfolio  Total proc carrying amount of moderivative financial assets by accounting portfolio  Total proc carrying amount of moderivative financial assets by accounting portfolio  Total proc carrying amount of moderivative financial assets by accounting portfolio  Total proc carrying amount of moderivative financial assets by accounting portfolio  Total proc carrying amount of moderivative financial assets of which: Financial assets of which: Financial assets of which: Financial asset							Direc	t exposures							
Residual Maturity  Country / Region  Total gross carrying amount of son-derivative financial assets by accounting portfolio  Total gross carrying amount of son-derivative financial assets by accounting portfolio  Total gross carrying amount of son-derivative financial assets by accounting portfolio  Total gross carrying amount of son-derivative financial assets by accounting portfolio  Total gross carrying amount of son-derivative financial assets by accounting portfolio  Total gross carrying amount of son-derivative financial assets by accounting portfolio  Total gross carrying amount of son-derivative financial assets by accounting portfolio  Total gross carrying amount of son-derivative financial assets by accounting portfolio  Total gross carrying amount of son-derivative financial assets by accounting portfolio  Total gross carrying amount of son-derivative financial assets by accounting portfolio  Total gross carrying amount of son-derivative financial assets by accounting portfolio  Derivatives with positive fair value  Nominal  Provisions  Nominal  Provisions  Alica  1 9. 381  1 9.		(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
Residual Maturity  Country / Region  Total gross carrying amount of non-derivative financial assets as far value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through													Off-balance sl	heet exposures	
Residual Maturity  Country / Region  Total gross carrying amount of non-derivative financial assets of which: Financial assets of which: Financial assets held for trading  of which: Financial assets at fair value through profit or loss  of which: Financial assets at fair value through profit or loss  of which: Financial assets at fair value through profit or loss  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other comprehensive income  of which: Financial assets at fair value through other compreh						Non-derivative financial as	ssets by accounting portfolic		Derivatives with po	sitive fair value	Derivatives with	h negative fair value			
117-2Y	Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets net of short			uesignateu at raii vaiue	iali value ullougii otilei	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
1															
6 - 341   258   258   0   0   252   6   0   0   0   3   0   0   1   1   1   1   1   1   1   1	[ 1Y - 2Y [	Africa													
f107 - more   293 293 0 0 0 37 256 0 0 0 0 20 0	[ 0 - 3M   [ 3M - 1Y   [ 1Y - 2Y   [ 2Y - 3Y	Others	255 599 294 455 613	5 595 4 294 5 455	0 0 10 1 1	0	0 461 0 61	133 223	0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	3 78 40 47		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
	[5Y - 10Y [ [10Y - more		71; 29; 3,219	712 3 293	49 0	(	37	256	0	0	0	0 0	0 20 258		0 0 0 0 384

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

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 Angentrias, Bellas, Bolivia, Barall, Citile, Colonbia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Beharder, Gereada, Gustermala, Guyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and Heise, S. Vincent and Heise, S. Lucia,

Africa Agenta, Egypt, Monroco, South Africa, Angolas, Benni, Rotswanea, Burksine Face, Burundi, Cameroon, Cape Verder, Certifial Microan Republic Of The, Cife D'Noire, Equatorial Guines, Estrea, Ethiopia, Gabon, Gambia, Ghana, Guines, Guines-Bissau, Kenya, Lesothi, Liberia, Madagascar, Malawi, Mall, Mauritaus, Maurita

- (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.
- (7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04. (8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAMP

## Performing and non-performing exposures Landesbank Hessen-Thüringen Grozentrale

					As of 30/09/2021									As of 31/12/2021				
		Gross o	carrying amount/ Nomini	al amount		Accumulated im value due to cre	pairment, accumulated no dit risk and provisions <sup>0,8</sup>	egative changes in fair	Collaterals and		Gross ca	arrying amount/ Nomina	al amount		Accumulated imp	pairment, accumulated no lit risk and provisions <sup>4,8</sup>	egative changes in fair	Collaterals and
		Of which performing but past due >30 days		Of which non-performing	g <sup>t</sup>	On performing exposures <sup>2</sup>	On non-perform	ning exposures <sup>3</sup>	financial guarantees received on non- performing exposures		Of which performing but past due >30 days		Of which non-performing	y.	On performing exposures <sup>2</sup>	On non-perform	ming exposures <sup>3</sup>	financial guarantees received on non- performing exposures
(min EUR)		and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3			and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3	
Cash balances at central banks and other demand deposits	40,82	3 0			0		0	0	0	33,88	9 0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	16,73	9 0								16,91	4 0		0		2	0	0	0
Central banks		0 0								4	0 0			0	0	0	0	0
General governments	4,62	10 0								4,64	7 0			0	0	0	0	0
Credit institutions	11,70	2 (					0			11,88	8 0			0	2	0	0	0
Other financial corporations	23	7 (								15	7 0			0	0	0	0	0
Non-financial corporations	18	11 0								18	1 0			0	0	0	0	0
Loans and advances(including at amortised cost and fair value)	133,33	3 130	1,224	1,223	1,218	497	366	364	602	135,13	4 4	1,287	1,286	1,281	472	383	382	647
Central banks	5	3 (			0 0		0	0			6 0			0	0	0	0	0
General governments	32,80	3					0	0	0	32,44	4 0			0	1	0	0	0
Credit institutions	15,10	3 (			3 3	:			3	15,63	3 0	3	3	3	1	0	0	2
Other financial corporations	10,25	6 (	1	15	5 14		5 5	5	s 4	10,51	1 0	11	11	10	5	3	3	7
Non-financial corporations	66,85	126	5 1,10	1,103	5 1,101	480	337	336	525	68,17	3 0	1,176	1,176	1,171	456	357	356	571
of which: small and medium-sized enterprises	2,98	14 (	7.	73	3 73	:	11	11	49	2,94	7 0	83	83	83	5	11	11	61
of which: Loans collateralised by commercial immovable property	20,32	3 126	6 41	413	3 413	21	91	91	249	19,66	6 0	476	476	476	15	112	112	286
Households	8,22	3	10	101	100	10	23	23	70	8,31	6 4	96	97	96	9	22	22	67
of which: Loans collateralised by residential immovable property	6,15	7	3 4	47	9 47		2	2	44	6,23	8 3	51	50	50	4	2	2	46
of which: Credit for consumption	23	15	1	11	1 11		7	7	3	23	1 1	ε	3	8	3	6	6	Q
DEBT INSTRUMENTS other than HFT	190,89	5 130	1,224	1,223	1,218	495	366	364	602	185,93	7 4	1,287	1,286	1,281	474	383	382	647
OFF-BALANCE SHEET EXPOSURES	38,00	2	17:	171	157	36	32	31	13	39,90	5	197	197	184	39	41	40	29

Performing and non-performing exposures Landesbank Hessen-Thüringen Girozentrale

1					As of 31/03/2022									As of 30/06/2022				
		Gross c	arrying amount/ Nomina	amount		Accumulated impa value due to credi	irment, accumulated ne t risk and provisions <sup>4,8</sup>	egative changes in fair	Collaterals and		Gross ca	rrying amount/ Nomina	l amount		Accumulated imp	pairment, accumulated no fit risk and provisions <sup>6,8</sup>	ogative changes in fair	Collaterals and
		Of which performing but past due >30 days		Of which non-performing	,	On performing exposures <sup>2</sup>	On non-perform	ming exposures <sup>2</sup>	financial guarantees received on non- performing exposures		Of which performing but past due >30 days		Of which non-performing	,	On performing exposures <sup>2</sup>	On non-perfore	ning exposures <sup>3</sup>	financial guarantees received on non- performing exposures
(min FIR)		and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3			and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3	
Cash balances at central banks and other demand deposits	54,28	5 0	0	0	0	0	0			40,863					0	0		0 0
Debt securities (including at amortised cost and fair value)	16,87			0	0	2	0			17,949					3	0		0 0
Central banks		0 0		0	0	0	0		0		0				0	0		
General governments	4,19	12 0	0	0	0	0	0		0	4,128				0	0	0		
Credit institutions	12,29	0 0	0	0	0	2	0		0	13,417	2 0			0	2	0		
Other financial corporations	20			0	0	0	0			221					0	0		
Non-financial corporations	18	0 0		0	0	0	0		0	183	3 0				0	0		
Loans and advances(including at amortised cost and fair value)	133,45	4 4	1,318	1,317	1,312	518	386	385	593	134,686	3	1,238	1,237	1,232	556	397	397	522
Central banks	5	55 0	0	0	0	0	0	a	0	54	9 0		a	0	0	0		9
General governments	31,17	9 0	0	0	0	1	0	a	0	30,119	9 0		a	0	0	0		9
Credit institutions	14,60	0	2	2	2	2	0	a	2	13,953	3 0		2	2	2	0		3
Other financial corporations	10,88	0	11	11	10	5	3	3	4	11,581	. 0	1	1	1	5	1	:	1 0
Non-financial corporations	68,36	iS 0	1,213	1,213	1,209	500	361	360	526	70,504	4 0	1,151	1,151	1,147	539	376	37	6 464
of which: small and medium-sized enterprises	2,91	15 0	83	83	83	4	11	11	18	2,846	5 0	25	25	25	3	6	,	6 17
of which: Loans collateralised by commercial immovable property	19,38	0	393	393	393	13	107	107	238	19,578	3 0	468	468	468	11	123	12	3 207
Households	8,37	1 3	91	90	90	10	21	21	61	8,476	5 3	84	83	83	10	20	2	a 57
of which: Loans collateralised by residential immovable property	6,34	17 2	51	50	50	S	1	1	46	6,467	1	50	49	49	5	1		1 44
of which: Credit for consumption	22	19		7	7	3	6	6	. 0	239	5 1		7	7	3	6	,	5 0
DEBT INSTRUMENTS other than HFT	204,61	0 4	1,318	1,317	1,312	521	386	385	593	193,498	3	1,238	1,237	1,232	558	397	397	/ 522
OFF-BALANCE SHEET EXPOSURES	40,27	7	210	210	197	35	41	41	. 16	42,446	5	233	233	221	38	50	46	9 17

(1) for the distinction of more pulsaring appears pipes rate to Action (AC) of Regulation (10) to \$17,0003 (200) (2) Institution specific with the second of second order to be come to all supports for the result and second or for second order to be second or the second or the second order to be second or the second or the second order to be second or the second or the second order to be second or the second or t

(6) for the co-balance sheet liters, accommission impriments and accommission designed droppes in fer value due to code this a sporting according to the first approximation (impriment is an ground according to the FIRED framework (impriment is an approximation as ground as ground approximation as ground a



#### Forborne exposures

			As of 30/	09/2021					As of 31/:	12/2021		
		ying amount of with forbearance	Accumulated in accumulated control value due to control provisions for forbearance maceum	hanges in fair redit risk and exposures with	received on e	ancial guarantees xposures with e measures		ying amount of with forbearance	Accumulated in accumulated cl value due to cr provisions for forbearance me	hanges in fair edit risk and exposures with	received on e	ancial guarantees xposures with e measures
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	0	o	0	0	o	0	o	0	o	0	0	О
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)	2,487	863	332	306	1,260	380	2,465	947	340	317	1,345	427
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	3	3	4	4	0	0	0	0	0	0	0	0
Non-financial corporations	2,440	834	326	299	1,221	358	2,427	924	337	315	1,311	407
of which: small and medium-sized enterprises	33	28	6	6	20		32	29	6	6	23	
Households	44	26	3	2	39	22	38	23	2	2	34	20
DEBT INSTRUMENTS other than HFT	2,487	863	332	306	1,260		2,465	947	340	317	1,345	
Loan commitments given	287	27	11	8	22	4	279	32	11	9	49	6
QUALITY OF FORBEARANCE <sup>2</sup>												
Loans and advances that have been forborne more than twice $^{\it 3}$	0						0					
Non-performing forborne loans and advances that failed to meet the non- performing exit criteria <sup>3</sup>	0						0					

<sup>(1)</sup> Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

<sup>&</sup>lt;sup>(2)</sup>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 F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451-TTS 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.

<sup>(</sup>i) The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits ) of 5% or above.



#### Forborne exposures

Landesbank Hessen-Thüringen Girozentrale

			As of 31/	03/2022					As of 30/	06/2022		
		ying amount of with forbearance	Accumulated i accumulated o value due to c provisions for forbearance m	hanges in fair redit risk and exposures with	received on e	ancial guarantees xposures with e measures		ying amount of with forbearance	Accumulated in accumulated of value due to cr provisions for forbearance m	hanges in fair edit risk and exposures with	Collateral and fin received on e forbearanc	
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	0	0	0	0	О	0	0	0	0	0	0	o
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)	2,268	961	348	326	1,118	371	2,363	929	365	342	1,155	329
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	o
Other financial corporations	9	9	3	3	4	4	0	0	0	0	0	0
Non-financial corporations	2,221	929	343	321	1,080	347	2,326	908	362	340	1,122	311
of which: small and medium-sized enterprises	33	29	6	6	5		8	4	1	0	4	
Households	37	22	2	2	34	20	36	21	2	2	33	18
DEBT INSTRUMENTS other than HFT	2,268	961	348	326	1,118		2,363	929	365	342	1,155	
Loan commitments given	251	45	10	9	26	4	251	58	16	15	27	4
QUALITY OF FORBEARANCE <sup>2</sup>												
Loans and advances that have been forborne more than twice $^{\it 3}$	0						0					
Non-performing forborne loans and advances that failed to meet the non- performing exit criteria <sup>3</sup>	0						0					

<sup>(1)</sup> Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

(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 F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- 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.

<sup>(3)</sup> The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above.



# 2022 EU-wide Transparency Exercise Breakdown of loans and advances to non-financial corporations other than held for trading Landesbank Hessen-Thüringen Girozentrale

				0/09/2021						1/12/2021											4670	(05/2022		
	Gross carr	ving amount	AS OF 3	0/09/2021			Gross carr	ying amount	AS OF 3	1/12/2021			Gross carr	ying amount	AS OF 3	1/03/2022			Gross carr	rying amount	AS OF 3U	/06/2022		
	GIOSS COIT					Accumulated	Gross carr					Accumulated	Gross can					Accumulated	Gross car					Accumulated
		Of which non-		Of which loans and advances	Accumulated	negative changes in fair		Of which:		Of which loans and advances	Accumulated	negative changes in fair		Of which:		Of which loans and advances	Accumulated	negative changes in fair		Of which:		Of which loans and advances	Accumulated	negative changes in fair
		performi		subject to	impairment <sup>1</sup>	value due to		performir		subject to	impairment <sup>1</sup>	value due to		performin		subject to	impairment <sup>1</sup>	value due to		performir		subject to	impairment <sup>1</sup>	value due to
(min EUR)			of which: defaulted	impairment		credit risk on non-performing exposures <sup>1</sup>			of which: defaulted	impairment		credit risk on non-performing exposures <sup>1</sup>			of which: defaulted	impairment		credit risk on non-performing exposures <sup>1</sup>			of which: defaulted	impairment		credit risk on non-performing exposures <sup>1</sup>
A Agriculture, forestry and fishing	13	0	0	13	0	0	13	0	0	13	0	0	13	0	0	13	0	0	13	0	0	13	0	0
B Mining and guarrying	76	0	0	76	0	0	76	0	0	76	1	0	80	0	0	80	1	0	76	0	0	76	1	0
C Manufacturing	5,195	66	66	5,195	40	0	5,663	83	83	5,663	39	0	5,879	70	70	5,879	40	0	7,378	78	78	7,378	42	0
D Electricity, gas, steam and air conditioning supply	6,008	0	0	5,997	11	0	6,718	37	37	6,707	21	0	7,413	37	37	7,402	22	0	6,724	31	31	6,714	20	0
E Water supply	3.012	7	7	2.932	0	0	3.022	7	7	2.944	0	0	3.039	7	7	2.968	0	0	2.931	6	6	2.867	0	0
F Construction	615	20	20	615	5	0	625	19	19	625	3	0	638	19	19	638	3	0	640	19	19	640	3	0
G Wholesale and retail trade	1.244	25	25	1.244	7	0	1.511	25	25	1.511	7	0	1.557	26	26	1.557	7	0	1.500	26	26	1.500	7	. 0
H Transport and storage  I Accommodation and food service activities	5.616	291	291	5,568	104	0	5,276	252	252	5.229	85	0	5.125	322	322	5.079	82	0	5.197	314	314	5.151	81	0
1 Information and communication	2 267	1	1	2 267	1 1	0	111 2.435	1	1	2.435	1	0	121 2.366	1	1	121	1	0	119 2.554	1 4	1	119 2.554	1	- 0
J Information and communication  K Financial and insurance activities	2.26/	4	- 4	2.26/	- 4	0	2.435	5	5	2.435	4	0	2.366	5	5	2.366	4	0	2.554	4	4	2.554	3	0
I Real estate activities	34 270	556	556	34.270	615	0	33.809	614	614	33.809	626	0	33.593	608	608	33.593	675	0	34 700	623	623	34 700	738	- 0
M Professional, scientific and technical activities	1,488	42	42	1,488	11	0	1,632	41	41	1,632	10	0	1,363	28	28	1,363	11	0	1,648	13	13	1,648	6	0
N Administrative and support service activities	2,449	89	89	2,449	14	0	2,510	89	89	2,509	13	0	2,504	90	90	2,504	13	0	2,437	34	34	2,437	9	0
O Public administration and defence, compulsory social security	1,528	0	0	1,520	0	0	1,640	0	0	1,632	0	0	1,583	0	0	1,576	0	0	1,472	0	0	1,465	0	0
P Education	372	0	0	372	0	0	377	0	0	377	0	0	362	0	0	362	0	0	355	0	0	355	0	0
Q Human health services and social work artivities	1,403	1	1	1,403	2	0	1,436	1	1	1,436	2	0	1,539	1	1	1,539	3	0	1,525	1	1	1,525	2	0
R Arts, entertainment and recreation	379	1	1	378	1	0	375	0	0	374	0	0	390	0	0	389	1	0	428	0	0	427	0	0
S Other services	847	1	1	847	1	0	943	1	1	943	1	0	800	1	1	800	1	0	807	1	1	807	1	0
Loans and advances	66,895	1.105	1.105	66,747	817	0	68.173	1.176	1.176	68.029	814	0	68.365	1.213	1.213	68.228	861	0	70.504	1.151	1.151	70.376	915	0

<sup>(1)</sup> The Riems 'accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (template F 05.01), which follows a sign convention based on a credit/debt convention, as explained in Amer. V, Part 1 paragraphs 10 and 11 of Regulation (01) 2012/163-1 17 on Supervisory reporting.