

Bank name:

Helaba

## General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	DE	1.a.(1)
(2) Bank name	1002	Helaba	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2014-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2015-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	<a href="http://buba.helaba.de">http://buba.helaba.de</a>	1.b.(5)

## Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Counterparty exposure of derivatives contracts	1012	9,130,877,930	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	195,508,026	2.b.
c. Counterparty exposure of SFTs	1014	107,961,227	2.c.
d. Other assets	1015	159,643,169,988	2.d.
(1) Securities received in SFTs that are recognised as assets	1016	178,656,252	2.d.(1)
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	1017	168,898,860,919	2.e.
f. Potential future exposure of derivative contracts	1018	2,603,054,728	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	3,964,611,017	2.g.
(1) Unconditionally cancellable credit card commitments	1020	336,342,026	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	3,023,366,118	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	4,910,746,528	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	16,313,478,295	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	2,577,886,299	2.j.
k. Total off-balance-sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	1025	27,346,039,537	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	1,800,768,562	2.l.(1)
(2) Potential future exposure of derivatives contracts	1027	2,603,054,728	2.l.(2)
(3) Unconditionally cancellable commitments	1028	0	2.l.(3)
(4) Other off-balance-sheet commitments	1029	236,794,881	2.l.(4)
(5) Investment value in the consolidated entities	1030	1,180,222,195	2.l.(5)
m. Regulatory adjustments	1031	826,840,655	2.m.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	1032	198,878,455,777	2.n.

## Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	26,137,494,578	3.a.
(1) Certificates of deposit	1034	848,040,247	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	1,710,504,422	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	23,811,883,111	3.c.(1)
(2) Senior unsecured debt securities	1037	0	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	3,438,301,236	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	92,481,941	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	1,638,485,506	3.e.(1)
(2) Potential future exposure	1044	169,820,825	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1045	56,998,971,619	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Deposits due to depository institutions	1046	43,176,393,309	4.a.
b. Deposits due to non-depository financial institutions	1047	20,901,150,816	4.b.
c. Unused portion of committed lines obtained from other financial institutions	1048	70,976,584	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	3,593,845,560	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	16,272,202,285	4.e.(1)
(2) Potential future exposure	1051	1,448,039,596	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	85,462,608,150	4.f.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	18,902,564,455	5.a.
b. Senior unsecured debt securities	1054	27,328,477,575	5.b.
c. Subordinated debt securities	1055	3,388,305,669	5.c.
d. Commercial paper	1056	1,475,796,579	5.d.
e. Certificates of deposit	1057	2,668,662,284	5.e.
f. Common equity	1058	0	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	1,742,532,913	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	55,506,339,475	5.h.

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## Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	GSIB	Amount	
a. Australian dollars	AUD	AUD 7,197,626,857	1061	4,893,658,043	6.a.
b. Brazilian real	BRL	BRL 0	1062	0	6.b.
c. Canadian dollars	CAD	CAD 75,708,023,167	1063	51,680,712,911	6.c.
d. Swiss francs	CHF	CHF 72,431,892,465	1064	59,636,159,594	6.d.
e. Chinese yuan	CNY	CNY 1,403,511,289	1065	171,774,301	6.e.
f. Euros	EUR	EUR 2,763,922,763,110	1066	2,763,922,763,110	6.f.
g. British pounds	GBP	GBP 47,244,590,419	1067	58,633,387,307	6.g.
h. Hong Kong dollars	HKD	HKD 17,625,432,585	1068	1,713,558,374	6.h.
i. Indian rupee	INR	INR 340,786,588	1069	4,210,282	6.i.
j. Japanese yen	JPY	JPY 963,675,171,647	1070	6,871,883,809	6.j.
k. Swedish krona	SEK	SEK 56,734,266,592	1071	6,237,902,372	6.k.
l. United States dollars	USD	USD 272,622,542,068	1072	205,541,189,309	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)			1073	3,159,307,199,413	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	130,600,000,000	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	4,577,361,333	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	4,577,361,333	8.c.

## Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	209,206,276,579	9.a.
b. OTC derivatives settled bilaterally	1079	347,244,837,779	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	556,451,114,358	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	19,387,756,982	10.a.
b. Available-for-sale securities (AFS)	1082	23,184,965,020	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	13,844,068,521	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	546,808,879	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	28,181,844,601	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	855,182,228	11.a.

## Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	49,210,553,000	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	9,374,942,000	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	3,833,840,000	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	4,267,733,000	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	9,808,835,000	13.c.

## Ancillary Data