<table>
<thead>
<tr>
<th><strong>Bank Name</strong></th>
<th>Landesbank Hessen-Thüringen Girozentrale</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>LEI Code</strong></td>
<td>DIZES5CFO5K3315R58746</td>
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<tr>
<td><strong>Country Code</strong></td>
<td>DE</td>
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<tr>
<td>CRD / CRODS DEFINITION OF CAPITAL</td>
<td>As of 31/12/2014</td>
</tr>
<tr>
<td>----------------------------------</td>
<td>-----------------</td>
</tr>
<tr>
<td><strong>OWN FUNDS</strong></td>
<td>8,965</td>
</tr>
<tr>
<td><strong>COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)</strong></td>
<td>7,212</td>
</tr>
<tr>
<td>Capital instruments eligible as CET1 Capital (including share premium and net over capital instruments)</td>
<td>5,947</td>
</tr>
<tr>
<td>Retained earnings</td>
<td>3,351</td>
</tr>
<tr>
<td>Accumulated other comprehensive income</td>
<td>-283</td>
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<tr>
<td>Other Reserves</td>
<td>0</td>
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<tr>
<td>Funds for general lending risk</td>
<td>0</td>
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<tr>
<td>Minority interest given recognition in CET1 capital</td>
<td>0</td>
</tr>
<tr>
<td>Adjustments to CET1 due to prudential filters</td>
<td>-23</td>
</tr>
<tr>
<td>(c) Intangible assets (including Goodwill)</td>
<td>-157</td>
</tr>
<tr>
<td>(d) DTA’s that rely on future profitability and do not arise from temporary differences net of associated DTAs</td>
<td>-5</td>
</tr>
<tr>
<td>(e) MI shortfall of credit risk adjustments to expected losses</td>
<td>-556</td>
</tr>
<tr>
<td>(f) Defined benefit pension fund assets</td>
<td>0</td>
</tr>
<tr>
<td>(g) Reciprocal cross holdings in CET1 Capital</td>
<td>0</td>
</tr>
<tr>
<td>(h) Excess deduction from AT1 items over AT1 Capital</td>
<td>0</td>
</tr>
<tr>
<td>(i) Deductions related to assets which can alternatively be subject to a 1.25% risk weight or which are not otherwise subject to a significant investment</td>
<td>0</td>
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<tr>
<td>Of which: from securitisation positions</td>
<td>0</td>
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<tr>
<td>(j) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant influence</td>
<td>0</td>
</tr>
<tr>
<td>(k) Deductible DTA’s that rely on future profitability and arise from temporary differences</td>
<td>0</td>
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<tr>
<td>(l) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment and which are not otherwise subject to a significant investment</td>
<td>0</td>
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<tr>
<td>(m) Amount exceeding the 17.65% threshold</td>
<td>-4</td>
</tr>
<tr>
<td>Other CET1 capital elements and deductions</td>
<td>-3</td>
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<tr>
<td>Transitional adjustments</td>
<td>851</td>
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<tr>
<td>Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)</td>
<td>0</td>
</tr>
<tr>
<td>Transitional adjustments due to additional minority interests (+/-)</td>
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</tr>
<tr>
<td>Other transitional adjustments to CET1 Capital (+/-)</td>
<td>851</td>
</tr>
<tr>
<td><strong>ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)</strong></td>
<td>491</td>
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<tr>
<td>Additional Tier 1 Capital instruments (including grandfathered amounts)</td>
<td>843</td>
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<tr>
<td>Other additional Tier 1 Capital components and deductions (after transitional adjustments)</td>
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</tr>
<tr>
<td><strong>TIER 1 CAPITAL (net of deductions and after transitional adjustments)</strong></td>
<td>7,263</td>
</tr>
<tr>
<td>Tier 1 Capital instruments (including grandfathered amounts)</td>
<td>2,499</td>
</tr>
<tr>
<td>Other Tier 1 Capital components and deductions (after transitional adjustments)</td>
<td>-539</td>
</tr>
<tr>
<td><strong>TOTAL RISK EXPOSURE AMOUNT</strong></td>
<td>55,821</td>
</tr>
<tr>
<td>Common Equity Tier 1 Capital ratio</td>
<td>13.40%</td>
</tr>
<tr>
<td>Tier 1 Capital ratio</td>
<td>14.31%</td>
</tr>
<tr>
<td>Total Capital ratio</td>
<td>18.51%</td>
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</table>
## 2015 EU-wide Transparency Exercise

**Risk exposure amounts**

Landesbank Hessen-Thüringen Girozentrale

<table>
<thead>
<tr>
<th>(mln EUR)</th>
<th>as of 31/12/2014</th>
<th>as of 30/06/2015</th>
</tr>
</thead>
<tbody>
<tr>
<td>Risk exposure amounts for credit risk</td>
<td>45,352</td>
<td>46,238</td>
</tr>
<tr>
<td>Risk exposure amount for securitisation and re-securitisations in the banking book</td>
<td>2,727</td>
<td>4,006</td>
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<tr>
<td>Risk exposure amount for contributions to the default fund of a CCP</td>
<td>0</td>
<td>0</td>
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<tr>
<td>Risk exposure amount Other credit risk</td>
<td>42,625</td>
<td>42,232</td>
</tr>
<tr>
<td>Risk exposure amount for position, foreign exchange and commodities (Market risk)</td>
<td>3,254</td>
<td>4,132</td>
</tr>
<tr>
<td>of which: Risk exposure amount for securitisation and re-securitisations in the trading book</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Risk exposure amount for Credit Valuation Adjustment</td>
<td>1,094</td>
<td>1,188</td>
</tr>
<tr>
<td>Risk exposure amount for operational risk</td>
<td>4,121</td>
<td>3,703</td>
</tr>
<tr>
<td>Other risk exposure amounts</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Total Risk Exposure Amount</strong></td>
<td><strong>53,821</strong></td>
<td><strong>55,261</strong></td>
</tr>
</tbody>
</table>

(1) May include hedges, which are not securitisation positions, as per Article 338.3 of CRR
## 2015 EU-wide Transparency Exercise

### P&L

**Landesbank Hessen-Thüringen Girozentrale**

<table>
<thead>
<tr>
<th>(mln EUR)</th>
<th>As of 31/12/2014</th>
<th>As of 30/06/2015</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Interest income</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td>of which debt securities income</td>
<td>4,744</td>
<td>2,230</td>
</tr>
<tr>
<td>of which loans and advances income</td>
<td>333</td>
<td>143</td>
</tr>
<tr>
<td>Interest expenses</td>
<td>3,445</td>
<td>1,570</td>
</tr>
<tr>
<td>(of which deposits expenses)</td>
<td>1,593</td>
<td>727</td>
</tr>
<tr>
<td>(of which debt securities issued expenses)</td>
<td>649</td>
<td>278</td>
</tr>
<tr>
<td>(Expenses on share capital repayable on demand)</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Dividend income</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Net Fee and commission income</td>
<td>100</td>
<td>24</td>
</tr>
<tr>
<td>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</td>
<td>286</td>
<td>148</td>
</tr>
<tr>
<td>Gains or (-) losses on financial assets and liabilities held for trading, net</td>
<td>17</td>
<td>21</td>
</tr>
<tr>
<td>Gains or (-) losses on financial assets and liabilities designated at fair value through profit or loss, net</td>
<td>574</td>
<td>156</td>
</tr>
<tr>
<td>Net other operating income /(expenses)</td>
<td>-54</td>
<td>4</td>
</tr>
<tr>
<td>TOTAL OPERATING INCOME, NET</td>
<td>1,808</td>
<td>970</td>
</tr>
<tr>
<td>(Administrative expenses)</td>
<td>1,110</td>
<td>559</td>
</tr>
<tr>
<td>Depreciation</td>
<td>41</td>
<td>19</td>
</tr>
<tr>
<td>Provisions or (-) reversal of provisions</td>
<td>-17</td>
<td>-10</td>
</tr>
<tr>
<td>Commitments and guarantees given</td>
<td>-7</td>
<td>-5</td>
</tr>
<tr>
<td>Other provisions</td>
<td>-10</td>
<td>-4</td>
</tr>
<tr>
<td>of which pending legal issues and tax litigation</td>
<td>51</td>
<td></td>
</tr>
<tr>
<td>of which restructuring</td>
<td>41</td>
<td></td>
</tr>
<tr>
<td>Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss</td>
<td>183</td>
<td>99</td>
</tr>
<tr>
<td>loans and receivables</td>
<td>183</td>
<td>62</td>
</tr>
<tr>
<td>Held to maturity investments, AFS assets and financial assets measured at cost</td>
<td>0</td>
<td>37</td>
</tr>
<tr>
<td>Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets</td>
<td>-3</td>
<td>0</td>
</tr>
<tr>
<td>(of which Goodwill)</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Negative goodwill recognised in profit or loss</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates</td>
<td>90</td>
<td>4</td>
</tr>
<tr>
<td>Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS</td>
<td>586</td>
<td>307</td>
</tr>
<tr>
<td>Profit or (-) loss after tax from discontinued operations</td>
<td>388</td>
<td>203</td>
</tr>
<tr>
<td>PROFIT OR (-) LOSS FOR THE YEAR</td>
<td>388</td>
<td>203</td>
</tr>
<tr>
<td>of which attributable to owners of the parent</td>
<td>385</td>
<td>206</td>
</tr>
</tbody>
</table>

(1) Information available only as of end of the year
### Market Risk

<table>
<thead>
<tr>
<th></th>
<th>As of 31/12/2014</th>
<th>As of 30/06/2015</th>
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</thead>
<tbody>
<tr>
<td><strong>Traded Debt Instruments</strong></td>
<td>1,760</td>
<td>1,439</td>
</tr>
<tr>
<td>Of which: General risk</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Of which: Specific risk</td>
<td>1,760</td>
<td>1,439</td>
</tr>
<tr>
<td>Options</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Of which: General risk</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Of which: Specific risk</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Foreign exchange risk</strong></td>
<td>208</td>
<td>435</td>
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<tr>
<td><strong>Commodities risk</strong></td>
<td>10</td>
<td>8</td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td>2,007</td>
<td>1,914</td>
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<table>
<thead>
<tr>
<th></th>
<th>As of 31/12/2014</th>
<th>As of 30/06/2015</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Stressed VaR (Memorandum item)</strong></td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Total Risk Exposure Amount</strong></td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th></th>
<th>As of 31/12/2014</th>
<th>As of 30/06/2015</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Incremental Default and Migration Risk Capital Charge</strong></td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Total Risk Exposure Amount</strong></td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th></th>
<th>As of 31/12/2014</th>
<th>As of 30/06/2015</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>All Price Risks Capital Charge for CTP</strong></td>
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<td>0</td>
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<tr>
<td><strong>Total Risk Exposure Amount</strong></td>
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</tr>
</tbody>
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<table>
<thead>
<tr>
<th></th>
<th>As of 31/12/2014</th>
<th>As of 30/06/2015</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Total</strong></td>
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### 2015 EU-wide Transparency Exercise

**Landesbank Hessen Thüringen Genossenschaft**
### Consolidated data

<table>
<thead>
<tr>
<th>Country</th>
<th>As of 31/12/2014</th>
<th>As of 30/06/2015</th>
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</thead>
<tbody>
<tr>
<td></td>
<td>Original Exposure</td>
<td>Original Exposure</td>
</tr>
<tr>
<td></td>
<td>Exposure Value</td>
<td>Risk exposure amount</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Control governments or central banks</td>
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<td>Regional governments or local authorities</td>
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<td>Public sector entities</td>
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<td>Multilateral Development Banks</td>
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<td>International Organisations</td>
<td>268</td>
<td>293</td>
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<tr>
<td>Institutions</td>
<td>22,038</td>
<td>22,538</td>
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<td>Other exposures</td>
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<td><strong>Total</strong></td>
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<td>13,986</td>
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<tr>
<td><strong>Total value adjustments and provisions</strong></td>
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### Germany

<table>
<thead>
<tr>
<th>Country</th>
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<th>As of 30/06/2015</th>
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</thead>
<tbody>
<tr>
<td></td>
<td>Original Exposure</td>
<td>Original Exposure</td>
</tr>
<tr>
<td></td>
<td>Exposure Value</td>
<td>Risk exposure amount</td>
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<tr>
<td></td>
<td></td>
<td></td>
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<tr>
<td>Control governments or central banks</td>
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<td>2,614</td>
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<td>Regional governments or local authorities</td>
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<td>Public sector entities</td>
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<td>Multilateral Development Banks</td>
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<td>International Organisations</td>
<td>18,819</td>
<td>18,819</td>
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<tr>
<td>Institutions</td>
<td>1,238</td>
<td>1,238</td>
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<tr>
<td>Other exposures</td>
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<td><strong>Total</strong></td>
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<tr>
<td><strong>Total value adjustments and provisions</strong></td>
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### United States

<table>
<thead>
<tr>
<th>Country</th>
<th>As of 31/12/2014</th>
<th>As of 30/06/2015</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Original Exposure</td>
<td>Original Exposure</td>
</tr>
<tr>
<td></td>
<td>Exposure Value</td>
<td>Risk exposure amount</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Control governments or central banks</td>
<td>174</td>
<td>178</td>
</tr>
<tr>
<td>Regional governments or local authorities</td>
<td>1,097</td>
<td>1,104</td>
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<tr>
<td>Public sector entities</td>
<td>23</td>
<td>23</td>
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<tr>
<td>Multilateral Development Banks</td>
<td>4</td>
<td>4</td>
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<tr>
<td>International Organisations</td>
<td>8</td>
<td>8</td>
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<tr>
<td>Institutions</td>
<td>174</td>
<td>178</td>
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<tr>
<td>Other exposures</td>
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<td>1,519</td>
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<td><strong>Total</strong></td>
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<td>1,184</td>
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<td>Exposure</td>
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<td>Value</td>
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<tr>
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</tbody>
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### France

<table>
<thead>
<tr>
<th>Country</th>
<th>As of 31/12/2014</th>
<th>As of 30/06/2015</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Original Exposure</td>
<td>Original Exposure</td>
</tr>
<tr>
<td></td>
<td>Exposure Value</td>
<td>Risk exposure amount</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Control governments or central banks</td>
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<td>37</td>
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<tr>
<td>Regional governments or local authorities</td>
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<td>8</td>
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<tr>
<td>Public sector entities</td>
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<td>9</td>
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<tr>
<td>Multilateral Development Banks</td>
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<tr>
<td>International Organisations</td>
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<td>52</td>
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<tr>
<td>Institutions</td>
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<td>Other exposures</td>
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<td><strong>Total</strong></td>
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<td>566</td>
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<tr>
<td>Exposure</td>
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<td>570</td>
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<tr>
<td>Value</td>
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<td>0</td>
</tr>
<tr>
<td><strong>Total value adjustments and provisions</strong></td>
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<td>0</td>
</tr>
</tbody>
</table>

---

1. Original exposure, unless otherwise stated, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
2. Total value adjustments and provisions per country of counterparty does not include Securitisation exposures.

---

(1) Original exposure, unless otherwise stated, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty does not include Securitisation exposures.
### UNITED KINGDOM

<table>
<thead>
<tr>
<th>Category</th>
<th>As of 31/12/2014</th>
<th>As of 30/06/2015</th>
</tr>
</thead>
<tbody>
<tr>
<td>Regional governments and local authorities (after adjustments)</td>
<td>47</td>
<td>47</td>
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<tr>
<td>Public sector entities</td>
<td>72</td>
<td>72</td>
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<td>Multilateral development banks</td>
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<tr>
<td>International organisations</td>
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<tr>
<td>Corporates</td>
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<tr>
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<tr>
<td>Loans secured by mortgages on immovable property</td>
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<td>2</td>
</tr>
<tr>
<td>Securitisation exposures</td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>Loans associated with particularly high risk</td>
<td>2</td>
<td>2</td>
</tr>
<tr>
<td>Exposures in default</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Total value adjustments and provisions</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Total value adjustments and provisions (after adjustments)</td>
<td>118</td>
<td>118</td>
</tr>
</tbody>
</table>

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

(2) Total value adjustments and provisions per country of counterparty does not include Securitisation exposures.

### NETHERLANDS

<table>
<thead>
<tr>
<th>Category</th>
<th>As of 31/12/2014</th>
<th>As of 30/06/2015</th>
</tr>
</thead>
<tbody>
<tr>
<td>Regional governments and local authorities (after adjustments)</td>
<td>49</td>
<td>49</td>
</tr>
<tr>
<td>Public sector entities</td>
<td>59</td>
<td>59</td>
</tr>
<tr>
<td>Multilateral development banks</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>International organisations</td>
<td>71</td>
<td>71</td>
</tr>
<tr>
<td>Corporates</td>
<td>44</td>
<td>44</td>
</tr>
<tr>
<td>Loans</td>
<td>4</td>
<td>4</td>
</tr>
<tr>
<td>Loans secured by mortgages on immovable property</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Securitisation exposures</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Loans associated with particularly high risk</td>
<td>0</td>
<td>0</td>
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<td>0</td>
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</tr>
<tr>
<td>Total value adjustments and provisions</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Total value adjustments and provisions (after adjustments)</td>
<td>71</td>
<td>71</td>
</tr>
</tbody>
</table>

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

(2) Total value adjustments and provisions per country of counterparty does not include Securitisation exposures.

### LUXEMBOURG

<table>
<thead>
<tr>
<th>Category</th>
<th>As of 31/12/2014</th>
<th>As of 30/06/2015</th>
</tr>
</thead>
<tbody>
<tr>
<td>Regional governments and local authorities (after adjustments)</td>
<td>4</td>
<td>4</td>
</tr>
<tr>
<td>Public sector entities</td>
<td>2</td>
<td>2</td>
</tr>
<tr>
<td>Multilateral development banks</td>
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<td>0</td>
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<tr>
<td>International organisations</td>
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<td>Corporates</td>
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<tr>
<td>Loans</td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>Loans secured by mortgages on immovable property</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Securitisation exposures</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Loans associated with particularly high risk</td>
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<td>0</td>
</tr>
<tr>
<td>Exposures in default</td>
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<td>0</td>
</tr>
<tr>
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<td>0</td>
</tr>
<tr>
<td>Total value adjustments and provisions (after adjustments)</td>
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<td>17</td>
</tr>
</tbody>
</table>

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

(2) Total value adjustments and provisions per country of counterparty does not include Securitisation exposures.

### SPAIN

<table>
<thead>
<tr>
<th>Category</th>
<th>As of 31/12/2014</th>
<th>As of 30/06/2015</th>
</tr>
</thead>
<tbody>
<tr>
<td>Regional governments and local authorities (after adjustments)</td>
<td>6</td>
<td>6</td>
</tr>
<tr>
<td>Public sector entities</td>
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<td>14</td>
</tr>
<tr>
<td>Multilateral development banks</td>
<td>0</td>
<td>0</td>
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<tr>
<td>International organisations</td>
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<td>0</td>
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<tr>
<td>Corporates</td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>Loans</td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>Loans secured by mortgages on immovable property</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Securitisation exposures</td>
<td>0</td>
<td>0</td>
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<td>0</td>
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<tr>
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<td>Total value adjustments and provisions</td>
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<td>0</td>
</tr>
<tr>
<td>Total value adjustments and provisions (after adjustments)</td>
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</tbody>
</table>

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

(2) Total value adjustments and provisions per country of counterparty does not include Securitisation exposures.
### Austria

<table>
<thead>
<tr>
<th>Category</th>
<th>As of 31/12/2014</th>
<th>As of 30/06/2015</th>
</tr>
</thead>
<tbody>
<tr>
<td>Original Exposure$^1$</td>
<td>Value $^2$</td>
<td>Value $^2$</td>
</tr>
<tr>
<td>Regional governments and local authorities</td>
<td>166</td>
<td>166</td>
</tr>
<tr>
<td>Public sector bodies</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Multilateral Development Banks</td>
<td>0</td>
<td>0</td>
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<tr>
<td>International Organisations</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Companies</td>
<td>42</td>
<td>43</td>
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<tr>
<td>Corporates</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Other exposures</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td><strong>199</strong></td>
<td><strong>206</strong></td>
</tr>
</tbody>
</table>

1. Original exposure, under Standard Approach means before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
2. Total value adjustments and provisions per country of counterparty does not include securitisation exposures.

### Switzerland

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<tbody>
<tr>
<td>Original Exposure$^1$</td>
<td>Value $^2$</td>
<td>Value $^2$</td>
</tr>
<tr>
<td>Regional governments and local authorities</td>
<td>103</td>
<td>104</td>
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<tr>
<td>Public sector bodies</td>
<td>1</td>
<td>1</td>
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<tr>
<td>Multilateral Development Banks</td>
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<td>10</td>
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<tr>
<td>International Organisations</td>
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<td>0</td>
</tr>
<tr>
<td>Institutions</td>
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<td>116</td>
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<td>Corporates</td>
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<tr>
<td>Other exposures</td>
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<td>0</td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td><strong>124</strong></td>
<td><strong>130</strong></td>
</tr>
</tbody>
</table>

1. Original exposure, under Standard Approach means before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
2. Total value adjustments and provisions per country of counterparty does not include securitisation exposures.

### Sweden

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</thead>
<tbody>
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<td>Value $^2$</td>
<td>Value $^2$</td>
</tr>
<tr>
<td>Regional governments and local authorities</td>
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</tr>
<tr>
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<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Multilateral Development Banks</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>International Organisations</td>
<td>0</td>
<td>0</td>
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<tr>
<td>Institutions</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Corporates</td>
<td>4</td>
<td>4</td>
</tr>
<tr>
<td>Other exposures</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td><strong>4</strong></td>
<td><strong>4</strong></td>
</tr>
</tbody>
</table>

1. Original exposure, under Standard Approach means before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
2. Total value adjustments and provisions per country of counterparty does not include securitisation exposures.
### 2015 EU-wide Transparency Exercise

#### Credit Risk - IRB Approach

Landsbank Hannover-Thüringer Girozentrale

#### Consolidated data

<table>
<thead>
<tr>
<th>Original Exposure²</th>
<th>Exposure Val¹</th>
<th>Risk exposure amount</th>
<th>Total adjustments, provisions</th>
<th>As of 31/12/2014</th>
<th>As of 30/06/2015</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Total</strong></td>
<td><strong>24,286</strong></td>
<td><strong>19,291</strong></td>
<td></td>
<td><strong>20,410</strong></td>
<td><strong>18,665</strong></td>
</tr>
</tbody>
</table>

#### GERMANY

<table>
<thead>
<tr>
<th>Original Exposure²</th>
<th>Exposure Val¹</th>
<th>Risk exposure amount</th>
<th>Total adjustments, provisions</th>
<th>As of 31/12/2014</th>
<th>As of 30/06/2015</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Total</strong></td>
<td><strong>28,166</strong></td>
<td><strong>25,309</strong></td>
<td></td>
<td><strong>27,079</strong></td>
<td><strong>25,683</strong></td>
</tr>
</tbody>
</table>

#### UNITED STATES

<table>
<thead>
<tr>
<th>Original Exposure²</th>
<th>Exposure Val¹</th>
<th>Risk exposure amount</th>
<th>Total adjustments, provisions</th>
<th>As of 31/12/2014</th>
<th>As of 30/06/2015</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Total</strong></td>
<td><strong>2,865</strong></td>
<td><strong>2,349</strong></td>
<td></td>
<td><strong>2,942</strong></td>
<td><strong>2,695</strong></td>
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</tbody>
</table>

#### FRANCE

<table>
<thead>
<tr>
<th>Original Exposure²</th>
<th>Exposure Val¹</th>
<th>Risk exposure amount</th>
<th>Total adjustments, provisions</th>
<th>As of 31/12/2014</th>
<th>As of 30/06/2015</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Total</strong></td>
<td><strong>4,188</strong></td>
<td><strong>3,706</strong></td>
<td></td>
<td><strong>4,188</strong></td>
<td><strong>3,796</strong></td>
</tr>
</tbody>
</table>

---

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

<table>
<thead>
<tr>
<th>Sector/Property</th>
<th>As of 30/06/2015</th>
<th>As of 30/06/2016</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Corporates</strong></td>
<td>Exposure Value (mln EUR)</td>
<td>Risk exposure amount (mln EUR)</td>
</tr>
<tr>
<td>Retail - Secured on real estate property</td>
<td>1,285</td>
<td>2,401</td>
</tr>
<tr>
<td>Retail - Qualifying revolving</td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>Retail - Other Retail</td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>Total - Retail</td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>Total - Other Retail</td>
<td>1</td>
<td>1</td>
</tr>
</tbody>
</table>

### Netherlands

<table>
<thead>
<tr>
<th>Sector/Property</th>
<th>As of 30/06/2015</th>
<th>As of 30/06/2016</th>
</tr>
</thead>
<tbody>
<tr>
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<tr>
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<td>1</td>
</tr>
<tr>
<td>Total - Other Retail</td>
<td>1</td>
<td>1</td>
</tr>
</tbody>
</table>

### Luxembourg

<table>
<thead>
<tr>
<th>Sector/Property</th>
<th>As of 30/06/2015</th>
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<tr>
<td>Total - Retail</td>
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</tr>
<tr>
<td>Total - Other Retail</td>
<td>1</td>
<td>1</td>
</tr>
</tbody>
</table>

### Spain

<table>
<thead>
<tr>
<th>Sector/Property</th>
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<td>1</td>
<td>1</td>
</tr>
<tr>
<td>Total - Retail</td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>Total - Other Retail</td>
<td>1</td>
<td>1</td>
</tr>
</tbody>
</table>

---

1. Original Exposure Value is the amount reported in the balance sheet of each institution as the original exposure to credit risk.
2. Original Exposure is the amount of the balance sheet exposure before any adjustment.
3. Risk exposure is the amount at risk (after all risk mitigation techniques and other adjustments).
4. Value adjustments and provisions are the provisions set aside against the risk exposure.
5. The values reported in the columns are in millions of Euros.
### Austria

As of 30/06/2015

<table>
<thead>
<tr>
<th>Category</th>
<th>Original Exposure</th>
<th>Exposure Value</th>
<th>Risk exposure amount</th>
<th>Value adjustments and provisions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Corporate - Of Which: SME</td>
<td>130</td>
<td>184</td>
<td>65</td>
<td></td>
</tr>
<tr>
<td>Corporate - Of Which: Specialised Lending</td>
<td>391</td>
<td>531</td>
<td>12</td>
<td></td>
</tr>
<tr>
<td>Retail - Secured on real estate property</td>
<td>32</td>
<td>42</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>Retail - Non secured real estate property</td>
<td>42</td>
<td>56</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>Retail - Specialised Lending</td>
<td>42</td>
<td>56</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>Retail - Other Retail</td>
<td>1,258</td>
<td>1,305</td>
<td>6</td>
<td></td>
</tr>
<tr>
<td>Retail - Other Retail - Of Which: non-SME</td>
<td>1,258</td>
<td>1,305</td>
<td>6</td>
<td></td>
</tr>
<tr>
<td>Retail - Other Retail - Of Which: SME</td>
<td>1,258</td>
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<td>6</td>
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<td>1,305</td>
<td>6</td>
<td></td>
</tr>
<tr>
<td>Total</td>
<td>2,728</td>
<td>2,827</td>
<td>12</td>
<td></td>
</tr>
<tr>
<td>Other non credit-obligation assets</td>
<td>107</td>
<td>130</td>
<td>1</td>
<td></td>
</tr>
</tbody>
</table>

As of 31/12/2014

<table>
<thead>
<tr>
<th>Category</th>
<th>Original Exposure</th>
<th>Exposure Value</th>
<th>Risk exposure amount</th>
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<td>130</td>
<td>1</td>
<td></td>
</tr>
</tbody>
</table>

### Switzerland

As of 30/06/2015

<table>
<thead>
<tr>
<th>Category</th>
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<tr>
<td>Retail - Specialised Lending</td>
<td>42</td>
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<tr>
<td>Retail - Other Retail</td>
<td>1,258</td>
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<tr>
<td>Total</td>
<td>2,728</td>
<td>2,827</td>
<td>12</td>
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</tr>
<tr>
<td>Other non credit-obligation assets</td>
<td>107</td>
<td>130</td>
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As of 31/12/2014

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<th>Category</th>
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<th>Exposure Value</th>
<th>Risk exposure amount</th>
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<tr>
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<td>12</td>
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<tr>
<td>Retail - Secured on real estate property</td>
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### Sweden

As of 30/06/2015

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<td>130</td>
<td>1</td>
<td></td>
</tr>
</tbody>
</table>
## 2015 EU-wide Transparency Exercise

**Sovereign Exposure**

**Landesbank Hessen-Thüringen Girozentrale**

**As of 31/12/2014**

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>GROSS DIRECT LONG EXPOSURES (accounting value) (1)</th>
<th>NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)</th>
<th>DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)</th>
<th>INDIRECT SOVEREIGN EXPOSURES (2) (on and off balance sheet)</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>of which: loans and advances</td>
<td>of which: AFS banking book</td>
<td>of which: FVO (designated at fair value through profit&amp;loss) banking book</td>
<td>Derivatives with positive fair value</td>
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<tr>
<td>0 - 3M</td>
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<td>54</td>
<td>126</td>
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<td>Belgium</td>
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<td>20</td>
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<tr>
<td></td>
<td>Czech Republic</td>
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<td>Denmark</td>
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</tr>
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<td></td>
<td>France</td>
<td>41</td>
<td>41</td>
<td>0</td>
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</tr>
</tbody>
</table>

**Total**

| 0 - 3M            | 250              | 250                                            | 500                                                                                                                               | 500                            | 500                                           | 500                                                     | 500                                           | 500                                           |
|-------------------|------------------|------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------|---------------------------------|---------------------------------------------------------------|

---

(1) Notional value

(2) Derivatives with positive fair value

(3) Derivatives with negative fair value

(4) Notional value

The table provides a detailed breakdown of sovereign exposures as of 31/12/2014, including gross and net direct positions, direct sovereign exposures in derivatives, and indirect sovereign exposures for various countries within the EU.
## 2015 EU-wide Transparency Exercise

### Sovereign Exposure

**Landesbank Hessen-Thüringen Girozentrale**

**As of 31/12/2014**

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)</th>
<th>NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching)</th>
<th>DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) of which: loans and advances</th>
<th>NOTIONAL VALUE</th>
<th>FAIR-VALUE (+)</th>
<th>FAIR-VALUE (-)</th>
<th>INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) Derivatives with positive fair value</th>
<th>Derivatives with negative fair value</th>
</tr>
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<tbody>
<tr>
<td>0 - 3M</td>
<td>[FR, BE, LU, IT]</td>
<td>[FR, BE, LU, IT]</td>
<td>[FR, BE, LU, IT]</td>
<td>[FR, BE, LU, IT]</td>
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</tr>
<tr>
<td>3M - 1Y</td>
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<td>[FR, BE, LU, IT]</td>
<td>[FR, BE, LU, IT]</td>
<td>[FR, BE, LU, IT]</td>
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</tr>
<tr>
<td>1Y - 2Y</td>
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<td>[FR, BE, LU, IT]</td>
<td>[FR, BE, LU, IT]</td>
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</tr>
<tr>
<td>2Y - 3Y</td>
<td>[FR, BE, LU, IT]</td>
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<td>[FR, BE, LU, IT]</td>
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<tr>
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<td>[FR, BE, LU, IT]</td>
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<tr>
<td>5Y - 10Y</td>
<td>[FR, BE, LU, IT]</td>
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<td>[FR, BE, LU, IT]</td>
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<tr>
<td>10Y - more</td>
<td>[FR, BE, LU, IT]</td>
<td>[FR, BE, LU, IT]</td>
<td>[FR, BE, LU, IT]</td>
<td>[FR, BE, LU, IT]</td>
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<tr>
<td>Total</td>
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## 2015 EU-wide Transparency Exercise

### Sovereign Exposure

*Landesbank Hessen-Thüringen Girozentrale*

As of 31/12/2014

<table>
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<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Gross Direct Long Exposures (accounting value gross of provisions) (1)</th>
<th>Net Direct Positions (gross exposures (long) net of each counterparty's debt to other (counterparty only where there is a maturity mismatch))</th>
<th>Direct Sovereign Exposures in Derivatives (1)</th>
<th>Indirect Sovereign Exposures (2) (on and off balance sheet)</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>of which: loans and advances</td>
<td>of which: AFS</td>
<td>of which: FVO</td>
<td>Derivatives with positive fair value</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>(designated at fair value through profit &amp; loss)</td>
<td>of which: Financial assets held for trading (2)</td>
<td>National value</td>
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<tr>
<td></td>
<td></td>
<td></td>
<td>(banking book)</td>
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<td>National value</td>
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<td>National value</td>
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</tbody>
</table>

### Analysis

- **Gross Direct Long Exposures** (accounting value gross of provisions) are shown for each country/region.
- **Net Direct Positions** (accounting value gross of provisions net of each counterparty's debt to other) are calculated by subtracting the counterparty's debt from the gross exposures.
- **Direct Sovereign Exposures in Derivatives** are further divided into those designated at fair value through profit & loss and those not.
- **Indirect Sovereign Exposures** are shown for both on and off balance sheet positions.

### Country-Specific Details

- **Austria**
  - Notional value: 108
  - Fair-value (+): 0
  - Derivatives with positive fair value: 0
  - Derivatives with negative fair value: 0

- **Indirect Sovereign Exposures (3) (on and off balance sheet)**
  - Net direct positions (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity mismatch): 108
  - Derivatives with positive fair value: 0
  - Derivatives with negative fair value: 0

### Maturity Breakdown

- **Residual Maturity** includes categories such as [0 - 3M], [3M - 1Y], [1Y - 2Y], and so on.

### Summary

- The table provides a comprehensive overview of sovereign exposures, detailing notional values and fair values for various categories and maturities.
- It allows for a detailed analysis of direct and indirect sovereign exposures, both in terms of gross and net positions.
- The data is crucial for understanding the risk profiles and exposures of financial institutions in the context of the EU-wide transparency exercise.
## 2015 EU-wide Transparency Exercise

### Sovereign Exposure

Landesbank Hessen-Thüringen Girozentrale

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**Notes:**
- Direct Sovereign Exposures in Derivatives (1) include:
  - Loans and advances of which:
    - Loans and advances of which:
      - AFS banking book
      - FVO designated at fair value through profit and loss
      - Financial assets held for trading (2)

- Indirect Sovereign Exposures (2) (on and off balance sheet) include:
  - Derivatives with positive fair value
  - Derivatives with negative fair value
### 2015 EU-wide Transparency Exercise

#### Sovereign Exposure

**Landesbank Hessen-Thüringen Girozentrale**

As of 31/12/2014

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<td></td>
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<td>Derivatives with positive fair value Derivatives with negative fair value</td>
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<td></td>
<td>National value Fair-value (+) National value Fair-value (-)</td>
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**Notes and definitions**

(1) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include accounts to other counterparties with full or partial government guarantees.

(2) For exposures reported in the “Financial assets held for trading” portfolio after offsetting the cash short positions having the same maturities.

(3) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. entities that are not central, regional and local governments) and other positions (such as derivatives) which are accounted for in 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 these categories. The banks do not include exposures to counterparties (other than sovereigns) with full or partial government guarantees by central, regional and local governments.
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<tr>
<th>Country / Region</th>
<th>Gross Direct Long Exposures</th>
<th>Net Direct Positions</th>
<th>Direct Sovereign Exposures in Derivatives</th>
<th>Indirect Sovereign Exposures</th>
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### 2015 EU-wide Transparency Exercise

#### Sovereign Exposure

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<th>Gross Direct Long Exposures (accounting value gross of provisions)</th>
<th>Net Direct Positions (gross exposures long) net of each short position of sovereign debt to other counterparties only where there is a maturity matching</th>
<th>Direct Sovereign Exposures in Derivatives (1)</th>
<th>Indirect Sovereign Exposures (3) (on and off balance sheet)</th>
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As of 30/06/2015
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<th>Country / Region</th>
<th>Gross Direct Long Exposures (accounting value gross of provisions)</th>
<th>Net Direct Positions (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity mismatch)</th>
<th>Direct Sovereign Exposures in Derivatives (1)</th>
<th>Indirect Sovereign Exposures (3) (on and off balance sheet)</th>
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<tbody>
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<td>Fair-value (+)</td>
<td>Fair-value (-)</td>
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<td>GROSS DIRECT LONG EXPOSURES (accounting value)</td>
<td>NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching)</td>
<td>DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)</td>
<td>INDIRECT SOVEREIGN EXPOSURES (2) (on and off balance sheet)</td>
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Notes and Definitions:

1. The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparties with full or partial government guarantees.
2. The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
3. The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. non-sovereign counterparties) in other derivative portfolios (on and off balance sheet). Irrespective of the denomination and 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 statement. This also includes exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments.

As of 30/06/2015
## 2015 EU-wide Transparency Exercise

Information on performing and non-performing exposures

Landesbank Hessen-Thüringen Girozentrale

### Data as of 31/12/2014

<table>
<thead>
<tr>
<th>Debt Securities (including at amortised cost and fair value)</th>
<th>Gross carrying amount</th>
<th>Accounted impairment, accounted changes in fair value due to credit risk and provisions</th>
<th>Collaterals and financial guarantees received on non-performing exposures</th>
<th>Gross carrying amount</th>
<th>Accounted impairment, accounted changes in fair value due to credit risk and provisions</th>
<th>Collaterals and financial guarantees received on non-performing exposures</th>
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<tbody>
<tr>
<td>Of which performing but past due &gt;30 days and &lt;=90 days</td>
<td>Of which non-performing</td>
<td>Of which performing but past due &gt;30 days and &lt;=90 days</td>
<td>Of which non-performing</td>
<td>Of which performing but past due &gt;30 days and &lt;=90 days</td>
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<td>Of which performing but past due &gt;30 days and &lt;=90 days</td>
<td>Of which non-performing</td>
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<td>3,110</td>
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<td>171</td>
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<td>Of which non-performing</td>
<td>Of which performing but past due &gt;30 days and &lt;=90 days</td>
<td>Of which non-performing</td>
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<td>Of which non-performing</td>
<td>Of which performing but past due &gt;30 days and &lt;=90 days</td>
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1. For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, Annex III, Part C, Table 3, subtitle JI.
2. Institutions report here collective allowances for incurred but not yet reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT).
3. Institutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT).
### 2015 EU-wide Transparency Exercise

**Forborne Exposures**

**Landesbank Hessen-Thüringen Girozentrale**

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<th>As of 30/06/2015</th>
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<tr>
<td></td>
<td>Gross carrying amount of exposures with forbearance measures</td>
<td>Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures</td>
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<tr>
<td>Non-financial corporations</td>
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<tr>
<td>Loans and advances (including at amortised cost and fair value)</td>
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1 For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtask 30.
### 2015 EU-wide Transparency Exercise

**Leverage ratio**

Landesbank Hessen-Thüringen Girozentrale

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<th></th>
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<th>As of 30/06/2015</th>
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<td>7,597</td>
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</table>

Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR.
### 2015 EU-wide Transparency Exercise

**Information on collaterals: Mortgage loans**

Landesbank Hessen-Thüringen Girozentrale

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<th>As of 30/06/2015</th>
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<td>28,373</td>
<td>20,275</td>
</tr>
<tr>
<td>of which: Households</td>
<td>3,889</td>
<td>3,468</td>
</tr>
</tbody>
</table>

¹This column includes information only on immovable property collaterals. In accordance with the ITS on supervisory reporting, the sum of the amounts of the collateral shall not exceed the carrying amount of the related loan.