

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

Landesbank Hessen-Thüringen Girozentrale

(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	8,494	8,882	8,804	8,717	C 01.00 (r020,c010)	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	8,367	8,724	8,670	8,515	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	9,059	9,447	9,263	9,176	C 01.00 (r015,c010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition	8,931	9,289	9,129	8,974	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	11,221	11,536	11,376	11,207	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	11,166	11,468	11,254	11,116	C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	62,190	60,542	62,997	62,480	C 02.00 (r010,c010)	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	62,180	60,538	62,986	62,454	C 02.00 (r010,c010) - C 05.01 (r440,c040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	13.66%	14.67%	13.98%	13.95%	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	13.46%	14.41%	13.77%	13.63%	(C 01.00 (r020,c010) - C 05.01 (r440,c010))/ (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	14.57%	15.60%	14.70%	14.69%	CA3 {3}	
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	14.36%	15.34%	14.49%	14.37%	(C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	
Total capital (as a percentage of risk exposure amount) - transitional definition	18.04%	19.05%	18.06%	17.94%	CA3 {5}	
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	17.96%	18.94%	17.87%	17.80%	(C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	200,096	196,138	196,993	185,938	C 47.00 (r300,c010)	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	4.53%	4.82%	4.70%	4.93%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

Landesbank Hessen-Thüringen Girozentrale

	(mln EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	9,059	9,447	9,263	9,176	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	8,720	9,078	9,024	8,868	C 47.00 (r310,c010)	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	200,096	196,138	196,993	185,938	C 47.00 (r300,c010)	(EO) 2015/02 OF TO OCCODE 2014 anneholing CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	199,968	195,980	196,859	185,738	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.5%	4.8%	4.7%	4.9%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.4%	4.6%	4.6%	4.8%	[A.2]/[B.2]	



2021 EU-wide Transparency Exercise Capital Landesbank Hessen-Thüringen Girozentrale

			As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	11,221	11,536	11,376	11,207	C 01.00 (r010,c010)	Articles 4(118) and 72 of CBR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying	8,494	8.882	8.804	8,717	C 01.00 (r020.c010)	Article 50 of CBR
	A.1.1	transitional adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	3.947	3.947	3.947	3,947	C 01 00 (430 (010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	instruments) Retained earnings	4,751	5,012	5,021	5,040	C 01.00 (r130,c010)	Acticles 26(1) points (a) ama (b), at it and actic points (i) point (i) and a con- Acticles 26(1) point (c), 26(2) and 36 (1) points (a) and (ii) of CBR
	A.1.3	Accumulated other comprehensive income	257	248	191	-8	C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.3	Other Reserves	0	0	0	-0	C 01.00 (r200,c010)	Articles 4(117) and 25(1) point (e) and 26 (2) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (r210,c010)	Articles 4(112), 26(1) point (0) and 36 (1) point (1) of CBR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r230,c010)	Article S4 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-351	-248	-248	-210	C 01.00 (r250.c010)	Articles 32 to 35 of and 36 (1) point (1) of CRR
	A.1.8	(·) Intangible assets (including Goodwill)	-131	-130	-135	-134	C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(115), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	(-) Intaligue asses (incoming coconit) (-) DTAs thereby on future profitability and do not arise from temporary differences net of arroristed DTLe	-131	-130	-133	-134	C 01.00 (r370,c010) + C 01.00 (r340,c010)	of CDR Articles 36(1) point (c) and 38 of CRR
	A.1.10	associated DTLs (-) IRB shortfall of credit risk adjustments to expected losses	-6	-6	-6	-6	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.10	(-) Defined benefit pension fund assets	-0	-0	-0	-0	C 01.00 (r390,c010)	Articles 4(19), 36(1) point (e) and 41 of CBR
	A.1.11 A.1.12	(-) Desined benefit persion rund assets (-) Reciprocal cross holdings in CETL Capital	0	0	0	0	C 01.00 (r430,c010)	Articles 4(129), 30(1) point (e) and 41 of CRR
	A.1.12	(-) Recipical closs includings in CE 11 Capital (-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01:00 (r440.c010)	Article 35(1) point (g) and we or Unit Article 35(1) point (j) of ORR
	A.1.13	(-) Excess deduction from A11 items over A11 Capital	U	U	U	0		
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010)+ C 01.00 (r472,c010)	$\label{eq:second} \begin{array}{l} \mbox{Articles 4(36), 36(1) point (k) (i) and 39 to 51 of OR; Articles 36(1) point (k) (i), 343(1) point (b), 244(1) point (b) and 238 of OR; Articles 36(1) point k) (iii) and 378(5) of OR; Articles 36(1) point k) (iv) and 155(4) of OR. \end{array}$
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (i), 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 (r480,c010)	Articles 4(27), 36(1) point (b); 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 (r490,c010)	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 (r500,c010)	$\label{eq:action} Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR$
	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (r510,c010)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures				-3	C 01.00 (r513,c010)	Article 36(1), point (m) and Article 47c ORR
OWN FUNDS Transitional period	A.1.188	(-) Minimum value commitment shortfalls				0	C 01.00 (r514,c010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foreseeable tax charges				0	C 01.00 (r515,c010)	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 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-97	-97	-97	-110	C 01.00 (r529,c010)	
	A.1.21	Transitional adjustments	128	158	134	202	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 (r220,c010)	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 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	128	158	134	202	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	564	564	459	459	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	354	354	354	354	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r720,c010)	
	A.2.3	Other Additional Ter 1 Capital components and deductions	0	0	0	0	C 01.00 (r000,c010) + C 01.00 (r700,c010) + C 01.00 (r700,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r748,c010)	
	A.2.4	Additional Tier 1 transitional adjustments	211	211	105	105	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	9,059	9,447	9,263	9,176	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	2,162	2,089	2,113	2,031	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	1,874	1,800	1,719	1,637	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2	Other Tier 2 Capital components and deductions	72	90	11	111	$\begin{array}{l} C \; 01.00 \; (910, c010) + C \; 01.00 \; (920, c010) + \\ C \; 01.00 \; (930, c010) + C \; 01.00 \; (940, c010) + \\ C \; 01.00 \; (930, c010) + C \; 01.00 \; (930, c010) + \\ C \; 01.00 \; (9374, c010) + C \; 01.00 \; (9378, c010) \\ C \; 01.00 \; (9374, c010) + C \; 01.00 \; (9378, c010) \end{array}$	
	A.4.3	Tier 2 transitional adjustments	217	199	384		C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS REQUIREMENTS	в	TOTAL RISK EXPOSURE AMOUNT	62,190	60,542	62,997	62,480	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
	8.1	Of which: Transitional adjustments included	9	4	11	26	C 05.01 (r010;c040)	
CAPITAL RATIOS (%)	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	13.66%	14.67%	13.98%	13.95%	CA3 (1)	
Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	14.57%	15.60%	14.70%	14.69%	CA3 (3)	
CET1 Capital	C.3	TOTAL CAPITAL RATIO (transitional period)	18.04%	19.05%	18.06%	17.94%	CA3 {5} [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-	•
Fully loaded CET1 RATIO (%)	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	8,367	8,724	8,670	8,515	A.4.3.0).0)1	
Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	13.46%	14.41%	13.77%	13.63%	[D.1]/[B-B.1]	•
	E.	Adjustments to CET1 due to 1FRS 9 transitional arrangements	128	158	134	202	C 05.01 (r440,c010)	
Memo items	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c020)	
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	-73	-90	-11	-111	C 05.01 (r440,c030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	9	4	11	26	C 05.01 (r440,c040)	
(1)The fully loaded CET1 ratio is an er	timate calcul	ated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a re	gulatory point of view at the rep	orting date are not taken into ac	count in this calculation.			

(1)The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a requisitory point of view at the reporting date are not baken into account in this calculation. Fully loaded CET1 ratio is an estimation is based on the formulae stated in column "COREP" CORE" - clease note that this miniht load to differences to fully loaded CET1 capital ratios sublished by the carticolation bank's e.e. in their Fally" 3 disclosure

Overview of Risk exposure amounts

Landesbank Hessen-Thüringen Girozentrale

		RM	/As		
(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	50,926	49,920	51,691	51,159	C 02.00 (1946, c010) -{C 07.00 (1909, c220, s001) + C 07.00 (110, c220, s001) + C 07.00 (130, c220, s001) + C 08.01 (1964, c280, s001) + C 08.01 (1969, c280, s001) + C 08.01 (1969, c280, s001) + C 08.01 (1969, c280, s002) + C 08.01 (1969, c280, s00
Of which the standardised approach	5,747	5,354	5,435	5,021	C 02.00 (r060, c010)-[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001)]
Of which the foundation IRB (FIRB) approach	41,785	41,323	42,876	42,847	C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)]
Of which the advanced IRB (AIRB) approach	1,072	1,012	1,034	995	C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)]
Of which equity IRB	1,621	1,517	1,574	1,522	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA) ²	1,934	1,858	1,547	2,298	C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.00 (r040, c360, s002) + C 08.00 (r040, c360, s002) + C 08.00 (r040, c360, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r050, c260, s002) + C 08.00 (r040, c360, s002) + C 08.00 (r040, c
Credit valuation adjustment - CVA	805	787	727	1,110	C 02.00 (R640, c010)
Settlement risk	0	7	2	3	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	1,555	1,589	1,616	1,567	C 02.00 (R470, c010)
Position, foreign exchange and commodities risks (Market risk)	3,394	2,805	3,898	2,844	C 02.00 (R520, c010)
Of which the standardised approach	1,668	1,238	1,166	1,145	C 02.00 (R530, c010)
Of which IMA	1,725	1,567	2,732	1,699	C 02.00 (R580, c010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00_010_601*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_100,C 24.00_010_100,C
Large exposures in the trading book	0	0	0	0	C 02.00 (R680, c010)
Operational risk	3,420	3,420	3,347	3,347	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	0	0	C 02.00 (R600, c010)
Of which standardised approach	3,420	3,420	3,347	3,347	C 02.00 (R610, c010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (R620, c010)
Other risk exposure amounts	155	156	167	152	C 02.00 (R630, c010) + C 02.00 (R690, c010)
Total	62,190	60,542	62,997	62,480	

¹ The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

² 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.





Landesbank Hessen-Thüringen Girozentrale

	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021
(min EUR)	4.594			
Interest income	2,538	3,329	839	1,645
Of which debt securities income	92	116	23	45
Of which loans and advances income	1,566	2,060	494	967
Interest expenses	1,639	2,132	487	988
(Of which deposits expenses)	557	730	167	340
(Of which debt securities issued expenses)	306	392	77	159
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	47	169	4	10
Net Fee and commission income	318	436	113	221
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	23	33	0	-3
Gains or (-) losses on financial assets and liabilities held for trading, net	8	62	-40	-82
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	-118	-75	193	258
Gains or (-) losses from hedge accounting, net	-11	-2	3	0
Exchange differences [gain or (-) loss], net	0	0	0	0
Net other operating income /(expenses)	13	47	6	-22
TOTAL OPERATING INCOME, NET	1,180	1,866	631	1,040
(Administrative expenses)	867	1,184	295	579
(Cash contributions to resolution funds and deposit guarantee schemes)	80	83	101	101
(Depreciation)	60	76	17	35
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	0	-3	5	7
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	2	8	7	8
(Other provisions)	-2	-11	-2	-1
Of which pending legal issues and tax litigation ¹	0	-3	0	0
Of which restructuring ¹	0	-23	0	0
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	238	296	80	132
(Financial assets at fair value through other comprehensive income)	1	1	2	1
(Financial assets at amortised cost)	238	295	78	131
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	1	10	0	0
(of which Goodwill)	0	7	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	0	9	0	3
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	-68	228	132	188
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	-56	184	86	129
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	-56	184	86	129
Of which attributable to owners of the parent	-56	184	86	129

⁽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

Landesbank Hessen-Thüringen Girozentrale

(min EUR)	ļ	As of 30/09/20	20			As of 31/	12/2020			As of 31,	/03/2021			As of 30/	/06/2021		
		Fa	ir value hieraro	hy		Fa	ir value hierar	chy		Fa	ir value hierar	chy		Fa	ir value hierarc	hy	
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	30,735				26,318				35,117				37,290				IAS 1.54 (i)
Financial assets held for trading	28,274	4,798	22,904	572	27,608	4,424	22,684	500	23,313	4,454	18,573	286	21,552	3,514	17,756	282	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	2,655	48	2,232	376	2,392	50	1,956	386	1,999	153	1,459	387	1,558	167	991	401	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	3,989	141	3,481	368	3,955	139	3,476	340	3,788	135	3,327	325	3,748	135	3,294	319	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	23,941	21,594	1,838	509	21,011	18,668	1,773	570	19,543	16,416	2,602	525	18,234	16,201	1,499	533	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	132,292				132,216				131,344				129,023				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	1,182	0	1,182	0	1,258	0	1,258	0	902	0	902	0	642	0	642	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 ¹	4,237				3,949	4,		4,756				3,675					
TOTAL ASSETS	227,307				218,708				220,762				215,723				IAS 1.9(a), IG 6

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

(min	EUR)		٨	ls of 30/09/20	20					As of 31	/12/2020					As of 31	/03/2021			As of 30/06/2021						
		Gross carr	ying amount		Accu	mulated impain	ment	Gro	ss carrying amo	ount	Accu	mulated impa	irment	Gro	oss carrying amo	ount	Acci	umulated impair	ment	Gross	s carrying amo	unt ⁽²⁾	Accun	ulated impairm	ent ⁽²⁾	
Breakdown of financial assets by instrument and by counterparty sector ¹		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 Stage 3 credit-impaired increase assets credit risk intial recognit		it increase in n credit risk since C ince initial recognition but	assets	credit risk since	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit- impaired	assets	Stage 1 Assets without significant di 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 2 Assets with significant increase in credit risk since initial recognition but not credit- impaired		Stage 1 Assets without significant increase in credit risk sincu 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	increase in credit risk since	Stage 3 Credit-impaired assets	References
Financial assets at fair value through other	Debt securities	23,210	0	0	-2	0	0	20,299	0	0	-2	0	0	18,515	0	0	-2	0	0	17,063	0	0	-2	0	0	Annex V.Part 1.31, 44(b)
comprehensive income	Loans and advances	708	0	0	-1	0	0	678	7	0	-1	0	0	540	63	0	-1	-3	0	521	57	0	-1	-2	0	Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities	0	0	0	0	0	0	0	0	0	0	0	0	85	0	0	0	0	0	115	0	0	0	0	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	126,980	5,159	797	-51	-311	-281	124,784	7,233	885	-43	-354	-289	123,138	7,890	1,002	-40	-438	-293	121,114	7,484	1,127	-38	-448	-335	Annex V.Part 1.32, 44(a)

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

⁽²⁾ 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)

		Carrying	amount		
LIABILITIES:	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	References
Financial liabilities held for trading	27,703	25,098	20,812	18,556	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹	0	0	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	12,787	12,872	12,464	12,384	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	172,289	166,314	171,631	170,668	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	1,787	1,671	1,932	1,615	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	2,394	2,488	2,593	2,408	IAS 37.10; IAS 1.54(I)
Tax liabilities	153	164	162	161	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	594	321	1,357	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 ¹	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	217,708	208,926	210,951	206,159	IAS 1.9(b);IG 6
TOTAL EQUITY	9,599	9,782	9,811	9,564	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	227,307	218,708	220,762	215,723	IAS 1.IG6

(1) 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		
Breakdown of financial liabilities t	by instrument and by counterparty sector	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	References
Derivatives		22,234	21,478	17,774	16,613	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	38	85	174	170	Annex V.Part 1.31
	Central banks	17,549	17,416	23,836	24,012	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	110	0	0	0	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	11,935	10,060	8,829	9,374	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	5,878	5,341	5,101	5,779	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	36,744	37,092	36,142	35,635	Annex V.Part 1.42(c),44(c)
Deposits	of which: Current accounts / overnight deposits	9,440	10,819	9,767	9,744	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	33,557	32,623	32,141	30,023	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	8,438	8,783	9,273	8,894	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	9,851	9,022	11,453	11,839	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	6,000	6,167	7,566	7,625	ECB/2013/33 Annex 2.Part 2.9.1
	Households	20,931	21,211	21,230	21,086	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	14,387	14,683	14,635	14,469	Annex V.Part 1.42(f), 44(c)
Debt securities issued		61,391	56,667	55,004	54,075	Annex V.Part 1.37, Part 2.98
Of which: Subordin	ated Debt securities issued	1,458	1,452	1,467	1,447	Annex V.Part 1.37
Other financial liabilities		336	300	256	395	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		214,567	205,954	206,839	203,222	

2021 EU-wide Transparency Exercise Market Risk

Landesbank Hessen-Thüringen Girozentrale	
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	SA			ІМ									IM									/
			VaR (Memorai	ndum item)	STRESSED VaR (Memorandum item)	AND MIC	NTAL DEFAULT GRATION RISK AL CHARGE	ALL PRICE	RISKS CAPIT. FOR CTP			VaR <i>(Memora</i>	andum item)	STRESSED VaR (Memorandum item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE				AL CHARGE	
(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	LAST 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	12 WEEKS AVERAGE MEASURE		FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2020	As of 31/12/2020				As of 30,	/09/2020									As of 31/1	2/2020					
Traded Debt Instruments	1.356	960	97	26	41	11							85	26	40	29						
Of which: General risk	0	0	97	26	41	11							85	26	40	29						
Of which: Specific risk Equities	1,356	960 11	0	0	0	0							0	0	0	0						
Of which: General risk	10 4	11 4	0	0	0	0							0	0	0	0						
Of which: Specific risk	4	6	ů ů	ő	ŏ	Ő							ő	ŏ	ő	ő						
Foreign exchange risk	302	268	0	0	0	0							0	0	0	0						
Commodities risk	0	0	0	0	0	0							0	0	0	0						
Total	1,668	1,238	97	26	41	11	0	0	0	0	0	1,725	85	26	40	29	0	0	0	0	0	1,567
	As of 31/03/2021	As of 30/06/2021				As of 31,	/03/2021									As of 30/0	6/2021					
Traded Debt Instruments	909	833	101	15	118	37							31	6	105	42						
Of which: General risk	0	0	101	15	118	37							31	6	105	42						
Of which: Specific risk	909	833	0	0	0	0							0	0	0	0						
Equities	19	36	0	0	0	0							0	0	0	0						
Of which: General risk	5	10	0	ō	ō	ō							0	ō	0	ō						
Of which: Specific risk	5	9	0	0	0	0							0	0	0	0						
Foreign exchange risk	237	275	0	0	0	0							0	0	0	0						
Commodities risk Total	1 1,166	1.145	0 101	15	0	37	0	0	0	0	0	2.732	0	0	105	42	0			0	0	1,699
Total	1,166	1,145	101	51	110	3/	U U	v	0	U	J	2,/32	21	0	102	42	J		0	Ű	Ű	1,099

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 OV1 template.



Landesbank Hessen-Thüringen Girozentrale

					Standardise	d Approach				
			As of 30/	09/2020			As of 31,	/12/2020		
	(min 528, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	
·	Central governments or central banks	2.370	2.867	4		1.725	2,222	4		
	Regional governments or local authorities	14,849	16,417	148		14,675	16,300	145		
	Public sector entities	2,866	2,213	179		2,377	1,800	176		
	Multilateral Development Banks	290	310	0		289	307	0		
	International Organisations	311	311	0		320	320	0		
	Institutions	13,074	13,219	291		12,776	12,904	282		
	Corporates	4,012	1,535	1,471		4,040	1,567			
	of which: SME	477	25	20		464	21			
	Retail	892	218	162		851	207	153		
Consolidated data	of which: SME	28 1.883	10	644		35 1,903	1,833	650		
	Secured by mortoaces on immovable property of which: SNE	455	442	151		449	437	149		
	Exposures in default	207	34	37	160	197	30		15	
	Items associated with particularly high risk	729	662	993		783	694	1.042		
	Covered bonds	348	348	3		348	348	3		
	Claims on institutions and comorates with a ST credit assessment	0	0	0		0	0	0		
1	Collective investments undertakings (CIU)	1,210	1,210	713		1,054	1,054	62		
1	Eaulty	1,554	1,048	1,052		1,758	1,253	1,256		
	Other exposures	261	261	250		255	255			
	Standardised Total ²	44,857	42,468	5,947	188	43,351	41,094	5,549	187	
		(2) Drisinal excosure, unlike Excosure value, is recorted before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).								

stare, unlike bibostare value, is reported before taking into account any effect due to credit conve I Trital direct not include the Secularization mobilies unlike in the receipt rvice to the 2019 eventse

		Standarosed Approach								
			As of 30/	09/2020			As of 31)	12/2020		
	(min EUR, %)	Original Exposure ¹		Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹		Risk exposure amount	Value adjustments and provisions ²	
	Central governments or central banks	1,946	2,444	0		1,295	1,792	0		
	Regional governments or local authorities	14,849	15,460	14		14,675	15,359	13		
	Public sector entities	1,918	1,850	107		1,502	1,474	111		
	Multilateral Development Banks	0	0	0		0	0	0		
	International Organisations	0 11,257	0	182		0	0	183		
	Institutions	2,679	11,409			11,122 2.723	11,257			
	Corporates of which: SME	473	1,025	977 20		2,723	1,054	1,000		
	or which: SME Retail	973	199	147		461 827	191	16		
	of which: SME	28	10			35	.,,			
GERMANY	Secured by mortgages on immovable property	1,808	1.740	616		1,834	1,765	625		
	of which: SME	455	442	150		449	437	149		
	Exposures in default	32	9	10	12	31	8	9	13	
	Items associated with particularly high risk	425	368	552		495	416	625		
	Covered bonds	335	335	0		335	335	0		
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
	Collective investments undertakings (CIU)	360	360	53		1,000	1,000	28		
	Eaulty	1,537	1,048	1,052		1,742	1,253	1,256		
	Other exposures	254	254	244		247	247	240		
	Standardised Total ²				24				27	

¹⁰ Obtained accounts, unlike Decourse value, is recorder tablese tables the second and effect due to account second effect due to account and effect due to account second effect due to ac -

		Standardsed Approach							
			As of 30)	09/2020			As of 31	/12/2020	
	(min 508, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks Regional governments or local authorities	0	0	0		0	0	0	
	Regional dovernments or local authorities Public sector entities	725	362	72		652	125	65	
	Multilateral Development Banks		0	0		0	0	0	
	International Organisations	0	0	0		0	c	0	
	Institutions	28	28	13		28	28	13	
	Corporates	46	45	38		58	54	46	
	of which: SME Retail	0	0	0		0		0	
	of which: SME		0	0		0	č	0	
UNITED STATES	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	c	0	
	Exposures in default	169	21	21	148	161	19	19	142
	Items associated with particularly high risk	303	294	441		288	278	417	
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0	0		0		0	
	Collective investments undertakings (CIU)	80	80	79		11	11	6	
	Equity	16	0	0		16	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				158				153

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		Standardised Approach							
			As of 30)	09/2020			As of 31,	/12/2020	
	(mh EJR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	26	26	0		26	26	C	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	C	
	Multilateral Development Banks	0	0	0		0	0	C	
	International Organisations	0	0	0		0	0	0	
	Institutions	50	41	13		28	22	9	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail of which: SME	0	0	0		0	U		
FRANCE		0	0	0		0			
	Secured by mortoaces on immovable property of which: SME	0	0	0		0	U		
	or which: SHE Exposures in default	0	0	0	0	0	0		
	Items associated with particularly high risk								
	Covered bonds	ő	0	0		0	0		
	Claims on institutions and corporates with a ST credit assessment	0	0	0		ő	ő	i i i	
	Collective investments undertakings (CIU)	71	71	63		5	5	2	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	ō		
					0				

Other and a second a

					Standardise	ed Approach			
			As of 30)	09/2020			As of 31	/12/2020	
	(min 508, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central enversments or central basis Reconcellence of the central and central central meditation of the central of the central central meditations Concentral central central central central central for an annual central central central central central of an annual centr	0 0 0 1.636 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 1,035 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 50 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 1.507 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1,566	0 0 0 47 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
L	Standardised Total ²				0				0
			provisions per country of cou		ct due to credit conversion facto curistisation exposures. addition				



Landesbank Hessen-Thüringen Girozentrale

		Standardised Approach								
			As of 30	/09/2020			As of 31	/12/2020		
	(min 508, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
NETHERLANDS	Central exerements or central backs Recland exerements of local anthonics Marking of local anthonics Marking of local anthonics Reclarational Orienteet Backs International Orienteet Backs International Orienteet Reclarations of entry SIG Secured for Americanism on Immendate security of entry SIG Executed for Americanism of Immendate security of Immendations and Comparison of Immendate Calification and Executed SIG	00000g0000000g00000	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			• • •	
	Standardised Total ²				1				1	
			d provisions per country of cou	ore taking into account any effer interparty excludes those for se						
					Standardise	d Approach				

		Standardised Approach								
			As of 30)	09/2020			As of 31	/12/2020		
	(mh EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	
	Central oovernments or central banks	36	36	0		35	36	C		
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0		
	Public sector entities Multilateral Development Banks	0	0	0		0				
	International Organisations	0	0	0		0	c c	c c		
	Institutions	0	0	0		0	c	0		
	Corporates	121	119	119		120	118	118	8	
	of which: SME	0	0	0		0	0	0		
	Retail of which: SME	0	0	0		0				
AUSTRIA	Secured by mortgages on immovable property	0		0		0				
	of which: SME	0	ō	ō		0	0			
	Exposures in default	0	0	0	0	0	C	0		
	Items associated with particularly high risk	0	0	0		0	C	0		
	Covered bonds	0	0	0		0	0	0		
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	1	1	0		1	1			
	Equity	0	0	0		0	0			
	Other exposures	0	0	0		0	0	0		
	Standardised Total ²				1					

¹⁰ Obtained answers, while Ensures value, is received andre station who accurate and effect due to cost converse differse or mole statistication betweenus is a substitution effects.
¹⁰ Total value and understate and ensures and ensures and ensures additional value and understate messaries. Additional values additional values and understate messaries. Additional values additional values and understate messaries. Additional values additional valu

					Standardise	ed Approach			
			As of 30	/09/2020			As of 31	/12/2020	
	(min E.R. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
LUXEMBOURG	Control anovements or control basis Recipical anovements and Recipical anovements basis Recipications Recip	0 0 15 10 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0	0 0 15 4 8 2 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 1 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 15 1944 2 1000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 15 164 28 8 8 8 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
	Standardized Total ²				1				2

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		Standardised Approach							
			As of 30	/09/2020			As of 31	/12/2020	
	(min F18 %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central oovernments or central banks Regional oovernments or local authorities Public sector entities	0000	0	000000000000000000000000000000000000000		0	0 0	0	
	Multilateral Development Banks International Organisations Institutions	0 0 9	0	0		0 0 8	0 0 8	0	
	Corporates of which: SME Retail	0	0	0		26 0 0	23	23 0 0	
SWEDEN	of which: SME Secured by mortgages on immovable property of which: SME	0	0	0		0	0 0	0	
	Excosures in default Items associated with particularly high risk Covered bonds	0	0	0	0	0	0 0	0	0
	Claims on institutions and coreorates with a ST credit assessment Collective investments undertakinos (CIU) Eouity	0 23 0	0 23 0	0 24 0		0 8 0	8	0 8 0	
	Other exposures	0	0	0		0	a	0	

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					Standardise	ed Approach			
			As of 30/	09/2020			As of 31,	12/2020	
	(min 505, %)	Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central oovernments or central banks Regional governments or local authorities	290	290	0		292	292	0	
	Regional governments or local authorities Public sector entities	1	1	0		1	1	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions Corporates	41	40	8		34	33	7	
	of which: SME	1				1			
	Retail	23	17	13		20	14	11	
SWITZERLAND	of which: SME	0	0	0		0	0	0	
STITLETED TED	Secured by mortoages on immovable property of which: SME	75	75	28		68	68	25	
	or which: SME Exposures in default	2	2	3	0	0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	13	13	3		13	13	3	
1	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
1	Other exposures	7	7	6		7	7	6	
	Standardised Total ²				1				

Control exposure, while Exposure value, is recorded there tables the statust and while due to exel comercision factors or ordet rule motions (i.e. substation effects).
 Control exposure, and advantance and advantance is advantance in the statust and advantance in the

					Standardise	ed Approach			
			As of 30,	/09/2020			As of 31	/12/2020	
	(mh EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²
CANADA	Control sevenements or external basis Exclusional conversations Public south mentions Exclusional conversations Exclusional Conversations Conversations Exclusional Conversations Exclusional Conversati	0 0 22 70 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 222 67 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 7 67 67 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 21 57 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0
	Standardised Total ²			Ĵ	1				1

¹⁰ Obtain answar, while focusive value, is recorded larker taking into accuser are while the coeff converting of the relation between the second converting of the relation between the second converting of the relation between the relation of the rel



Landesbank Hessen-Thüringen Girozentrale

				Standardised Approach									
			As of 31/	03/2021			As of 30/	06/2021					
	(min EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions				
Co	entral governments or central banks	2,389	2,896	4		2,668	3,175	4					
Ro	ecional covernments or local authorities	14,293	15,931	140		14,075	15,724	136					
Pu	ublic sector entities	2,295	1,763	181		1,828	1,581	141					
Ma	ultilateral Development Banks	266	282	0		198	217	0					
	nternational Organisations	296	295	0		283	283	0					
In	stitutions	11,915	11,891	296		11,402	12,115	276					
	orporates	3,909	1,395	1,342		3,821	1,352	1,300					
	of which: SME	449	10	8		465	30	25					
	etal	879	211	157		934	242	180					
	of which: SME	45	7	4		41	6	4					
Se	ecured by mortgages on immovable property	1,844	1,762	618		1,872	1,779	625					
	of which: SME	454	433	148		458 200	436	149					
	xposures in default	208	42	45	152		32	33	1				
	ems associated with particularly high risk	762	708 344	1,063		652 369	598 368	897					
	overed bonds Jaims on institutions and comprates with a ST credit assessment	399	399	3		309	368	1					
		1,063	1,053	134		661	661	242					
	ollective investments undertakings (CIU) aulty	1,063	1,063	1,246		1.492	975	982					
	ther exposures	258	1,242	250		249	249	246					
	tandardised Total ²	42,479	40.084	5,480	183	40.706	39,353		15				

Chighai exposure, unlike Exposure value, is reported battere taking into account any effect due to credit conver (2) Standardised Total does not include the Secutarisation position unlike in the results prior to the 2019 exercise.

					Standardise	d Approach			
			As of 31,	03/2021			As of 30,	06/2021	
	(mh EJR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	1,950	2,457	0		2,242	2,749	0	
	Regional governments or local authorities	14,293	15,019	10		14,075	14,832	10	
	Public sector entities	1,410	1,422	113		1,322	1,429	111	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	10,167	10,150	183		10,326	11,044	175	
	Corporates	2,542	883	846		2,565	860	822	
	of which: SME	445	10	8		462	30	25	
	Retail	855	195	145		909	225	168	
GERMANY	of which: SME	45	7	4		41	6	4	
OLIG MUT	Secured by mortgages on immovable property	1,777	1,695	594		1,800	1,717	601	
	of which: SME	454	433	148		458 29	436	149	
	Exposures in default	31	8	8	11		/	/	10
	Items associated with particularly high risk	462	417	626		458 356	410	615	
	Covered bonds Claims on institutions and corporates with a ST credit assessment	331	331	0		326	355	0	
		931	931	29		560	560	162	
	Collective investments undertakings (CIU) Equity	1.742	1,242	1,246		1,475	976	982	
	Equity Other exposures	1,742	1,242	1,246		1,4/6	9/6	962	
		231	231	219	26	291	241	239	
	Standardised Total ²				26				34

(1) Original exposure, unlike Exposure values, is reported forthe tabling risk accurate any effect data to creat constraints fractions could risk inflation techniques (c.g., substitution effects). (2) Total value adjustments and provinces per country of countrapenty excludes those for securitization exposures, additional valuation adjustments (AVAA) and other own funds reductions related to the encrosures. The Inflation and more data databasets.

					Standardise	d Approach			
			As of 31/	03/2021			As of 30	/06/2021	
	(m) B.R. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁴	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED STATES	Central accommension or central backs Record accommension of local and/online Multitude of local and/online Second Development Backs International Oracisticities International Oracisticities International Oracistics Record International Oracistics of actual to Sec of actual to Sec International Oracistics International Oracistics International International International Construction International International Constructions and Constructions Constructions	0 662 0 31 169 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 341 0 35 92 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 68 0 14 85 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	141	0 302 0 31 216 1 0 1 0 0 0 0 0 0 0 0 20 21 21	0 0 151 0 31 197 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 23	144
	Eaulty Other exosures Standardised Total ²	17	0	0	151	16 0	0	0	156
	Standardised Total				191				13

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					Standardise	ed Approach			
			As of 31,	03/2021			As of 30	/06/2021	
		Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
FRANCE	Simple elements of a set of last of a No. Simple elements of a set of last of	28 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	26 0 0 24 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0	26 0 0 41 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	26 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		•

					Standardise	ed Approach			
			As of 31,	/03/2021			As of 30	/06/2021	
	(min EUR, %))	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED KINGDOM	Control and communities or central basis Based on communities of central antiboties Multituter of book antiboties Multituter of book antiboties Multituter of book antiboties Destingutation	0 0 0 1,553 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 1,1552 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0						0
		(1) Original exposure, unlike E	xposure value, is reported bef	ore taking into account any effe	ct due to credit conversion fact	tors or credit risk mitigation ted	hniques (e.g. substitution effe	cts).	
			d provisions per country of co		ecuristisation exposures, additio				



Landesbank Hessen-Thüringen Girozentrale

					Standardise	d Approach					
			As of 31,	/03/2021			As of 30/06/2021				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(min EUR. %) Central governments or central banks	0	0	0		0	0	0			
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	a	0		0	0	0			
	Institutions Corporates	17	18	4		17	17	3			
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
NETHERLANDS	of which: SME Secured by mortgages on immovable property	0	0	0		0					
	of which: SME	0	0	0		ō	0	0			
	Exposures in default	0	0	0	0	0	0	0	0		
	Items associated with particularly high risk Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	ō	0			
	Collective investments undertakings (CIU)	12	12	12		5	5	5			
	Eaulty Other exposures	0		0		0	0	0			
	Standardised Total ²		-		1		-		1		

(1) Original exposure, unlike Exposure value, is reported before taking inte account any effect due to next conversion factors or cost it nik mitigation radinitypes (e.g., subditution effects).
(2) Total value adjustments and providence provide output of contrary of contrary exposures, betractional values adjustments (VMA) and other own funds inductions initiated to the excension factors and example radio.

					Standardise	d Approach						
			As of 31	/03/2021		As of 30/06/2021						
	(mh EJR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²			
AUSTRIA	Control anomenous processed a lease Recisional anomenous processed a lease Public scottor mentilise Public scottor mentilise Seconda anomenous processes Institutional Compositional Seconda anomenous processes Recall Seconda anomenous processes Seconda anomenous proce	36 0 0 118 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0	35 0 0 117 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			36 0 0 188 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0	36 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 115 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	•			
	Standardized Total ²				1							

CO Option are approximately and the property development and the account on which take its constitution of the account of the instance of the

				Standardise	d Approach			
		As of 31,	/03/2021			As of 30	/06/2021	
(mt E.K. %)	Original Exposure ⁴	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Central exeruments or call advantages advant	0 0 15 3 9 9 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				0 0 15 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 15 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		

C) Dipute equipment, which proves which, is reported balance balance balance and prefici clare in court converses the forebase balance balance method.
 (2) Total and adjustment and preficience and prefici clare in court converses the forebase balance balance method.
 (2) Total and adjustment and preficience and prefici clare to court converses the forebase balance bala

	Stantiardiseu Approach										
		As of 31,	/03/2021			As of 30	06/2021				
(mh B.R. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
Central intercomments or contral having the set Resoluted accomments or boal attributions Fulfic scatter attitus Fulfic scatter attitus Multitura of Development Banks Unitatitude Subscriptions SWEDEN SWEDEN SWEDEN Security by mortgases an intercepta property of which 395 Security by mortgases and concernates with a 57 or well assessment Callien on institutions and concernates with a 57 or well assessment Callien on institutions and exclusions (CED)	0 0 0 9 9 25 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 9 22 20 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 4 22 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 9 <u>26</u> 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 9 9 23 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 4 23 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				
Other exposures	0	0	0		0	0	0				

Compared and a second sec

					Standardise	ed Approach			
			As of 31,	/03/2021			As of 30,	06/2021	
	(mh £88, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
SWITZERLAND	Control exervances or central backs Bachica cater oreals Motilitation and an administration Motilitation and administration Second administration Compared administration Compared administration of administration of administration of administration Facewards Facewards Facewards Facewards Facewards Facewards Facewards Control on substration and concenter with a Facewards Control on substration and concenter with a Facewards Contro	302 0 1 53 107 1 1 0 67 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	302 0 0 55 56 0 14 0 66 0 0 0 0 13 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0	2822 0 0 0 44 71 1 1 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2822 0 0 4 3 5 3 5 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 8 3 3 0 2 4 0 0 0 0 0 0 1 1 0 0 0 0 0 0 0 0 0 0 0	•
	Other exposures Standardised Total ²	7	7	6	1	8	8	7	

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 (1) Oppler depoint, will Expanse value, is reported toffers table to ta

		erosuns, but includes senant credit risk adustments. Standardised Approach												
					Standardise	d Approach								
			As of 31,	/03/2021			As of 30	/06/2021						
	(min EUR. %)	Original Exposure ¹	Exposure Value ^s	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²					
Control a seven memory or non- nacional over memory of the for- pediate seven restriction. In the seven restriction of the seven restriction of the seven restriction of which together and the seven restriction of the seven restriction of which together and the seven restriction of the seven restriction of which together and the seven restriction of the seven restriction of which together and the seven restriction of the seven restriction of which together and the seven restriction of the seven restriction of which together and the seven restriction of the seven restriction of a seven restriction of the seven restr	raj hanis a al-baharika movahia aroacetv salaniy hagi risk movahia wiha 37 crafit asasamat					0 0 25 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0					

(1) Objiral reports, while Openers value, is reported below taking vite account any effect due to cosist cross end from endershorizons (e.g., a shaftschor effect); (2) Takin value, a displanting of providers crossity of contreparts excludes flow of the contribution subjecterity. (Hold) and ther can find in subclasses additional values adjustments (Hold) and other can find in subclasses effect).



Landesbank Hessen-Thüringen Girozentrale

						IRB Approach									
				As of :	0/09/2020			As of 31/12/2020							
		Original	iginal Exposure ¹ Exposure Risk exposure amount		exposure amount Value adjustments and		Original Exposure ¹		nal Exposure ¹ Exposure Value ¹		amount	Value adjustments and			
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	value		Of which: defaulted	provisions		
	Central banks and central governments Institutions	66,993 19.041	0	69,765 18.043	1,995 3.550	0	4 63	62,535 17.658	0	65,436 16.572	2,053	0	S 55		
	Corporates Corporates - Of Which: Specialised Lending	94,612 38,524	655 328	79,395 36.105	37,899 18.477	0	441 171	93,893 37,486	795 390	78,512 35,173	37,607	0	493 220		
	Corporates - Of Which: SME	38,529 4,457	328 5	4,207	18,477	ō	8	37,486	390 51	4,190	17,749	0	17		
	Retail	5,802	64 37	5,450	1,072	24	26	5,842	68 39	5,485 3.702	1,012	25	31		
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	3,677 568	3/	3,661 561	636 161	14	0	3,721 589	39	3,702	602 161	14 6	9 1		
Consolidated data	Retail - Secured on real estate property - Of Which: non-SI		37	3,100	475	14	4	3,132	25	3,120	441	8	3		
	Retail - Qualifying Revolving Retail - Other Retail	790 1_334	4 23	524 1.265	36 400	1	3	784	4 25	518 1.265	35	1 10	3		
	Retail - Other Retail - Of Which: SME	267	0	225	87	ō	3	281	13	236	85	5	11		
	Retail - Other Retail - Of Which: non-SME	1,067 865	23	1,041	313 1.621	8	15	1,057 799	13	1,030 799	289 1.517	4	13		
	Equity Other non credit-obligation assets	865	0	665	1,621 701	0		799	0	799	713	0			
	IRB Total ²				46,838						46,159				

(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 Secularization pation unlike in the neutrals prior to the 2019 exercise.

							IRB Approach											
				As of :	30/09/2020					As of :	31/12/2020							
		Original I	Original Exposure ¹ Exposure Risk exposure amount adjustments adjustments						Exposure Exp		Risk exposure amou		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	63,988	0	66,382	1,537	0	0	59,014	0	61,490	1,527	0	0					
	Institutions	3,157	0	2,937	659	0	5	3,217	0	2,932	631	0	6					
	Corporates	51,168	213	42,542 11.251	18,416	0	228	50,728 11.066	224 30	41,919 10.398	18,167 5.056	0	218					
	Corporates - Of Which: Specialised Lending	11,975	31		5,449	0	19		3U 48			0	14					
	Corporates - Of Which: SME Retail	4,051 5,734	4	3,803 5,387	1,716	24	25	4,030	48	3,748 5,424	1,683	25	14					
	Retail - Secured on real estate property	3,634	37	3,587	630	14	45	3,678	39	3,659	595	14	31					
	Retail - Secured on real estate property - Of Which: SME	566		559	160		ő	587	14	579	159	6	1					
GERMANY	Retail - Secured on real estate property - Of Which: non-SP		37	3.059	470	14	4	3.091	25	3.080	436	ě	2					
	Retail - Qualifying Revolving	781	4	518	35	1	3	775	4	513	35	1	3					
	Retail - Other Retail	1.319	23	1.251	396	8	18	1.325	25	1.253	372	10	23					
	Retail - Other Retail - Of Which: SME	266	0	223	85	0	3	280	13	235	85	5	10					
	Retail - Other Retail - Of Which: non-SME	1,053	23	1,028	310	8	15	1,045	12	1,018	287	4	13					
	Equity	598	0	598	1,139	0	0	534	0	534	1,050	0	0					
1	Other non credit-obligation assets																	
	IRB Total																	
		(1) Original expose	ure. unlike Exposu	re value, is reporte	d before taking into accou	nt anv effect due I	o credit conversion	factors or credit r	sk mitigation techn	niques (e.o. substit	ution effects).							

				As of :	30/09/2020					As of :	31/12/2020		
		Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original I	xposure ¹	Exposure Value ¹	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	427	0	472	55	0	1	937	0	980	116	0	1
	Institutions	1,272	0	1,203	308	0	3	1,087	0	1,046	280	0	3
	Corporates	14,003	2	11,586	6,374	0	59	13,086	2	10,780	5,754	0	69
	Corporates - Of Which: Specialised Lending	9,918	0	9,241	4,912	0	46	9,275	0	8,641	4,349	0	52
	Corporates - Of Which: SME	108	0	130	119	0	1	96	0	117	120	0	1
	Retail	7	0	6	2	0	0	6	0	6	2	0	0
	Retail - Secured on real estate property	3	0	3	1	0	0	4	0	- 4	1	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	1	0	1	1	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: non-St	3	0	3	1	0	0	3	0	3	1	0	0
	Retail - Qualifying Revolving	1	0	0	0	0	0	1	0	0	0	0	0
	Retail - Other Retail	3	0	2	1	0	0	2	0	2	1	0	0
	Retail - Other Retail - Of Which: SME	1	0	1	1	0	0	1	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	1	0	1	U		0	1	0	1	U	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
1	IRB Total												

						IRB Ap	proach					
			As of	30/09/2020					As of	31/12/2020		
	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments and
(min ELR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
ks and central governments	919	0	938	115	0	1	938	0	957	117	0	1
	3,653	0	3,652	806 2.402	0	6 48	3,671 5.715	0	3,670 5.082	786 2.578	0	8
	5,470				0		3,501		5,082		0	61
Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	3,440	146	3,217	1,565	0	40	3,501	144	3,32/	1,614	0	50
corporates * or writen: sine	2	0	2	á	0	0	3	0	2	2	0	0
Retail - Secured on real estate property	2	0	2	ő	ő	0	2	ő	2	0	0	0
Retail - Secured on real estate property - Of Which: SME		0	-	0		0	0	0	0	0	0	0
Retail - Secured on real estate property - Of Which: non-St	2	ō	2	ō	ō	ō	2	ō	2	ō	ō	ō
Retail - Qualifying Revolving	1	0	0	0	0	0	1	0	0	0	0	0
Retail - Other Retail	1	0	1	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	1	0	1	0	0	0	0	0	0	0	0	0
	3	0	3	9	0	0	0	0	0	0	0	0
redit-obligation assets												
redit-obligation ass											ese in the second balance bala	

							IRB Ap	proach					
				As of	30/09/2020					As of :	31/12/2020		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustment: and
	(min ELR, %)		Of which: defaulted	value.		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	Central banks and central governments	65	0	196	30	0	0	24	0	250	40	0	0
	Institutions	1,784	0	1,785	319	0	2	1,392	0	1,389	254	0	2
	Corporates	5,604	21	5,242	2,664	0	22	5,655	68	5,309	2,681	0	34
	Corporates - Of Which: Specialised Lending	4,472	0	4,370	2,033	0	19	4,560	47	4,468	2,076	0	28
	Corporates - Of Which: SME	43	0	40	21	0	0	92	0	85	45	0	1
	Retail	4	0	4	1	0	0	4	0	4	1	0	0
	Retail - Secured on real estate property	4	0	4	1	0	0	4	0	4	1	0	0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-St	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
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	U	0	0
	Equity Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0
	IRB Total												

Landesbank Hessen-Thüringen Girozentrale

							IRB Ap	oproach					
				As of :	30/09/2020					As of	31/12/2020		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	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 banks and central governments	55	0	55	0	0	0	55	0	55	0	0	0
	Institutions Corporates	978 2.673	0	967 2.277	197 982	0	2	712 2.588	0	700 2.208	141 961	0	1
	Corporates Corporates - Of Which: Specialised Lending	1,230	0	1.186	563	0		1.311	0	1.271	601	0	9
	Corporates - Of Which: SME	13	0	1,100	7	ő	ő	13	0	12	9	0	0
	Retail	1	ō	0	ò	ō	ō	1	ō	0	ō	ō	ō
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
NETHERI ANDS	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
INE I HERLANDS	Retail - Secured on real estate property - Of Which: non-SI	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 Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Uther Retail - Ur Which: non-SME Equity	2	0	2		0			0		ő		
	Other non credit-obligation assets	3	0	3							Ŭ		0
	IRB Total												

Institutions Corporates - Of White Corporates - Of White Retail Retail - Secured on Retail				As of 3	0/09/2020					As of :	31/12/2020		
Institucions Corporates - O' White Carporates - O' White Retail Retail - Secured on Retail	Ori	riginal Exp	posure1	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original E	xposures	Exposure Value ¹	Risk exposure	amount	Value adjustments and
Institucions Corporates - O' White Carporates - O' White Retail Retail - Secured on Retail	(min EUR, %)		Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
Corporates - Corporates - Of Whic Corporates - Of Whic Retail - Secured on Retail - Secured on Retail - Secured on		1,215	0	1,218	143	0	1	1,167	0	1,170	138	0	2
Corporates - Of Whic Corporates - Of Whic Retail Retail - Secured on Retail - Secured on Retail		413	0	356	68	0	1	334	0	277	52	0	1
Corporates - Of Whic Retail Retail - Secured on Retail - Secured on Retail		1,517	0	1,320	820	0	7	1,483	0	1,310	820	0	9
Retail - Secured on ALICTOTA Retail - Secured on		664	0	591	351	0	3	661	0	609	365	0	4
Retail - Secured on Retail	ch: SME 3	3	0	3	1	0	0	4	0	12	8	0	0
ALICTOTA	2	2	0	2	0	0	0	2	0	2	0	0	0
		1	0	1	0	0	0	1	0	1	0	0	0
	I - Secured on real estate property - Of Which: SME 0	0	0	0	0	0	0	0	0	0	0	0	0
	II - Secured on real estate property - Of Which: non-SI 1	1	0	1	0	0	0	1	0	1	0	0	0
Retail - Qualifying		1	0	1	0	0	0	1	0	1	0	0	0
Retail - Other Reta		0	0	0	0	0	0	0	0	0	0	0	0
	II - Other Retail - Of Which: SME 0	0	0	0	0	0	0	0	0	0	0	0	0
	II - Other Retail - Of Which: non-SME 0	0	0	0	0	0	0	0	0	0	0	0	0
Equity Other non-credit-obligation asse		0	0	0	0	0	0	0	0	0	0	0	0
	86												
IRB Total													

							ікв ар	proacti					
				As of	30/09/2020					As of	31/12/2020		
		Original	Exposure1	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original I	Exposure1	Exposure Value ¹	Risk exposur	e amount	Value adjustmen
	(min EUR, %)		Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
	Central banks and central governments	16	0	18	0	0	0	16	0	17	0	0	0
	Institutions	141	0	74	15	0	0	134	0	69	15	0	0
	Corporates	2,287	2	2,158	1,151	0	11	2,602	2	2,471	1,392	0	13
	Corporates - Of Which: Specialised Lending	959	0	952	580	0	3	914	0	901	561	0	4
	Corporates - Of Which: SME	149	0	145	70	0	1	138	0	136	56	0	0
	Retail	2	0	2	0	0	0	2	0	2	0	0	0
	Retail - Secured on real estate property	2	0	2	0	0	0	2	0	2	0	0	0
LUXEMBOURG	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
LUXLINDOUKG	Retail - Secured on real estate property - Of Which: non-SI		0	2	0	0	0	2	0	2	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	169	0	169	323	0	0	174	0	174	333	0	0
	Other non credit-obligation assets												1
	IRB Total												

							IRB Ap	proach					
				As of :	30/09/2020					As of	31/12/2020		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments and	Original I	Exposure ¹	Exposure	Risk exposur	e amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	13	0	0	0
	Institutions	1,646	0	1,601	227	0	2	1,626	0	1,567	223	0	2
	Corporates	711	0	606	249	0	2	860	0	739	333 254	0	4
	Corporates - Of Which: Specialised Lending	334	0	333	154	0	2	527	0	513	254		3
	Corporates - Of Which: SME Retail	0	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	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0			0		ő	0	0	0
SWEDEN	Retail - Secured on real estate property - Of Which: on-S	0	0	0	0	0	0	0	0	ő	0	ő	0
	Retail - Qualifying Revolving	ō	ō	ō	ō	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												
	IRB Total												

							IRB Ap	proach					
				As of	30/09/2020					As of	31/12/2020		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min ELR, 56)		Of which: defaulted	value.		Of which: defaulted	provisions		Of which: defaulted	value.		Of which: defaulted	and provisions
	Central banks and central governments	3	0	3 437	0	0	0	3 267	0	32 266	0	0	0
	Institutions	409	0		128	0	1		0		81	0	0
	Corporates	1,499 168	0	1,058 110	439 59	0	4	1,336 167	0	922 120	411 63	0	4
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	168	0	50	28	0	0	16/	0	120	63	0	1
	Retail	23	0	30	3		0	22	0	22	32	0	0
	Retail - Secured on real estate property	17	0	17	2	0	0	17	0	17	3	0	0
	Retail - Secured on real estate property - Of Which: SME		0	1	â	0	0	1	ő	1	â	0	0
SWITZERLAND	Retail - Secured on real estate property - Of Which: non-5		ō	16	2	ō	ō	16	ō	16	2	ō	ō
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail	5	0	5	1	0	0	5	0	4	1	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	5	0	5	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												

⁽⁷⁾ Original executes unlike Execute value. Is reported before taking into account any effect due to credit convenion factors or credit risk mitization techniques (a.o. substitution effects).

							IRB Ap	proach					
				As of 3	30/09/2020					As of :	31/12/2020		1
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure	Exposure	Risk exposure	amount	Value adjustmen and
	(min EUR, 56)		Of which: defaulted	Value ^s		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	provision
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	1,807	0	1,807	175	0	1	1,506	0	1,506	156	0	1
	Corporates	521 111	0	292	31	0	1	109	0	233	31	0	1
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	111	0	108	31	0	0	109	0	105	31	0	0
	Retail	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property	â	0	â	0	ő	0	â	0	â	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
CANADA	Retail - Secured on real estate property - Of Which: non-St	ō	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												





Landesbank Hessen-Thüringen Girozentrale

						IRB Ap	oproach					
1			As of 1	31/03/2021					As of	30/06/2021		ĺ
	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposur	e amount	Value adjustments and
(min EUR, %)		Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
central governments	67,262	0	70,199	1,998 3,105	0	4	67,329	0	70,505	2,052 3.137	0	6
	16,392 95.109	4 917	15,201 81.117	3,106	0	52 492	15,685 96.809	4	14,511 80.783	3,13/ 39.874	0	630
rates - Of Which: Specialised Lending	96,109 37.811	917 487	81,117 35.560	39,198	0	492 218	96,809 38.532	1,0.96	36,259	39,8/4	0	630 291
rates - Of Which: SME	4,491	45	4,246	1,998	0	15	4,476	41	4,163	2,041	0	17
	5,943	63	5.576	1.034	24	28	5.971	59	5,886	995	67	25
I - Secured on real estate property	3,788	36	3.767	617	14	5	3.891	35	3,870	586	43	3
Retail - Secured on real estate property - Of Which: SME	592	14	584	160	5	1	601	13	593	152	19	1
Retail - Secured on real estate property - Of Which: non-St	3,196	22	3,183	457	8	4	3,291	22	3,277	434	24	2
I - Qualifying Revolving	778	3	514	34	1	2	773	3	778	40	1	2
I - Other Retail	1,377	24	1,295	383	10	20	1,307	21	1,238	369	22	19
Retail - Other Retail - Of Which: SME	332	13	280	101 282	6	10	256 1.051	11	218	87 282	15	9
Retail - Other Retail - Of Which: non-SME	1,045	11	1,016		1	11		10	1,020		8	10
h Providen annata	804	0	804		0		773	0	773		0	
bigation assets												
bligation as:	sets	804	804 0	304 0 304	801 0 801 1,574 772 47682	804 0 804 1,574 0 777 7 0 400 777 0 772 0 777 777 777 777 777 777 777 777 777 7	801 0 804 1,574 0 777 777 777 777 1 1 47,682 1	804 0 804 1,574 0 773 772 772 773 773 773 773	804 0 804 1,574 0 773 0 200 200 772 200 773 0 774 10 774 10 775 10 774 10 774 10 774 10	804 0 804 1,574 0 773 0 773 777	80/ 0 80/ 1,574 0 773 0 773 1,522 777 777 777 777 777 777 777 777 774 0 1 47,682 1 1 0 6 46,355	801 0 801 1,571 0 773 0 773 1,522 0 772 771 772 773 0 773 1,522 0

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).
 RB Total does not include the Securatisation position unlike in the results prior to the 2019 exercise.

							IRB Ap	proach					
				As of :	31/03/2021					As of	30/06/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original E	Exposure ¹	Exposure Value ¹	Risk exposur	re 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	63,910	0	66,383	1,527	0	0	63,993	0	66,686	1,460	0	0
	Institutions	3,152	0	2,817	657	0	6	2,623	0	2,341	668	0	7
	Corporates	52,884	250	44,238	19,653	0	224	53,068	346	43,607	19,106	0	272
	Corporates - Of Which: Specialised Lending	11,055	31	10,386	5,196	0		11,199	28	10,483	5,297	0	30
	Corporates - Of Which: SME	4,114	42	3,862	1,710	0	12 28	3,988	38	3,697	1,705	67	12
	Retail Retail - Secured on real estate property	5,877	63 35	5,515 3.726	611	29	28	5,906 3.846	59 35	5,820 3.826	580	67	25
	Retail - Secured on real estate property - Of Which: SM		14	582	158	5	1	598	13	591	151	19	3
GERMANY	Retail - Secured on real estate property - Of Which: no		22	3.144	453	-	4	3.248	22	3,235	429	24	-
	Retail - Qualifying Revolving	769	3	508	33	1	2	764	3	768	39	1	2
	Retail - Other Retail	1.362	24	1.282	380	9	20	1.296	21	1.227	367	22	19
	Retail - Other Retail - Of Which: SME	331	13	279	100	6	10	256	11	218	87	15	9
	Retail - Other Retail - Of Which: non-SME	1,031	11	1,003	280	4	11	1,040	10	1,009	280	7	10
	Equity	530	0	530	1,092	0	0	498	0	498	1,044	0	0
	Other non credit-obligation assets												
	IRB Total												
		(1) Original ex	posure, unlike Ex	posure value, is r	eported before taking i	nto account any	effect due to crea	dit conversion fai	ctors or credit ris	k mitigation tech	nniques (e.g. substituti	on effects).	

							IRB Ap	proach					
				As of 3	31/03/2021					As of :	30/06/2021		
		Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original E	xposure ¹	Exposure Value ¹	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	768	0	812	96 276	0	1	787	0	831	98	0	1
	Institutions	1,075	73	1,031 10.822		0	3	995	0	954	271	0	3
	Corporates Corporates - Of Which: Specialised Lending	13,016 9,526	73	10,822 8.874	5,729 4,378	0	66 51	13,067 9,604	71 69	10,740 8,945	6,084 5.028	0	86 72
	Corporates - Of Which: SPEcialised Lending Corporates - Of Which: SME	63	0	88	91	0	1	5,004	0	84	3,028	0	1
	Retail	6		6	2	0	0	6		6	1	0	0
	Retail - Secured on real estate property	4	ō	4	1	ō	ō	4	õ	4	i	ō	ō
UNITED CTATES	Retail - Secured on real estate property - Of Which: SME	1	0	1	1	0	0	1	0	1	0	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: non-SH	3	0	3	0	0	0	3	0	3	0	0	0
	Retail - Qualifying Revolving	1	0	0	0	0	0	1	0	1	0	0	0
	Retail - Other Retail	2	0	2	1	0	0	1	0	1	0	0	0
	Retail - Other Retail - Of Which: SME	1	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
1	Equity Other non-credit-obligation assets	0	0	0	U	0	0	0	0	0	U	0	0
1	IRB Total												
L					eported before taking in								

							IRB Ap	proach					
				As of :	31/03/2021					As of :	30/06/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments and
	(min EUR, %i)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	931	0	951	115	0	1	917	0	969	144	0	2
	Institutions Corporates	3,336	0	3,335 4,964	711 2,597	0	6	3,238 5.634	0	3,236 5.008	702 2.736	0	8 78
	Corporates - Of Which: Specialised Lending	3,583	147	3,368	1.721		51	3,634	147	3,008	1.920	0	67
	Corporates - Of Which: SPEcialised Lending Corporates - Of Which: SME	3,527	14/	3,300	7		31	3,343	147	000,0	1,920	0	67
	Retail	3	ő	3	ó	ő	ő	3	ő	3	0	ő	ő
	Retail - Secured on real estate property	2	0	2	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
FRANCE	Retail - Secured on real estate property - Of Which: non-SI	2	0	2	0	0	0	2	0	2	0	0	0
	Retail - Qualifying Revolving	1	0	0	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 Equity	0	0	0	0		0	0	0	0	0	0	0
	Other non credit-obligation assets	0	0		0	Ű	0	0	0	0		0	
	IRB Total					1							1
		(1) Original exp	osure, unlike Ex	posure value, is r	eported before taking in	nto account any	effect due to cre	dit conversion fa	ctors or credit ris	sk mitigation tech	niques (e.g. substitutio	n effects).	

			As of :	1 /02 /2021								
		As of 31/03/2021 As of 30/06/2021										
	Of which: Value ¹ Of which: Of whic							Exposure ¹		Risk exposure	e amount	Value adjustments and
(min EUR, %)		Of which: defaulted	value.		Of which: defaulted			Of which: defaulted	Value ⁻		Of which: defaulted	provisions
Central banks and central governments	40	0	261	41	0	0	23	0	219	37	0	0
		0			0	2		0			0	2
					0						0	47
		49			0	29		95			0	40
	80	0	73	49	0	1	85	0	81	63	0	1
	5	0	5	1	0	0	- 4	0	4	1	0	0
	4	0	4	1	0	0	4	0	4	1	0	0
	0	0	0	0		0	0	0	0	0	0	
	3	0	3	0	0	0	3	0	3	1	0	0
		0	0	0	0	0	0	0	0	0	0	0
		0	1	0	0	0	0	0	0	0	0	0
	1		1	0		0			0		0	0
				0	0	0		0	0	ő		0
Dther non credit-obligation assets	0	Ŭ	0	0	Ŭ	0		Ŭ	0		0	Ŭ
IRB Total			1									1
6 0 0	sofial basis and control governments instructions composities - Of Which: Specification landing Composities - Of Which: Specification landing Composities - Of Which: Specification landing property Real - Scored on real actual property - Of Which: Specification Real - One Real - Scored on and actual property - Of Which: Specification Real - One Real - Scored on real actual property - Of Which: Specification Real - One Real - Of Which: Specification landing the specification of the specification actual - One Real - Of Which: Specification of the specification of t	Vehicle basis and central governments 60 Instructions 10,01 Separation 10,01 Corporates - Of Which: Specified Landing 4,43 Corporates - Of Which: Specified Landing 60 Ratal - Societ of milditise property 4 Ratal - Societ of milditise property 6 Ratal - Societ of milditise property 3 Ratal - Occurrition milditise property of Which: nors 3 Ratal - Occurrition milditise property of Which: nors 1 Ratal - Occurrition milditise property of Which: nors 1 Ratal - Occurrition milditise property of Which: nors 1 Ratal - Occurrition milditise property 1 Natal - Observation 1 Open Marcal - Other Mails - Of Which: SPE 1 Open Marcal - Other Mails - Other Mail: Other Mails - Oth	Open Data (See Na) Of definition Section Access 1,00 0 Section Access 1,00 0 0 Section Access 1,00 0	(min) ((mid 10, m) (mid 10, m) (mid 10, m) (mid 10, m) serial advances 5,93 0 5,42 2,37 serial advances 5,93 70 5,42 2,37 serial advances 5,93 70 5,42 2,37 serial advances 6,93 70 4,83 2,127 serial advances 6,93 6,83 2,127 4 0 4 1 serial advances 6,93 7 4 0 4 1 serial advances 7,93 1,83 0 3 0 3 0 1 serial advances 7,93 1,83 0 3 0	International (model) Control (model) Cont	Instruction Instruction	(mode) (mode) Advalued Max Openation Advalued Max Openation service Advalues 0,001 0 1,004 0.001 </td <td>(minimate) Control Solution Solution</td> <td>(m) (b), (b), (c) (c)</td> <td>month of the A-3 month of A-3 <thmonth a-3<="" of="" th=""> month of A</thmonth></td> <td>Instruction Open No. Of Study Or Study Or Study Or Study Or Study Open No. Open No.</td>	(minimate) Control Solution Solution	(m) (b), (b), (c) (c)	month of the A-3 month of A-3 <thmonth a-3<="" of="" th=""> month of A</thmonth>	Instruction Open No. Of Study Or Study Or Study Or Study Or Study Open No. Open No.



Landesbank Hessen-Thüringen Girozentrale

							IRB Ap	proach					
				As of :	31/03/2021					As of :	30/06/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustment
	(min ELIR, %)		Of which: defaulted	Value [*]		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	Central banks and central governments	55	0	55	0	0	0	55	0	55	0	0	0
	Institutions	629	0	617	123	0	1	650	0	639	129	0	1
	Corporates	2,403	0	2,142	888	0	8	2,524	0	2,246	979	0	10
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	1,125	0	1,097	474	0	5	1,246	0	1,216	573	0	6
	Corporates - Or Which: SHE Retail	13	0	11	8	0	0	13	0	12	8	0	0
	Retail - Secured on real estate property	0	0	0	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
NETHERLANDS	Retail - Secured on real estate property - Of Which: non-S		0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	ō	ō	ō	ō	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												
	IRB Total												

							IRB Ap	proach					
				As of	31/03/2021					As of :	30/06/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments and	Original E	Exposure ¹	Exposure Value ¹	Risk exposur	e 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	1,159	0	1,162	102	0	1	1,113	0	1,115	105	0	2
	Institutions	340	0	279	53	0	1	397	0	340	65	0	1
	Corporates	1,649	0	1,472	878	0	9	1,651	0	1,480	895	0	11
	Corporates - Of Which: Specialised Lending	745	0	682	404	0	5	772	0	717	463	0	6
	Corporates - Of Which: SME	3	0	11	7	0	0	54	0	37	22	0	0
	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	1	0	0	0
AUSTRIA	Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-S	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Qualifying Revolving Retail - Other Retail	-	0	1	0		0	-	0	1	0	0	0
	Retail - Other Retail - Of Which: SME				č		0		0		ž		0
	Retail - Other Retail - Of Which: sine Retail - Other Retail - Of Which: non-SME	0	0	0	0		0	0	0	0	0	0	0
	Equity	0	ő	ő	0	ő	0	0	0	0	0	0	0
	Other non credit-obligation assets	Ū					l ů		Ű		-	l i	, i i i i i i i i i i i i i i i i i i i
	IRB Total												
		(1) Original ex	posure, unlike Ex	posure value, is i	eported before taking i	nto account any	effect due to cre	dit conversion fai	ctors or credit ris	sk mitigation tech	hniques (e.g. substitutio	in effects).	-

							IRB Ap	proach					
				As of :	31/03/2021			As of :	30/06/2021				
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposur	e amount	Value adjustmen
	(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	17	0	0	0	15	0	16	0	0	0
	Institutions	171	0	104	25	0	0	125	0	59	12	0	0
	Corporates	2,629	0	2,517	1,429	0	11	2,603	0	2,456	1,428	0	13
	Corporates - Of Which: Specialised Lending	992	0	983	636	0	5	1,006	0	989	669	0	6
	Corporates - Of Which: SME	60	0	58	35	0	0	59	0	57	34	0	0
	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	1	0	0	0
LUXEMBOURG	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
LOXENDOORG	Retail - Secured on real estate property - Of Which: non-SP	1	0	1	0	0	0	1	0	1	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	184	0	184	351	0	0	189	0	189	360	0	0
	Other non credit-obligation assets												
	IRB Total												

×	posure value, is n	eported before taking in	to account any o	effect due to cre	dit conversion fa	ctors or credit ris	k mitigation tech	miques (e.g. substitu	tion (

							IRB Ap	proach					
				As of 3	31/03/2021					As of :	30/06/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original E	xposure ^s	Exposure Value ¹	Risk exposure	e amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	52	0	0	0	0	0	38	0	0	0
	Institutions	1,423	0	1,364	200	0	2	1,502	0	1,443	213	0	3
	Corporates	842	0	723 501	299	0	3	845	0	781	341	0	4
	Corporates - Of Which: Specialised Lending	516	0	501	221	0	3	525	0	511	253	0	3
	Corporates - Of Which: SME Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0
SWEDEN	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-Sh	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	ő	0	0	0	0	ő	0	0	0	0
	Retail - Other Retail - Of Which: SME	0			-	-			0				
	Retail - Other Retail - Of Which: non-SME	0	ő	ő	0	0	0	ő	ő	ő	0	0	ő
	Equity	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	Other non credit-obligation assets												
	IRB Total												

rsion factors or credit risk mitigation techniques (e.g. substitution effects).

								prouen					
				As of	31/03/2021					As of	30/06/2021		
		Original	Exposure ¹	Exposure Value ³	Risk exposure	e amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	e 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	28	0	0	0	14	0	74	0	0	0
	Institutions	256	0	255	78	0	0	327	0	326	102	0	0
	Corporates	1,393	0	957	428	0	5	1,336	0	956	399	0	5
	Corporates - Of Which: Specialised Lending	207	0	153	81	0	1	168	0	131	46	0	1
	Corporates - Of Which: SME	51	0	51	32	0	0	63	0	63	37	0	0
	Retail	23	0	22	3	0	0	23	0	23	3	0	0
	Retail - Secured on real estate property	17	0	17	2	0	0	17	0	17	2	0	0
SWITZERLAND	Retail - Secured on real estate property - Of Which: SN		0	1	0	0	0	1	0	1	0	0	0
SWITZERLAND	Retail - Secured on real estate property - Of Which: no	-57 16	0	16	2	0	0	17	0	16	2	0	0
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail	5	0	5	1	0	0	5	0	5	1	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	5	0	5	1	0	0	5	0	5	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 conve rsion factors or credit risk miligation techniques (e.g. substitution effects).

							IRB Ap	proach					
				As of	31/03/2021					As of :	30/06/2021		
		Original I	Exposure ¹	Exposure Value ³	Risk exposure	amount	Value adjustments and	Original E	xposure ¹	Exposure Value ¹	Risk exposur	e amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	Ō	0	0	Ū	0	0	0	0	Ō	0	0	0
	Institutions	1,435	0	1,435	159	0	1	1,446	0	1,445	165	0	2
	Corporates	575	0	283	147	0	2	583	0	278	117	0	2
	Corporates - Of Which: Specialised Lending	87	0	84	27	0	0	85	0	82	26	0	0
	Corporates - Of Which: SME	66	0	66	49	0	1	80	0	72	45	0	1
	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
CANADA	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
CANADA	Retail - Secured on real estate property - Of Which: non-St	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
	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												



						Landesl	oank Hessen-Thüringen G							
							As of 31/12/2020							
						Dire	ct exposures							
	(min EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	_
												Off-balance sl	eet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
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	Risk weighted exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Austria													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Belgium													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Bulgaria													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Cyprus													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Czech Republic													
10 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y] [10Y - more Total	Denmark													
1041 [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [3Y-10Y] [10Y-more Total	Estonia													



						Landest	ank Hessen-Thüringen G	irozentrale						
							As of 31/12/2020							
				On helen	haat	Direc	ct exposures			tives		Offici	eo choct	
	(min EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
						I		Derivatives with pos	sitive 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] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Finland													
Total [0-3M] [3M-1Y] [3Y-2Y] [3Y-2Y] [3Y-5Y] [3Y-5Y] [5Y-10Y] [5Y-10Y] [0-3M] [0-3M] [3M-1Y] [3M-1Y]	France													
[2Y - 3Y [[3Y - 5Y] [5Y - 10Y [[107 - more	Germany	2,120 2,115 1,889 1,205 3,860 8,875 18,268 38,333	2,120 2,115 1,889 1,154 3,860 8,853 18,268 38,259	137 25 8 9 25 394 108 706	0 0 83 68 135 1,248 2,363 3.897	202 1,243 449 143 820 627 1,208 4,692	1,782 845 1,345 983 2,865 6,520 14,509 28,848	3 260 139 88 159 422 7,071 8,142	128 2,264 1,543 716 730 1,781 7,386 14,548	4 24 53 51 38 208 739 1,117	109 1,302 1,156 471 655 1,455 1,732 6.881	85 9 122 100 99 224 1,616 2.254		55
[0-3M] [3M-1Y] [1Y-2Y]	Croatia													
[21 - 31] [37 - 57] [57 - 107] [57 - 107] [0 - 3M] [0 - 3M] [3M - 37] [3M - 37] [3M - 37] [3M - 37] [3M - 37] [3Y - 37] [5Y - 107] [5Y - 107]	Greece													
13Y - 10Y 1 13Y - more Total [0 - 3M [[3M - 1Y] [3Y - 2Y] [3Y - 2Y] [3Y - 5Y] [3Y - 10Y] [10Y - more Total	Hungary													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Yeth]	Ireland													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Italy													
[0-3M] [3M-1Y] [3M-1Y] [2Y-2Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Latvia													



						Landest	oank Hessen-Thüringen G	Girozentrale						
							As of 31/12/2020	1						
						Direc	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balaı	1ce sheet	
												Off-balance sl	neet exposures	
								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] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Lithuania													
Total [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[5Y - 10Y [[10Y - more Total	Luxembourg													
[31 - 31] [57 - 10Y] [107 - more Total [0 - 3M] [3M - 1Y] [1Y - 2Y] [1Y - 2Y] [3Y - 5Y] [3Y - 5Y] [3Y - 10Y] [10Y - more Total	Maita													
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Netherlands													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y]	Poland													
Total Total [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[5Y - 10Y] [5Y - 10Y] Total	Portugal													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Romania													
1041 [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [5Y-10Y] [5Y-10Y] [10Y-more Total	Slovakia													
10-3M [[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Slovenia													



						Landest	oank Hessen-Thüringen G	Girozentrale						
							As of 31/12/2020	1						
						Diree	ct exposures							-
	(mln EUR)		1	On balance s	heet				Deriva	tives		Off balaı	1ce sheet	-
												Off-balance sl	neet exposures	
								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	Risk weighted exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Spain													
Total [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[5Y - 10Y [[10Y - more Total	Sweden													
131 - 1011 100 - more Total [0 - 3M [3M - 1Y [17 - 2Y] [3Y - 3Y] [3Y - 5Y] [3Y - 10Y [10Y - more Total	United Kingdom													
100al [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Iceland													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y]	Liechtenstein													
Total Total [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[5Y - 10Y] [5Y - 10Y] Total	Norway													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Australia													
100a1 [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[5Y - 10Y [[10Y - more Total	Canada													
10-3M [[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Hong Kong													



						Landest	oank Hessen-Thüringen G	Girozentrale						
							As of 31/12/2020							
						Dire	ct exposures							
	(min EUR)			On balance s	heet				Deriva	tives		Off balaı	nce sheet	
												Off-balance sl	neet exposures	
								Derivatives with pos	sitive fair value	Derivatives with	negative fair value			
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)											Risk weighted exposure amount
Keshuan Paturity	County / Region	derivative financial assets	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] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	U.S.													
[3M - 1Y [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	China													
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Switzerland													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Other advanced economies non EEA													
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Other Central and eastern Europe countries non EEA													
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Middle East													
10121 [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Latin America and the Caribbean													



General governments exposures by country of the counterparty

						Landest	ank Hessen-Thüringen (Girozentrale						
							As of 31/12/2020							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance st	neet exposures	
								Derivatives with po	sitive fair value	Derivatives with	i negative fair value			
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	Risk weighted exposure amount
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Africa													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Others	52 189 759 315 840 946 604	52 189 759 315 829 946 604	8 2 12 8 37 123 72	0 0 0 0 0 0	20 73 579 73 316 182 209	24 115 168 234 488 641 323	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0		0 592 291 0 84 0 0	0 0 0 0 0	
Total		3,706	3,695	262	0	1,451	1,993	0	0	0	0	968	0	486

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). Inspective 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 hem 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

Regions: 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.

Lath America: Argentina, Balloz, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Costa Rica, Dominica, Dominica, Dominica, Dominica, Republic, Ecoador, Grenada, Guatemala, Guyana, Halt, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kits and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinded and Tobago, Uruguay, Venezuela, Antigua, And Barbuda, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadebuupe, Martinique, Panama, Paraguay, Peru, St. Kits and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinded and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadebuupe, Martinique, Panetro Rico, Sait Barbéerny, Turis And Caicos Islands, Virgin Islands (Bitsh), Virgin Islands (U.S.).

Africa: Algeria, Esynt, Morocco, South Africa, Angola, Benin, Botswana, Burkina, Faso, Burund, Cameroon, Cape Vende, Central African Republic, Chad, Comoros, Congo, Congo, The Democratic Republic Of The, Cite D'Ivoire, Equatorial Guinea, Entrea, Ethiopia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sterra Leone, South Mica, Nuseria, Inited Republic, Of, Togo, Uganda, Zambia, Zimbawe and Turisia.

(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.



						Landes	oank Hessen-Thüringen G	Girozentrale						
							As of 30/06/2021							
						Dire	ct exposures							
	(mln EUR)		•	On balance sl	heet				Deriva	tives		Off bala	ice sheet	
												Off-balance si	neet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
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	Risk weighted exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Austria													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Belgium													
10 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y] [10Y - more Total	Bulgaria													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Cyprus													
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Czech Republic													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Denmark													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [5Y - more Total	Estonia													



						Landest	ank Hessen-Thüringen G	irozentrale						
							As of 30/06/2021							
						Direc	t exposures							
	(mln EUR)			On balance sl	heet				Derivat	tives		Off balar	ice sheet	
												Off-balance st	eet exposures	
								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[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Finland													
15Y - 10Y 10Y - more Total [0 - 3M [3M - 1Y [3M - 1Y [3Y - 2Y [3Y - 5Y [5Y - 10Y [5Y - 10Y [0 - 3M [0 - 3M	France													
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Table]	Germany	1.675 1.502 1.588 1.496 3.905 7,827 17,500 33.496	1,675 1,502 1,587 1,369 3,906 7,807 17,478 35,326	6 94 1 7 90 253 227 678	0 27 116 4 283 1,058 2,207 3.696	197 307 227 303 522 628 1,130 3,314	1,472 1,072 1,243 1,174 3,003 5,808 13,860 27,632	167 22 102 20 51 118 5.161 5.642	1.335 1,257 1.056 198 410 718 7.132 12.107	6 10 24 11 5 46 406 509	754 294 723 166 368 587 1.194 4.086	25 115 70 121 268 125 1.316 2.040	0 0 0 0 0 0 0	53
I O - 3M f [0 - 3M f [3M - 1Y f [1Y - 2Y f [2Y - 3Y f [53 - 5Y f [5Y - 10Y f [10Y - more Total	Croatia		33.329		3.929	3.314	47.034	5.014	12.10/	303	4.000	2.040		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y]	Greece													
Total Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Hungary													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Ireland													
Total [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [5Y - 10Y] [10Y - more Total	Italy													
1041 [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Latvia													



						Landest	oank Hessen-Thüringen G	Girozentrale						
							As of 30/06/2021							
						Dire	ct exposures							
	(mln EUR)		1	On balance s	heet				Deriva	tives		Off balaı	1ce sheet	
												Off-balance sl	neet exposures	
								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	Risk weighted exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Lithuania													
Total [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[5Y - 10Y [[10Y - more Total	Luxembourg													
[31 - 31] [57 - 10Y] [107 - more Total [0 - 3M [[3M - 1Y] [17 - 2Y] [17 - 2Y] [37 - 5Y] [37 - 5Y] [107 - more Total	Maita													
100a1 [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Netherlands													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y]	Poland													
Total Total [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[5Y - 10Y] [5Y - 10Y] Total	Portugal													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Romania													
100a1 [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[5Y - 10Y [[10Y - more Total	Slovakia													
10-3M [[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Slovenia													



						Landest	oank Hessen-Thüringen G	Girozentrale						
							As of 30/06/2021							-
						Dire	ct exposures							-
	(mln EUR)		1	On balance s	heet				Deriva	tives		Off balaı	1ce sheet	-
												Off-balance sl	neet exposures	
								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[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Spain													
Total [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[5Y - 10Y [[10Y - more Total	Sweden													
131 - 1011 1010 - more Total [0 - 3M [3M - 1Y [11 - 2Y] [3Y - 3Y] [3Y - 5Y] [3Y - 10Y [10Y - more Total	United Kingdom													
100a1 [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Iceland													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y]	Liechtenstein													
Total Total [0-3M [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Norway													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Australia													
100a1 [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[5Y - 10Y [[10Y - more Total	Canada													
10-3M [[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Hong Kong													



						Landesl	oank Hessen-Thüringen G	Girozentrale						
							As of 30/06/2021							
						Dire	ct exposures							
	(min EUR)			On balance sl	heet				Deriva	tives		Off balaı	nce sheet	
												Off-balance sl	neet exposures	
								Derivatives with po	sitive fair value	Derivatives with	ı negative fair value			
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	Risk weighted exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan													
IO - 3M [I 3M - 1Y [I 1Y - 2Y [I 2Y - 3Y [[3Y - 5Y [[5Y - 10Y [I OY - more Total	U.S.													
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [China													
110Y - more Total [0 - 3M] [3M - 1Y] [3M - 1Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Switzerland													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Other advanced economies non EEA													
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Other Central and eastern Europe countries non EEA													
10 - 3M f [0 - 3M f [3M - 1Y f [1Y - 2Y f [2Y - 3Y f [3Y - 5Y f [5Y - 10Y f [10Y - more Total	Middle East													
10 - 3M f [3M - 1Y [[1Y - 2Y f [2Y - 3Y f [3Y - 5Y f [5Y - 10Y [[10Y - more Total	Latin America and the Caribbean													



General governments exposures by country of the counterparty

						Landest	ank Hessen-Thüringen (Girozentrale						
							As of 30/06/2021							
						Direc	ct exposures							
	(min EUR)			On balance sl	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	sheet exposures	
								Derivatives with pos	sitive fair value	Derivatives with	negative fair value			
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	Provisions	Risk weighted exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Africa													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Others	28 552 373 387 798 846 518 3.502	28 552 373 387 798 846 518 3.501	0 8 2 12 3 113 76 214		21 427 197 92 308 143 204 1.391	8 117 173 283 486 591 239 1.896					161 55 0 84 41 0 0 342		403

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). Inspective 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 hem 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

Regions:

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.

Lath America: Argentina, Balloz, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Costa Rica, Dominica, Dominica, Dominica, Dominica, Republic, Ecoador, Grenada, Guatemala, Guyana, Halt, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kits and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinded and Tobago, Uruguay, Venezuela, Antigua, And Barbuda, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadebuupe, Martinique, Panama, Paraguay, Peru, St. Kits and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinded and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadebuupe, Martinique, Panetro Rico, Sait Barbéerny, Turis And Caicos Islands, Virgin Islands (Bitsh), Virgin Islands (U.S.).

Africa: Algeria, Esynt, Morocco, South Africa, Angola, Benin, Botswana, Burkina, Faso, Burund, Cameroon, Cape Vende, Central African Republic, Chad, Comoros, Congo, Congo, The Democratic Republic Of The, Cite D'Ivoire, Equatorial Guinea, Entrea, Ethiopia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sterra Leone, South Mica, Nuseria, Inited Republic, Of, Togo, Uganda, Zambia, Zimbawe and Turisia.

(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.

Performing and non-performing exposures

Landesbank Hessen-Thüringen Girozentrale

					As of 30/09/202	D								As of 31/12/202	0			
		Gro	ss carrying amo	unt			ed impairment, a fair value due to		Collaterals and financial		Gro	ss carrying amou	unt			ed impairment, a 1 fair value due to 4		Collaterals and financial
		Of which performing but past due >30	Of w	rhich non-perform	ning ¹	On performing exposures ²	On non-perform	ming exposures ³	guarantees received on non- performing		Of which performing but past due >30	Of wi	hich non-perfori	ming ¹	On performing exposures ²	On non-perform	ning exposures ³	guarantees received on non- performing
(min EUR)		days and <=90 days		Of which: defaulted	Of which Stage 3	caposarcs		Of which Stage 3	exposures		days and <=90 days		Of which: defaulted	Of which Stage 3	exposures		Of which Stage 3	exposures
Cash balances at central banks and other demand deposits	30,666	0	0	0	0	0	0	0	0	26,247	0	0	0	0 0	0	0	0	0
Debt securities (including at amortised cost and fair value)	23,351	0	0	0	0	2	0	0	0	20,444	0	0	C	0 0	2	. 0	0	0
Central banks	0	0	0	0	0	0	a	0 0	0	(0	0	(D 0	0	0 0	0	0 0
General governments	7,738	. 0	0	0	0	C	a	0	0	6,279	0	0	(D C	c	0 0	0	0 0
Credit institutions	15,165	0	0	0	0	2	a	0	0	13,635	0	0	(D C	2	2 0	0	0 0
Other financial corporations	292	0	0	0	0	C	a	0	0	382	0	0	(D C	c	o 0	0	0 0
Non-financial corporations	157	0	0	0	0	0	a	0 0	0	148	0	0	(D 0	0	0 0	0	0 0
Loans and advances(including at amortised cost and fair value)	137,824	208	798	796	797	363	281	281	299	137,723	3	885	883	8 885	398	289	289	404
Central banks	52	0	0	0	0	a	a	0 0	0	59	0	0	c	D 0	c) o	0	0
General governments	35,042	. 3	0	0	0	0	C	0 0	0	34,792	0	0	C	D 0	c	0 0	0	0 0
Credit institutions	17,662	2	5	5	5	1	1	. 1	4	17,844	1	4	4	4 4	1	ı o	0) 3
Other financial corporations	10,772	. 0	8	7	7	5	5	5 5	0	10,504	0	7	7	7 7	e	5 6	6	5 0
Non-financial corporations	66,409	201	684	684	684	345	245	245	233	66,625	0	753	753	3 753	380	251	. 251	321
of which: small and medium-sized enterprises at amortised cost	2,413	0	4	4	4	7	1	1	2	2,423	0	65	65	5 65	5	10	10	40
of which: Loans collateralised by commercial immovable property at amortised cost	18,984	196	121	121	121	11	29	29	61	19,339	0	170	170	170	14	37	37	105
Households	7,887	3	101	99	101	13	30	30	62	7,900	2	121	119	9 121	12	2 30	30	80
of which: Loans collateralised by residential immovable property at amortised cost	5,813	2	52	50	52	6	2	2	45	5,879	1	56	55	5 56	6	i 2	2	50
of which: Credit for consumption at amortised cost	242	0	11	11	11	3	9	9	1	241	1	14	14	14	3	9	9	3
DEBT INSTRUMENTS other than HFT	191,841	208	798	796	797	366	281	281	299	184,415	3	885	883	8 885	401	289	289	404
OFF-BALANCE SHEET EXPOSURES	37,412	of non-performing exp	119			36			15	37,142		168	168	3 167	38	24	24	30

¹⁰ For the definition of non-performing exposures glease refer to COMMISSION INPLEMENTING REGULTION (EU) 2015/227 of January 2015, AMEX V, Part 2-Tendiate related instructions, subtle 29 ¹⁰ Institutions report here collective allowarces for incurrends to at reported losses (instruments at anorised cost) and changes in far value of the formality exposures due to credit risk and provisions (instruments at at value of bern triange) ¹⁰ Institutions report here collective allowarces for incurrends to at reported losses (instruments at anorised cost) and changes in far value of the formality exposures due to credit risk and provisions (instruments at at value of bern triange) ¹⁰ Institutions report here specified informations, subtleted Part (Part 1) ¹⁰ For the evolution of non-performant as and changes in far value of the context is an orised cost) and changes in far value of the context at an orised cost and the provisions (instruments at far value of the triange) ¹⁰ For the evolution of non-performant and the cost of the specified instruments at an orised cost and the provisions (instruments at far value of the triange) ¹⁰ For the evolution of non-performants and the specified instruments and triange of the provision (instruments at far value of the triange) ¹⁰ For the evolution of non-performants and the provision (instruments at the instruments). The specified instruments are disclosed with provisions (instruments at the instruments), the provisions (instruments at the instruments), the provisions (instruments at the provisions), the provisions (instruments at the provisio

Performing and non-performing exposures

Landesbank Hessen-Thüringen Girozentrale

					As of 31/03/2021	1								As of 30/06/202	1			
		Gr	oss carrying amo	unt			ed impairment, accur fair value due to cre		Collaterals and financial		Gro	ss carrying amou	int ⁵			ed impairment, a fair value due to ,s		Collaterals and financial
		Of which performing but past due >30	Of w	hich non-perforr	ning ¹	On performing exposures ²	On non-performing	g exposures ³	guarantees received on non- performing		Of which performing but past due >30	Of wi	hich non-perform	ning ¹	On performing exposures ²	On non-perforr	ning exposures ³	guarantees received on non- performing
(min EUR)		days and <=90 days		Of which: defaulted	Of which Stage 3	exposures	Of	which Stage 3	exposures		days and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3	exposures
Cash balances at central banks and other demand deposits	35,052	0	0	0	0	0	0	0	0	37,224	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	18,742	0	0	0	0	2	0	0	0	17,319	0	0	0	0	2	0	0	0
Central banks	0	0	0	0	0	0	0	0	0		0	0	0	0	0	0	C	0
General governments	5,578	0	0	0	0	c	0	0	0	4,83	0	0	0	0	0	0	C	0
Credit institutions	12,687	0	0	0	0	2	0	0	0	12,069	0	0	0	0	2	0	C	0
Other financial corporations	297	0	0	0	0	c	0	0	0	232	0	0	0	0	0	0	C	0
Non-financial corporations	180	0	0	0	0	0	0	0	0	18	0	0	0	0	C	0	C	0
Loans and advances(including at amortised cost and fair value)	136,594	8	1,003	1,001	1,002	481	293	293	445	134,222	6	1,133	1,132	1,127	489	336	335	556
Central banks	53	0	0	0	0	c	0	0	0	53	0	0	0	0 0	C	0	C	0
General governments	33,513	0	0	0	0	c	0	0	0	33,26	1	0	0	0 0	d	0	a	0
Credit institutions	15,342	2	4	4	4	1	0	0	3	15,119	0	4	4	4	1	0	a	3
Other financial corporations	10,384	0	5	5	5	5	4	4	0	10,38	0	14	14	14	5	5	5	4
Non-financial corporations	69,365	4	882	882	882	466	261	261	366	67,33	4	1,010	1,010	1,006	472	306	305	478
of which: small and medium-sized enterprises at amortised cost	2,558	0	66	66	66	6	10	10	8	2,38	0	66	66	66	5	11	11	41
of which: Loans collateralised by commercial immovable property at amortised cost	19,105	1	244	244	244	15	38	38	137	20,158	0	303	303	303	18	56	56	196
Households	7,938	3	111	110	111	10	27	27	75	8,06	2	105	104	104	10	25	25	71
of which: Loans collateralised by residential immovable property at amortised cost	5,913	2	51	50	51	5	2	2	46	6,030	1	49	48	48	5	2	2	44
of which: Credit for consumption at amortised cost	236	0	12	12	12	3	8	8	3	235	0	11	11	11	3	7	7	3
DEBT INSTRUMENTS other than HFT	190,388	8	1,003	1,001	1,002	484	293	293	445	188,766	6	1,133	1,132	1,127	491	336	335	556
OFF-BALANCE SHEET EXPOSURES	37,431		177	176	175	45	24	24	30	38,467		174	174	160	39	31	30	15

(1) for the diffetition of non-performing exposures please refer to COMPESION INFLUENTING REGLATION (EU) 2015/227 of 3 January 2015, AMREV V, Pat 2-1-emplate related instructions, substate 3 (2) Institutions report here colicitive allowances for incurrent bar not reported losses (instruments at anotised cost) and changes in far value of the related instructions, substate 3 (3) Institutions report here specific allowances for incurrent bar not reported losses (instruments at anotised cost) and changes in far value of the related instructions, substate 3 (3) Institutions report here specific allowances for incurrent bar not reported losses (instruments at anotised cost) and changes in far value of the related instructions, substate 3 (4) Institutions report here specific allowances for incurrent bar not reported losses (instruments at anotised cost) and changes in far value of the related instruments at an value of the transfer in far value of the related instruments at anotised cost) and changes in far value of the related instruments at an value of the non-instruments and anotised cost) in a diverse of the specific allowances for incurrents and cost and the reported according to the FINEEP framework (templates F 18.00 / F 19.00), which follows a sign convertion, information is disclosed with a popule sign. (The specific allowances for incurrents and incurrent bar and provisions) is disclosed consistently with the FINEEP sign convertion. This is because, based to fins sign convertion, the provisions of and value are performed in regime at information is disclosed with a popule sign. (The specific allowance) is disclosed at infinit segments at a value of the implicit and enditores the enditored in related infinite regimes and infinite regimes and infinite regimes at infinite regimes and infinite regimes at infinite regimes and infinite regimes and



Forborne exposures

Landesbank Hessen-Thüringen Girozentrale

1			As of 30/	09/2020					As of 31/	12/2020		
		ying amount of with forbearance	Accumulated in accumulated of value due to or provisions for forbearance m	hanges in fair edit risk and exposures with	Collateral and fina received on ex forbearance	posures with		ing amount of with forbearance	Accumulated in accumulated c value due to cr provisions for forbearance m	hanges in fair edit risk and exposures with	Collateral and fina received on ex forbearance	xposures with
		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
(min EUR) 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	0	0	0	0	0	0	0	0
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)	1,163	559	231	213	317	151	1,838	601	241	218	754	220
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	7	7	5	5	0	0	6	6	6	6	0	0
Non-financial corporations	1,120	538	224	206	288	141	1,782	566	233	209	711	197
of which: small and medium-sized enterprises at amortised cost	52	1	0	0	46		55	52	3	3	37	
Households	36	15	3	3	29	11	50	29	3	3	42	24
DEBT INSTRUMENTS other than HFT	1,163	559	231	213	317		1,838	601	241	218	754	
Loan commitments given	118	61	10	9	14	14	308	59	13	9	32	14
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice	0						0					
Non-performing forborne loans and advances that failed to meet the non- performing exit criteria	0						0					

(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, subtitle 30

⁽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 9 and 10 of Regulation (EU) No 680/2014 - 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.



Forborne exposures

Landesbank Hessen-Thüringen Girozentrale

			As of 31/	03/2021					As of 30/	06/2021		
		ying amount of with forbearance	Accumulated in accumulated c value due to cr provisions for forbearance m	hanges in fair edit risk and exposures with	received on e	ancial guarantees xposures with e measures		ring amount of with forbearance	Accumulated in accumulated cl value due to cr provisions for forbearance m	hanges in fair edit risk and exposures with	Collateral and fina received on ex forbearance	
(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	0	0	0	0	o	0	0	0
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)	2,249	713	253	223	1,015	266	2,446	838	294	264	1,263	407
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	4	4	4	4	0	0	3	3	4	4	0	0
Non-financial corporations	2,199	684	246	217	975	245	2,398	809	287	258	1,224	385
of which: small and medium-sized enterprises at amortised cost	58	54	4	4	5		57	54	4	4	38	
Households	45	25	3	3	40	21	45	25	3	3	40	22
DEBT INSTRUMENTS other than HFT	2,249	713	253	223	1,015		2,446	838	294	264	1,263	
Loan commitments given	314	63	14	9	33	14	358	51	13	9	29	11
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice	0						0					
Non-performing forborne loans and advances that failed to meet the non- nerforming exit criteria	0						0					

(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, subtitle 30

(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 9 and 10 of Regulation (EU) No 680/2014 - 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.

2021 EU-wide Transparency Exercise Breakdown of Ioans and advances to non-financial corporations other than held for trading Landesbank Hessen-Thüringen Girozentrale

			AS OF 3	0/09/2020					AS OF 3	1/12/2020					AS OF 31	/03/2021					AS OF 3U	/06/2021		
	Gross carr					Accumulated		rying amount				Accumulated	Gross carr					Accumulated	Gross car	rying amount				Accumulated
(min EUR)		Of which non- performi		Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which: non- performi	of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which non- performi		Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which non- performi	of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ^a	negative changes in fair value due to credit risk on non-performing exposures ¹
A Apriculture forestry and fishing	16	0	0	16	0	0	15	0	0	15	0	0	14	0	0	14	0	0	14	0	0	14	0	0
B Mining and guarrying	98	0	0	98	0	0	104	0	0	104	0	0	80	0	0	80	0	0	71	0	0	71	0	0
C Manufacturing	5.996	49	49	5.996	53	0	5.655	43	43	5.655	48	0	5.839	49	49	5.839	48	0	5.144	69	69	5.144	41	0
D Electricity, gas, steam and air conditioning supply	5,848	2	2	5,834	20	0	5,911	0	0	5,899	11	0	6,454	0	0	6,442	13	0	6,146	0	0	6,135	11	0
E Water supply	3,164	8	8	3,076	1	0	3,313	8	8	3,225	1	0	3,172	8	8	3,089	1	0	3,122	7	7	3,040	1	0
F Construction	632	47	47	632	5	0	616	65	65	616	6	0	626	65	65	626	6	0	614	20	20	614	4	0
G Wholesale and retail trade	1.114	6	6	1.114	6	0	1.151	6	6	1.151	7	0	1.203	26	26	1.203	7	0	1.181	25	25	1.181	7	0
H Transport and storage	5,884	191	191	5,831	42	0	5,887	208	208	5,839	60	0	6,318	230	230	6,270	97	0	5,717	310	310	5,669	111	0
I Accommodation and food service activities	92	1	1	92	1	0	97	2	2	97	1	0	96	1	1	96	1	0	97	1	1	97	1	0
J Information and communication	2.103	1	1	2.103	3	0	2.165	1	1	2.165	4	0	2.901	1	1	2.901	4	0	2.239	4	4	2.239	3	0
K Financial and insurance activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
L Real estate activities	33,561	281	281	33,557	429	0	33,685	324	324	33,683	460	0	34,250	404	404	34,249	515	0	34,397	446	446	34,397	556	0
M Professional, scientific and technical activities	1,366	11	11	1,366	7	0	1,340	11	11	1,340	7	0	1,458	10	10	1,458	8	0	1,548	43	43	1,548	13	0
N Administrative and support service activities	2,106	83	83	2,105	17	0	2,397	79	79	2,396	20	0	2,424	82	82	2,424	21	0	2,480	82	82	2,480	25	0
O Public administration and defence, compulsory social security	1,578	0	0	1,570	0	0	1,514	0	0	1,506	0	0	1,564	0	0	1,555	0	0	1,555	0	0	1,547	0	0
P Education	383	0	0	383	0	0	382	0	0	382	0	0	388	0	0	388	0	0	384	0	0	384	0	0
Q Human health services and social work activities	1,375	2	2	1,374	4	0	1,286	2	2	1,285	3	0	1,420	2	2	1,419	3	0	1,355	2	2	1,355	3	0
R Arts. entertainment and recreation	407	1	1	406	1	0	404	2	2	402	1	0	406	3	3	405	1	0	374	0	0	373	1	0
S Other services	687	1	1	687	2	0	703	1	1	703	2	0	752	1	1	752	2	0	897	1	1	897	1	0
Loans and advances	66,409	684	684	66,238	590	0	66,625	753	753	66,463	632	0	69,365	882	882	69,209	727	0	67,337	1,010	1,010	67,187	778	0

⁽¹⁰ The them's scurnulated impairment' and scurnulated negative changes in fair value due to credit risk on non-performing exposures' are doctosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite group of what is exported according to the FINREP hanework (template F 66.01), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) to 6080 2014 - 115 on Supervisory regording.

EBA EUROPEAN BANKING AUTHORITY

Information on loans and advances subject to legislative and non-legislative monotries and public guarantee schemes in accordance with EBA Guidelines EBA/GU/2020/02 Landebank Hesen-Thirmingen Growstrate

								As of 30	09/2020															As of 31	/12/2020							
		canying amount							Accumulated imp			inges in fair valu			Maximum amount of the guarantee that can be considered	Gross carrying amount		carrying amount							Accumulated imp			nges in fair valu			Maximum amount of the guarantee that can be considered	amount
(min EJR)		Performing	Of which: exposures will forbearance measures	Of which: Instruments with significant increase in credit risk since initial necognition but not credit- impained (Stage 2)	Non-perform	ing Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not paint-due or paint-due <= 90 days		Performing	Of which: exposume wit forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)	Non-performi	ng Of which: esposianes with forbearance measures	Of which: Unlikely to pa that are not past-due or past-due <= 90 days	context of the CDVID-19			Performing	Of which: exposume wit forbeasince measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Slage 2)	Non-perform	ing Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days		Performing	Of which: exposures with forbeasinge meakures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)	Non-performi	10 Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis	a non- performing
Loans and advances subject to active EBA-compliant monitoria	77	77	٥	۰	٥	۰	٥	٥	٥	٥	٥	٥	۰	٥	۰	٥	0	0	0	۰	٥	۰	٥	0	۰	٥	۰	٥	٥	٥	0	۰
of which: Households	0	٥	٥	٥	0	0	0	0	0	0	٥	0	0	٥	۰	٥	0	0	0	٥	0	0	0	0	0	٥	0	0	0	0	0	۰
of which: Collateralised by residential immovable property	۰	0	٥	٥	٥	۰	٥	۰	0	٥	0	0	۰	0	۰	٥	0	0	٥	٥	0	۰	0	٥	۰	0	0	٥	٥	٥	0	0
of which: Non-financial corporations	77	77	٥	٥	٥	۰	٥	٥	0	٥	0	0	0	0	٥	٥	0	0	٥	٥	0	۰	0	0	۰	0	0	٥	٥	٥	0	0
of which: Small and Medium-sized Enterprises	۰	0	٥	۰	٥	٥	0	۰	0	0	0	٥	۰	0	۰	0	0	0	٥	۰	٥	۰	0	0	۰	0	٥	٥	٥	٥	0	0
of which: Collateralised by commercial immovable property	77	77	0	٥	٥	0	0	٥	٥	0	٥	٥	٥	٥	۰	٥	0	0	0	٥	٥	0	٥	0	٥	٥	0	٥	0	٥	0	0

								As of 3	/09/2020															As of 3	1/12/2020							
		i canying amount							Accumulated in			inges in fair val			Maximum amount of the guarantee that can be considered	Gross carrying amount		sanying amount							Accumulated in		ulated negative cha				Maximum amount of the guarantee that can be considered	Gross carrying amount
		Performing			Non-perform													Performing							Performing							
(min ELR)			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk sinor initial recognition but recognition but recognition but (Stage 2)		Of which: exposures wit forbearance measures	h Of which: Unlikely to pay that are not past-due or past-due or past-due or past-due or			Of which: exposures will forbearance measures	Of which: the finatuments with significant increase in credit risk since initial recognition but not credit- impained (Slage 2)		Of which: exposures with fortwarance measures	Of which: Unlikely to pay that are not past-due or past-due or 90 days	context of the CDVID-19				Of which: exposures with forbeasence measures	Of which: h Enstruments with significant increalise in credit risk since initial recognition but not credit- impained (Slage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial necognition but not credit- impained (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the contect of the COVED-19 crisis	Inflows to non- performing exposures
Loans and advances with expired EBA-compliant monitoria	180	173	1	24	7	1	6	2	1	0	٥	1	۰	1	٥	3	254	247	0	98		2	7	2	1	٥	1	1	٥	1	0	1
of which: Households	104	97	1	23	7	1	6	1	1	0	٥	1	۰	1	٥	3	107	8	0	26		2	7	2	1	٥	1	1	٥	1	0	1
of which: Collateralised by residential immovable property	87	82	0	19	6	1	5	0	0	0	٥	0	۰	٥	۰	2	91	85	0	22	6	1	6	٥	۰	٥	0	٥	٥	٥	0	۰
of which: Non-financial corporations	76	76	0	1	٥	۰	0	0	0	0	٥	0	۰	٥	۰	0	147	147	0	71	0	۰	0	1	1	٥	1	٥	٥	٥	0	۰
of which: Small and Medium-sized Enterprises	4	3	0	1	٥	٥	٥	٥	0	0	0	0	0	٥	0	٥	0	0	0	0	٥	0	٥	٥	0	٥	0	٥	٥	0	0	0
of which: Collateralised by commercial immovable property	72	72	0	۰	٥	۰	٥	۰	0	٥	٥	0	٥	0	٥	٥	147	147	٥	71	0	٥	٥	1	1	٥	1	0	٥	٥	٥	۰

								As of 30)	09/2020															As of 31	/12/2020							
															Maximum amount of the guarantee that can be considered	Gross carrying arrount															Maximum amount of the guarantee that can be considered	
(min EUR)		Performing	Of which: exposures with forbarance measures	Of which: Instruments with significant increase in oredit risk since initial necognition but not credit- impaired (Stage 2)	Non-perform	ing Of which: exposures with forbearance measures	Cf which: Unlikely to pay that are not past-due or past-due <= 90 days		Performing	Of which: exposures with forbearance measures	Of which: Instruments with significant increase in oredit sisk since initial necognition but not credit- impaired (Stage 2)		ing Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due <= 90 days	Public guarantize received in the context of the CDVID-19 crisis	Inflows to non- parforming exposures		Performing	Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)	Non-performi	ng Of which: exposures with forbearance melasures	Of which: Unikely to pay that are not past-due or past-due <= 90 days		Performing	Of which: seposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		ng Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not paint-due or paint-due <= 90 days	Public guarantee neceived in the contact of the COVID-19 crisis	
Newly originated loans and advances subject to public guarantee schemes	368	358	2	6	٥	٥	٥	1	1	0	1	0	۰	0	295	0	490	490	13	38	0	۰	٥	1	1	٥	1	0	0	0	395	۰
of which: Households	5	5			0			0	٥			0				0	5	5			٥			٥	0			0				۰
of which: Collateralised by residential immovable property	۰	0			0			0	٥			0				0	٥	0			٥			٥	0			٥				۰
of which: Non-financial corporations	32	32	2	5	0	0	٥	1	1	0	1	0	۰	0	24	٥	53	12	13	38	0	0	0	1	1	0	1	0	0	٥	42	٥
of which: Small and Medium-sized Enterprises	18	18			0			1	1			٥				0	20	20			0			1	1			٥				۰
of which: Collateralised by commercial immovable property	3	3			0			0	0			0				0	4	4			٥			٥	۰			0				•



Information on loans and advances subject to legislative and non-legislative monostria and public guarantee schemes in accordance with EBA Guidelines EBA/GU/2020/02 Lindesbark Hesen-Thiringen Ginzentrale

1								As of 31	03/2021															As of 30	/06/2021							
	Gross	carrying amount							iccumulated imp		ated negative char				Maximum amount of the guarantee that can be considered	Gross canying amount		carrying amount							Accumulated imp			inges in fair vals			Maximum amount of the guarantee that can be considered	Gross carrying amount
(vin 8.8)		Performing	Of which: exposume with forbearance measures	Of which: Instruments with significant increase in condit risk since initial necognition but not condit- impained (Stage 2)	Non-perform	ing Of which: espoisanis with forbiariance measures	Cf which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in could raik since initial recognition but not credit- impained (Stage 2)		ng Of which: exposures with forbearance measures	Of which: Unikaly to pay that are not past-due <= 90 days	Public guarantee necessed in the contact of the COVID-19 crisis	Inflows to non- performing exposume		Performing	Of which: exposures with forbeasings materies	Of which: Instruments with significant increase in condit risk since initial recognition but not credit- impaired (Stage 2)		g Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days		Performing	Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial mecognition but net credit- impained (Slage 2)	Non-perform	ing Of which: expositions with forbearance measures	Of which: Unlikely to pay that are not past-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis	
Loans and advances subject to active EBA-compliant moratoria	197	197	۰	۰	٥	۰	٥	2	2	0	۰	٥	۰	٥	٥	٥	50	50	٥	۰	٥	٥	۰	0	٥	٥	۰	0	۰	۰	٥	۰
of which: Households	0	0	0	۰	0	٥	٥	0	0	0	٥	0	0	0	0	0	0	0	٥	0	٥	0	٥	0	0	٥	٥	0	0	0	0	0
of which: Collateralised by residential immovable property	٥	٥	0	۰	٥	۰	٥	٥	0	0	۰	0	0	٥	0	0	0	٥	٥	۰	٥	0	۰	0	۰	٥	۰	0	0	۰	٥	٥
of which: Non-financial corporations	197	197	0	۰	٥	٥	٥	2	2	0	0	٥	0	٥	٥	0	50	50	٥	0	0	٥	0	0	0	0	٥	0	٥	0	0	۰
of which: Small and Medium-sized Enterprises	۰	٥	0	0	٥	۰	٥	0	٥	0	0	٥	0	٥	٥	0	0	۰	٥	٥	0	٥	0	0	۰	0	۰	0	٥	٥	٥	0
of which: Collateralised by commercial immovable property	197	197	0	٥	0	٥	0	2	2	٥	0	0	0	٥	0	0	50	50	٥	0	0	٥	0	0	0	٥	0	٥	0	0	٥	٥

								As of 31	03/2021															As of 30	/06/2021							
	Gross	carrying amount										nges in fair val			Maximum amount of the guarantee that can be considered	Gross canying amount	Gross	carrying amount							Accumulated im			inges in fair valu		x	Maximum amount of the guarantee that can be considered	Gross canying amount
(min 15.8)		Performing	Of which: exposures with forbearance measures	Of which: Instruments with significant instails in credit risk since initial recognition but not credit- impained (Stage 2)	Non-perform	ing Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not paint-due or paint-due <= 90 days			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in ceeds risk since initial recognition but not credit- impaired (Slage 2)		ing Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due <= 90 days	Public guarantee neceived in the context of the COVID-19 crisis	Inflows to non- performing exposures		Performing	Of which: exposures forbearanc measures	with significant		ing Of which: exposures with forbeanince measures	Of which: Unlikely to pay that are not pait-due <= 90 days		Performing	Of which: exposures with forbearance measures	Of which: instruments with significant instaise in credit risk since initial recognition but not credit- impained (Stage 2)		ng Of which: exposures with forbearance measures	Of which: Unikely to pay that are not pait-due or pait-due <= 90 days	Public guarantee received in the content of the COVID-19 crisis	
Loans and advances with expired EBA-compliant monatoria	103	96	٥	29	7	1	6	2	1	٥	1	1	٥	1	0	0	243	2.29	٥	27	5	1	4	3	2	0	۰	1	0	1	•	۰
of which: Households	103	96	٥	29	7	1	6	2	1	٥	1	1	۰	1	0	٥	95	93	٥	27	5	1	4	1	1	0	۰	1	0	1	0	۰
of which: Collateralised by residential immovable property	89	83	٥	25	5	1	5	0	٥	٥	0	0	۰	0	0	٥	84	81	٥	24	4	1	3	0	۰	0	۰	0	0	0	0	۰
of which: Non-financial corporations	۰	٥	٥	۰	0	٥	٥	0	٥	0	0	0	۰	0	0	٥	145	145	٥	0	٥	٥	٥	2	2	0	۰	0	0	0	0	0
of which: Small and Medium-sized Enterprises	0	٥	٥	0	0	0	0	0	0	0	0	0	0	٥	0	0	0	0	٥	0	٥	٥	٥	0	0	٥	0	٥	0	0	0	0
of which: Collateralised by commercial immovable property	۰	0	٥	۰	٥	۰	٥	0	٥	0	۰	0	٥	٥	0	٥	145	145	٥	٥	0	٥	۰	2	2	٥	۰	0	0	٥	•	۰

								As of 31/0	3/2021															As of 30	/05/2021							
	Gross													ι.	Maximum amount of the guarantee that can be considered	Gross canying amount														L.	Maximum amount of the guarantee that can be considered	Gross carrying amount
(win EUR)		Performing	Of which: exposures w forbearance measures	Of which: Instruments with significant increases in credit risk since initial recognition but not credit- impained (Stage 2)	Non-perform	ing Of which: exposures with forbairance measures	Of which: Unlikely to pay that are not past-due <= 90 days			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)	Non-perform	Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due <= 90 days	Public guarantee neceived in the contact of the COVID-19 crisis	Inflows to non- performing exposures		Performing	Of which: oppsuns with forbearing measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)	Non-perform	ing Of which: exposiums with forbearance measures	Of which: Unlikely to pay that are not past-due <= 90 days		Performing	Of which: exposures wi forbearance melaisures	Of which:	Non-performi	ng Of which: sopoisunas with forbuarance melasures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee noorwel in the content of the COVID-19 crisis	Inflows to non- performing exposures
Newly originated loans and advances subject to public guarantee schemes	560	550	16	45	0	0	0	1	1	0	1	0	۰	0	454	0	679	679	25	74	٥	٥	0	2	1	٥	1	٥	٥	0	550	0
of which: Households	5	5			0			0	٥			0				0	5	5			٥			٥	۰			٥				0
of which: Collateralised by residential immovable property	۰	0			0			0	٥			0				0	0	۰			٥			٥	۰			٥				0
of which: Non-financial corporations	59	59	16	44	٥	٥	٥	1		٥	1	٥	٥	٥	49	٥	117	117	35	74	٥	٥	٥	1	1	٥	1	٥	٥	٥	95	٥
of which: Small and Medium-sized Enterprises	21	21			٥			1	1			٥				0	19	19			٥			٥	٥			٥				0
of which: Collaboratised by commercial immovable property	4	4			0			0	0			0				0	4	4			0			٥	۰			0				0

