



2023 EU-wide Transparency Exercise

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.

2023 EU-wide Transparency Exercise

Key Metrics

Landesbank Hessen-Thüringen Girozentrale

(mln EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	8,810	8,786	8,731	8,789	C 01.00 (r0020,c0010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	8,624	8,593	8,608	8,691	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	9,164	9,140	9,085	9,143	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition	8,977	8,947	8,962	9,045	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	11,167	11,195	11,322	11,261	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	11,123	11,255	11,361	11,163	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	66,637	64,844	65,066	63,128	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	66,614	64,819	65,050	63,114	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	13.22%	13.55%	13.42%	13.92%	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	12.95%	13.26%	13.23%	13.77%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	13.75%	14.09%	13.96%	14.48%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	13.48%	13.80%	13.78%	14.33%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	16.76%	17.26%	17.40%	17.84%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	16.70%	17.36%	17.46%	17.69%	(C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	220,710	206,042	214,516	205,054	C 47.00 (r0300,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	4.15%	4.44%	4.24%	4.46%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



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Leverage ratio

Landesbank Hessen-Thüringen Girozentrale

(mln EUR, %)

		As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	9,164	9,140	9,085	9,143	C 47.00 (r0320,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
A.2	Tier 1 capital - fully phased-in definition	8,977	8,947	8,962	9,045	C 47.00 (r0310,c0010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	220,710	206,042	214,516	205,054	C 47.00 (r0300,c0010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	220,524	205,849	214,393	204,956	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.15%	4.44%	4.24%	4.46%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.07%	4.35%	4.18%	4.41%	[A.2]/[B.2]	

		(mln EUR, %)						
		As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION	
OWN FUNDS	A	OWN FUNDS	11,167	11,195	11,322	11,261	C 01.00 (0000,0000)	Articles 4(1)(b) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	8,810	8,786	8,731	8,789	C 01.00 (0000,0000)	Article 59 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	3,947	3,947	3,947	3,947	C 01.00 (0000,0000)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	5,354	5,576	5,586	5,729	C 01.00 (0130,0000)	Articles 36(1) point (c), 26(2) and 36(1) points (a) and (f) of CRR
	A.1.3	Accumulated other comprehensive income	235	112	112	148	C 01.00 (0100,0000)	Articles 4(1)(b), 26(1) point (d) and 36(1) point (f) of CRR
	A.1.4	Other Reserves	0	0	0	0	C 01.00 (0200,0000)	Articles 4(1)(b) and 26(1) point (a) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (0210,0000)	Articles 4(1)(b), 26(1) point (f) and 36(1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (0220,0000)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-529	-642	-617	-575	C 01.00 (0250,0000)	Articles 32 to 35 and 36(1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-181	-188	-209	-214	C 01.00 (0300,0000) + C 01.00 (0340,0000)	Articles 4(1)(b), 36(1) point (b) and 37 of CRR, Articles 4(1)(b), 36(1) point (b) and 37 point (a) of CRR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences (net of associated DTAs)	-3	-2	-2	-2	C 01.00 (0370,0000)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IBS shortfall of credit risk adjustments to expected losses	-5	-4	-4	-74	C 01.00 (0380,0000)	Articles 36(1) point (d), 40 and 139 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-16	-23	-23	-25	C 01.00 (0390,0000)	Articles 4(1)(b), 36(1) point (a) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (0400,0000)	Articles 4(1)(b), 36(1) point (a) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (0440,0000)	Article 36(1) point (f) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	-5	-2	-3	-2	C 01.00 (0460,0000) + C 01.00 (0462,0000) + C 01.00 (0470,0000) + C 01.00 (0472,0000)	Articles 4(1)(b), 36(1) point (a) (i) and 89 to 91 of CRR, Articles 36(1) point (a) (i), 24(1) point (b), 24(2) point (b) and 258 of CRR, Articles 36(1) point (a) (i) and 270(2) of CRR, Articles 36(1) point (a) (i) and 135(8) of CRR and Article 36(1) point (a) (i) and 135(4) of CRR
	A.1.14.1	Of which: from securitisation positions (-)	-5	-2	-3	-2	C 01.00 (0460,0000)	Articles 36(1) point (a) (i), 24(1) point (b), 24(2) 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 (0480,0000)	Articles 4(2), 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 (0490,0000)	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 (0500,0000)	Articles 4(2), 36(1) point (b), 43, 45, 47, 48(1) point (b), 49(1) (2) and 79 of CRR
	A.1.18	(-) Amount exceeding the 17.65% threshold	0	0	0	0	C 01.00 (0510,0000)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	-15	-22	-21	-64	C 01.00 (0520,0000)	Articles 36(1) point (a) and Article 47c of CRR
	A.1.18B	(-) Minimum value commitment shortfalls	0	0	0	0	C 01.00 (0514,0000)	Article 36(1) point (a) and Article 133(2) of CRR
A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	C 01.00 (0515,0000)	Article 36(1) point (a) of CRR	
A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C 01.00 (0524,0000)	Article 3 of CRR	
A.1.20	CET1 capital elements or deductions - other	-158	-158	-158	-178	C 01.00 (0529,0000)	-	
A.1.21	Transitional adjustments	187	193	124	98	GA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.20)	-	
A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (0520,0000)	Articles 48(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 (0526,0000)	Articles 479 and 480 of CRR	
A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	187	193	124	98	C 01.00 (0526,0000)	Articles 469 to 472, 478 and 481 of CRR	
A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	354	354	354	354	C 01.00 (0530,0000)	Article 61 of CRR	
A.2.1	Additional Tier 1 Capital Instruments	354	354	354	354	C 01.00 (0540,0000) + C 01.00 (0670,0000)	-	
A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (0570,0000)	-	
A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (0580,0000) + C 01.00 (0590,0000) + C 01.00 (0710,0000) + C 01.00 (0740,0000) + C 01.00 (0744,0000) + C 01.00 (0746,0000)	-	
A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (0560,0000) + C 01.00 (0580,0000) + C 01.00 (0730,0000)	-	
A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	9,164	9,140	9,085	9,143	C 01.00 (0000,0000)	Article 25 of CRR	
A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	2,003	2,055	2,236	2,118	C 01.00 (0750,0000)	Article 71 of CRR	
A.4.1	Tier 2 Capital instruments	2,004	2,053	2,189	2,118	C 01.00 (0760,0000) + C 01.00 (0980,0000)	-	
A.4.2	Other Tier 2 Capital components and deductions	142	255	211	0	C 01.00 (0910,0000) + C 01.00 (0920,0000) + C 01.00 (0925,0000) + C 01.00 (0930,0000) + C 01.00 (0935,0000) + C 01.00 (0940,0000) + C 01.00 (0945,0000) + C 01.00 (0950,0000) + C 01.00 (0955,0000) + C 01.00 (0960,0000) + C 01.00 (0965,0000) + C 01.00 (0970,0000) + C 01.00 (0975,0000) + C 01.00 (0980,0000) + C 01.00 (0985,0000)	-	
A.4.3	Tier 2 transitional adjustments	-142	-253	-163	0	C 01.00 (0980,0000) + C 01.00 (0990,0000) + C 01.00 (0995,0000)	-	
OWN FUNDS REQUIREMENTS	B	TOTAL RISK EXPOSURE AMOUNT	66,637	64,844	65,066	63,128	C 02.00 (0010,0000)	Articles 92(1), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	23	25	16	15	C 01.00 (0010,0000)	-
CAPITAL RATIOS (%) Transitional period	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	13.22%	13.55%	13.42%	13.92%	CA3 (1)	-
	C.2	TIER 1 CAPITAL RATIO (transitional period)	13.75%	14.09%	13.96%	14.48%	CA3 (2)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	16.76%	17.26%	17.40%	17.84%	CA3 (3)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	8,624	8,593	8,608	8,691	CA3 (4)	-
	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	12.95%	13.26%	13.23%	13.77%	CA3 (5)	-
Memo Items	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	187	193	124	98	CA3 (1)	-
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 01.00 (0440,0000)	-
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	-142	-253	-163	0	C 01.00 (0940,0000)	-
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	23	25	16	15	C 01.00 (0940,0000)	-

(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 regulatory point of view at the reporting date are not taken into account in this calculation. Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CODE" - please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.g. in their Pillar 3 disclosure

2023 EU-wide Transparency Exercise

Overview of Risk exposure amounts

Landesbank Hessen-Thüringen Girozentrale

	RWAs				COREP CODE
	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	
(min EUR, %)					
Credit risk (excluding CCR and Securitisations) ¹	52,293	51,256	50,890	49,742	C 02.00 (r0040, c0010) - [C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002) + C 02.00 (r0470, c0010) + C 02.00 (r0460, c0010)]
Of which the standardised approach	5,010	4,348	4,278	4,382	C 02.00 (r0050, c0010) - [C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001)]
Of which the foundation IRB (FIRB) approach	43,690	43,496	43,247	41,903	C 02.00 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach	1,036	1,032	1,054	1,048	C 02.00 (r0310, c0010) - [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB	1,362	1,153	1,175	1,250	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	1,649	1,407	1,389	1,294	C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002) + C 02.00 (r0460, c0010)
Credit valuation adjustment - CVA	1,413	1,395	1,257	1,213	C 02.00 (r0640, c0010)
Settlement risk	2	2	0	0	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	1,676	1,649	1,647	1,621	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	5,550	5,205	5,553	4,811	C 02.00 (r0520, c0010)
Of which the standardised approach	1,065	875	823	730	C 02.00 (r0530, c0010)
Of which IMA	4,485	4,330	4,730	4,081	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (r0010, c0601)*12.5 + C 20.00 (r010, c0450)*12.5 + MAX(C 24.00 (r0010, c0090), C 24.00 (r0010, c0100), C 24.00 (r0010, c0110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	3,777	3,777	4,179	4,179	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	3,777	3,777	4,179	4,179	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts	275	154	151	268	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	66,637	64,844	65,066	63,128	

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.

2023 EU-wide Transparency Exercise

P&L

Landesbank Hessen-Thüringen Girozentrale

(mn EUR)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023
Interest income	2,642	3,857	1,717	3,774
Of which debt securities income	79	118	53	127
Of which loans and advances income	1,606	2,576	927	1,970
Interest expenses	1,660	2,406	1,342	2,938
(Of which deposits expenses)	565	970	673	1,435
(Of which debt securities issued expenses)	274	403	204	444
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	6	100	1	4
Net Fee and commission income	402	532	133	258
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	20	25	0	-2
Gains or (-) losses on financial assets and liabilities held for trading, net	-1,820	-1,796	156	193
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	1,932	1,897	-147	-119
Gains or (-) losses from hedge accounting, net	1	-8	22	24
Exchange differences (gain or (-) loss), net	0	0	0	0
Net other operating income / (expenses)	20	20	21	34
TOTAL OPERATING INCOME, NET	1,544	2,221	562	1,227
(Administrative expenses)	921	1,267	301	620
(Cash contributions to resolution funds and deposit guarantee schemes)	154	157	160	133
(Depreciation)	62	86	22	43
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	-12	-15	-4	-11
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	-1	14	-4	-3
(Other provisions)	-11	-29	0	-8
Of which pending legal issues and tax litigation ¹⁾	0	-2	0	0
Of which restructuring ²⁾	0	-32	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)	104	150	28	106
(Financial assets at fair value through other comprehensive income)	0	-1	0	0
(Financial assets at amortised cost)	104	151	28	106
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	1	6	0	0
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates	12	10	-3	5
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	327	581	53	339
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	222	398	36	239
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	222	398	36	239
Of which attributable to owners of the parent	223	399	36	239

¹⁾ Information available only as of end of the year

²⁾ For IFRS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."

2023 EU-wide Transparency Exercise
Total Assets: fair value and impairment distribution

Landesbank Hessen-Thüringen Girozentrale

(mli EUR)		As of 30/09/2022				As of 31/12/2022				As of 31/03/2023				As of 30/06/2023				References
ASSETS:	Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy				
		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		
Cash, cash balances at central banks and other demand deposits	49,101				40,146				49,945				41,524				IAS 1.54 (i)	
Financial assets held for trading	14,848	1,418	12,774	656	13,721	1,369	11,654	698	13,723	2,075	11,112	536	12,903	1,827	10,629	447	IFRS 7.8(a)(i); IFRS 9 Appendix A	
Non-trading financial assets mandatorily at fair value through profit or loss	1,447	39	918	490	1,456	40	944	472	1,470	41	953	476	1,506	41	967	498	IFRS 7.8(a)(i); IFRS 9.4.1.4	
Financial assets designated at fair value through profit or loss	2,903	101	2,558	244	2,853	104	2,511	238	2,771	100	2,438	233	2,738	100	2,409	229	IFRS 7.8(a)(i); IFRS 9.4.1.5	
Financial assets at fair value through other comprehensive income	16,181	13,511	2,075	595	15,577	12,524	2,396	658	14,830	12,062	2,095	672	15,127	11,293	3,192	642	IFRS 7.8(h); IFRS 9.4.1.2A	
Financial assets at amortised cost	132,510				130,792				131,224				131,472				IFRS 7.8(f); IFRS 9.4.1.2	
Derivatives – Hedge accounting	288	0	288	0	740	0	740	0	314	0	314	0	164	0	164	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⁾	4,684				3,507				3,716				3,839					
TOTAL ASSETS	221,961				208,792				217,993				209,272				IAS 1.9(a); ICG 6	

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

(mli EUR)		As of 30/09/2022						As of 31/12/2022						As of 31/03/2023						As of 30/06/2023						References
Breakdown of financial assets by instrument and by counterparty sector ¹⁾		Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			
		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	
Financial assets at fair value through other comprehensive income	Debt securities	15,841	10	0	-2	0	0	14,932	257	0	-2	0	0	14,145	264	0	-2	0	0	14,717	7	0	-2	0	0	Annex V.Part 1.31, 44(b)
	Loans and advances	771	4	0	-1	0	0	854	4	0	-1	0	0	851	0	0	-1	0	0	838	0	0	-1	0	0	Annex V.Part 1.32, 44(a)
Financial assets at amortised cost	Debt securities	1,590	0	0	0	0	0	1,775	0	0	0	0	2,057	0	0	-1	0	0	2,183	0	0	-1	0	0	Annex V.Part 1.31, 44(b)	
	Loans and advances	123,207	7,418	1,269	-36	-535	-408	120,939	7,949	1,117	-38	-560	-395	121,101	7,911	1,165	-40	-570	-403	121,569	6,710	2,069	-38	-487	-539	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.

2023 EU-wide Transparency Exercise

Breakdown of liabilities

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)

LIABILITIES:	Carrying amount				References
	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	
Financial liabilities held for trading	24,956	17,182	15,476	16,996	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	10,535	10,915	11,406	11,527	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	173,114	167,908	177,990	167,680	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	1,231	706	714	811	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0	0	0	0	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	1,183	1,133	1,275	1,152	IAS 37.10; IAS 1.54(l)
Tax liabilities	112	211	216	106	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	568	527	658	515	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	211,699	198,582	207,734	198,788	IAS 1.9(b);IG 6
TOTAL EQUITY	10,262	10,210	10,258	10,484	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	221,961	208,792	217,993	209,272	IAS 1.1G6

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

2023 EU-wide Transparency Exercise

Breakdown of liabilities

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)

Breakdown of financial liabilities by instrument and by counterparty sector		Carrying amount				References
		As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	
Derivatives		14,795	13,402	12,278	12,382	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
	Debt securities	40	45	39	73	Annex V.Part 1.31
Deposits	Central banks	23,764	23,780	20,985	15,436	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	0	0	0	0	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	11,570	9,413	11,335	10,919	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	4,632	3,656	5,735	5,266	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	43,551	42,607	42,337	41,151	Annex V.Part 1.42(c),44(c)
	of which: Current accounts / overnight deposits	14,197	13,939	13,862	13,769	ECB/2013/33 Annex 2.Part 2.9.1
	Other financial corporations	29,425	24,967	27,494	28,573	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	7,350	5,362	6,405	5,527	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	14,069	11,903	15,381	12,266	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	9,711	7,654	9,783	9,043	ECB/2013/33 Annex 2.Part 2.9.1
	Households	21,906	22,168	22,550	22,390	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	15,338	15,189	14,906	14,495	Annex V.Part 1.42(f), 44(c)
Debt securities issued		50,439	48,114	52,923	53,272	Annex V.Part 1.37, Part 2.98
Of which: Subordinated Debt securities issued		1,594	1,700	1,920	1,943	Annex V.Part 1.37
Other financial liabilities		277	314	264	553	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		209,836	196,711	205,586	197,015	

2023 EU-wide Transparency Exercise

Market Risk

Landesbank Hessen-Thüringen Girozentrale

	SA		IM										IM											
	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum item)		STRESSED VaR (Memorandum item)			INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum item)		STRESSED VaR (Memorandum item)			INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			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	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			
(mln EUR)	As of 30/09/2022	As of 31/12/2022	As of 30/09/2022										As of 31/12/2022											
Traded Debt Instruments	678	479	140	24	219	30							157	34	189	30								
Of which: General risk	0	0	140	24	219	30							157	34	189	30								
Of which: Specific risk	678	479	0	0	0	0							0	0	0	0								
Equities	8	2	0	0	0	0							0	0	0	0								
Of which: General risk	5	2	0	0	0	0							0	0	0	0								
Of which: Specific risk	3	1	0	0	0	0							0	0	0	0								
Foreign exchange risk	379	393	0	0	0	0							0	0	0	0								
Commodities risk	0	0	0	0	0	0							0	0	0	0								
Total	1,065	875	140	24	219	30	0	0	0	0	0	0	157	34	189	30	0	0	0	0	0	0	0	4,330
	As of 31/03/2023	As of 30/06/2023	As of 31/03/2023										As of 30/06/2023											
Traded Debt Instruments	438	382	175	34	204	40							147	31	180	37								
Of which: General risk	0	0	175	34	204	40							147	31	180	37								
Of which: Specific risk	438	382	0	0	0	0							0	0	0	0								
Equities	3	4	0	0	0	0							0	0	0	0								
Of which: General risk	2	2	0	0	0	0							0	0	0	0								
Of which: Specific risk	1	2	0	0	0	0							0	0	0	0								
Foreign exchange risk	381	338	0	0	0	0							0	0	0	0								
Commodities risk	0	6	0	0	0	0							0	0	0	0								
Total	823	730	175	34	204	40	0	0	0	0	0	0	147	31	180	37	0	0	0	0	0	0	0	4,081

Market risk template does not include CUI positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OVI template.

IRB Approach table for Consolidated data, As of 31/03/2023 and As of 30/06/2023. Columns include Original Exposure, Exposure Value, Risk exposure amount, and Value adjustments and provisions.

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects). (2) IRB Total does not include the Securitisation position unlike in the results prior to the 2013 exercise.

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

IRB Approach table for GERMANY, As of 31/03/2023 and As of 30/06/2023. Columns include Original Exposure, Exposure Value, Risk exposure amount, and Value adjustments and provisions.

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

IRB Approach table for UNITED STATES, As of 31/03/2023 and As of 30/06/2023. Columns include Original Exposure, Exposure Value, Risk exposure amount, and Value adjustments and provisions.

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

IRB Approach table for FRANCE, As of 31/03/2023 and As of 30/06/2023. Columns include Original Exposure, Exposure Value, Risk exposure amount, and Value adjustments and provisions.

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

IRB Approach table for LUXEMBOURG, As of 31/03/2023 and As of 30/06/2023. Columns include Original Exposure, Exposure Value, Risk exposure amount, and Value adjustments and provisions.

(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).

2023 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Landesbank Hessen-Thüringen Girozentrale

As of 31/12/2022

Residual Maturity		Country / Region		Direct exposures												Risk weighted exposure amount	
				On balance sheet				Derivatives				Off balance sheet					
				Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures			
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																	
[0 - 3M]																	
[3M - 1Y]																	
[1Y - 2Y]																	
[2Y - 3Y]																	
[3Y - 5Y]																	
[5Y - 10Y]																	
[10Y - more]																	
Total																	

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 counterparties 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 counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and/or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparties (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.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic Of The Congo, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Switzerland, United Republic Of Tanzania, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

(6) The columns "Total carrying amount of non-derivative financial assets (net of short positions)" provide information on a net basis, whilst the related "of which" positions present information on a gross basis.

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

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

2023 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Landesbank Hessen-Thüringen Girozentrale

As of 30/06/2023

(min EUR)		Direct exposures													Risk weighted exposure amount
		On balance sheet				Derivatives				Off balance sheet					
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures			
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				
Residual Maturity	Country / Region														
[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	153 288 403 235 720 926 204 2,929	153 288 403 234 720 925 204 2,929	0 0 0 2 10 5 0 17	0 0 0 0 0 0 0 0	84 84 221 52 728 460 32 1,227	69 204 183 181 416 460 172 1,685	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 440

Notes and definitions

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 March 2018.

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

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

(3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments

(5) Residual countries not reported separately in the Transparency exercise

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.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic Of The Congo, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Switzerland, United Republic Of Tanzania, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

(6) The columns "Total carrying amount of non-derivative financial assets (net of short positions)" provide information on a net basis, whilst the related "of which" positions present information on a gross basis.

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

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

2023 EU-wide Transparency Exercise
 Performing and non-performing exposures
 Landesbank Hessen-Thüringen Girozentrale

	As of 30/09/2022										As of 31/12/2022									
	Gross carrying amount/ Nominal amount					Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ¹⁾					Gross carrying amount/ Nominal amount					Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ¹⁾				
	Of which performing but past due >30 days and <90 days		Of which non-performing ²⁾			On performing exposures ³⁾		On non-performing exposures ²⁾			Of which performing but past due >30 days and <90 days		Of which non-performing ²⁾			On performing exposures ³⁾		On non-performing exposures ²⁾		
			Of which: defaulted	Of which Stage 3 ⁴⁾				Of which Stage 3 ⁴⁾					Of which: defaulted	Of which Stage 3 ⁴⁾			Of which Stage 3 ⁴⁾			
Cash balances at central banks and other demand deposits	49,037	0	0	0	0	0	0	0	0	40,068	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	17,555	0	0	0	0	3	0	0	0	17,074	0	0	0	0	0	2	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	3,052	0	0	0	0	0	0	0	0	3,057	0	0	0	0	0	0	0	0	0	0
Credit institutions	13,193	0	0	0	0	2	0	0	0	12,955	0	0	0	0	0	2	0	0	0	0
Other financial corporations	243	0	0	0	0	0	0	0	0	271	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	187	0	0	0	0	0	0	0	0	191	0	0	0	0	0	0	0	0	0	0
Loans and advances (including at amortised cost and fair value)	135,701	5	1,275	1,274	1,269	572	409	408	621	133,835	4	1,123	1,122	1,117	598	396	395	450	450	
Central banks	50	0	0	0	0	0	0	0	0	54	0	0	0	0	0	0	0	0	0	0
General governments	29,483	0	0	0	0	1	0	0	0	29,851	1	0	0	0	0	0	0	0	0	0
Credit institutions	13,867	0	2	2	2	2	0	0	1	12,779	0	1	1	1	2	0	0	0	1	1
Other financial corporations	11,671	0	1	1	1	6	1	1	0	12,272	0	2	2	2	5	1	1	1	0	0
Non-financial corporations	72,122	1	1,190	1,190	1,185	553	388	387	563	70,466	0	1,032	1,032	1,027	577	374	373	388	388	
of which: small and medium-sized enterprises	2,737	1	18	18	18	2	6	6	9	2,191	0	15	15	15	2	6	6	6	8	
of which: Loans collateralised by commercial immovable property	19,330	0	499	499	499	14	138	138	277	17,763	0	324	324	324	13	106	106	169	169	
Households	8,508	4	82	81	81	11	20	20	57	8,474	3	87	86	86	15	20	20	60	60	
of which: Loans collateralised by residential immovable property	6,514	3	46	45	45	5	2	2	41	6,564	2	52	51	51	7	2	2	45	45	
of which: Credit for consumption	233	1	7	7	7	3	6	6	0	232	0	7	7	7	4	6	6	0	0	
NET INSTRUMENTS other than MPT	202,293	5	1,275	1,274	1,269	574	409	408	621	199,977	4	1,123	1,122	1,117	601	396	395	450	450	
OFF-BALANCE SHEET EXPOSURES	44,893		200	200	185	26	52	52	6	42,849		178	178	163	28	64	62	4	4	

¹⁾ For the definition of non-performing exposures please refer to Article 47(a)(2) of Regulation (EU) No 575/2013 (CRR).

²⁾ Institutions must have the cumulative amount of expected credit losses since initial recognition for financial instruments subject to assessment and provisions for off-balance sheet exposures.

³⁾ Institutions must have the cumulative amount of expected credit losses since initial recognition for financial instruments subject to assessment and provisions for off-balance sheet exposures.

⁴⁾ 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 PFRB framework (template F 16.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same term (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions) is disclosed consistently with the PFRB sign convention. This is because, based on the sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

⁵⁾ From June 2022, 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.

2023 EU-wide Transparency Exercise
 Performing and non-performing exposures
 Landesbank Hessen-Thüringen Girozentrale

	As of 31/03/2023										As of 30/06/2023														
	Gross carrying amount/ Nominal amount						Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions*				Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount/ Nominal amount						Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions*				Collaterals and financial guarantees received on non-performing exposures			
	Of which performing but past due >90 days and <=90 days		Of which non-performing ⁽¹⁾		On performing exposures ⁽²⁾	On non-performing exposures ⁽²⁾	On performing exposures ⁽²⁾	On non-performing exposures ⁽²⁾	Of which performing but past due >90 days and <=90 days			Of which non-performing ⁽¹⁾		On performing exposures ⁽²⁾	On non-performing exposures ⁽²⁾	On performing exposures ⁽²⁾	On non-performing exposures ⁽²⁾								
			Of which: defaulted	Of which Stage 3 ⁽³⁾							Of which: defaulted	Of which Stage 3 ⁽³⁾													
Cash balances at central banks and other demand deposits	49,876	0	0	0	0	0	0	0	0	41,451	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Debt securities (including at amortised cost and fair value)	16,579	0	0	0	0	2	0	0	0	17,013	0	0	0	0	2	0	0	0	0	0	0	0	0	0	0
Central banks	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
General governments	3,391	0	0	0	0	0	0	0	0	3,527	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	12,446	0	0	0	0	2	0	0	0	13,200	0	0	0	2	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	180	0	0	0	0	0	0	0	0	152	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	161	0	0	0	0	0	0	0	0	131	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Loans and advances (including at amortised cost and fair value)	133,908	37	1,170	1,169	1,165	611	404	403	389	134,638	5	2,078	2,077	2,069	527	542	539	950							
Central banks	50	0	0	0	0	0	0	0	0	50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	29,682	0	0	0	0	1	0	0	0	29,368	2	0	0	0	1	0	0	0	0	0	0	0	0	0	0
Credit institutions	12,755	0	1	1	1	2	0	0	1	13,531	0	1	1	1	2	0	0	0	0	0	0	0	0	0	0
Other financial corporations	12,529	0	2	2	2	5	1	1	0	12,239	0	2	2	2	3	1	1	1	0	0	0	0	0	0	0
Non-financial corporations	70,425	32	1,082	1,082	1,078	387	385	384	328	70,388	0	1,994	1,994	1,986	506	521	521	891							
of which: small and medium-sized enterprises	2,066	0	15	15	15	2	6	6	8	2,039	0	15	15	15	2	6	6	7							
of which: Loans collateralised by commercial immovable property	17,427	0	308	308	308	18	106	106	130	17,161	0	1,070	1,070	1,070	25	216	216	629							
Households	8,467	4	84	83	83	17	18	18	60	8,463	4	81	80	80	15	17	17	59							
of which: Loans collateralised by residential immovable property	6,391	3	51	50	50	8	2	2	45	6,423	2	49	48	48	8	2	2	44							
of which: Credit for consumption	225	1	7	7	7	4	6	6	0	215	1	7	7	7	4	6	6	0							
DEBT INSTRUMENTS other than HFT	206,343	37	1,170	1,169	1,165	614	404	403	389	192,502	5	2,078	2,077	2,069	529	542	539	950							
OFF-BALANCE SHEET EXPOSURES	42,951		188	188	167	26	62	60	3	41,471		288	288	265	24	63	59	5							

(1) For the definition of non-performing exposures please refer to Article 4(1)(2) of Regulation (EU) No 575/2013 (CRD IV).
 (2) Institutions report here the cumulative amount of expected credit losses since initial recognition for financial instruments subject to impairment and provisions for off-balance sheet exposures.
 (3) Institutions report here the cumulative amount of expected credit losses since initial recognition for financial instruments subject to impairment, the accumulated negative changes in fair value due to credit risk for financial instruments measured at fair value through profit or loss other than HFT and provisions for off-balance sheet exposures.
 (4) For the on-balance sheet items, accumulated impairment 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 F.18.00 / F.18.05), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451 - ITS on Supervisory reporting. However, for the off-balance sheet exposures, the same item (Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions) is disclosed consistently with the FINREP sign convention. This is because, based on the sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.
 (5) 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.

2023 EU-wide Transparency Exercise

Forborne exposures

Landesbank Hessen-Thüringen Girozentrale

	As of 30/09/2022						As of 31/12/2022						
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures		Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on 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	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	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	
(mln EUR)													
Cash balances at central banks and other demand deposits	0	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	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)	2,397	935	376	360	1,145	400	2,174	760	340	325	895	254	
Central banks	0	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	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	2,363	914	374	357	1,116	383	2,149	741	338	323	874	238	
of which: small and medium-sized enterprises	8	5	1	1	4		5	2	1	1	1		
Households	33	20	2	2	29	17	24	19	2	2	21	17	
DEBT INSTRUMENTS other than HFT	2,397	935	376	360	1,145		2,174	760	340	325	895		
Loan commitments given	280	41	12	10	23	1	219	19	13	12	23	1	
QUALITY OF FORBEARANCE ²													
Loans and advances that have been forborne more than twice ³	0						0						
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria ³	0						0						

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

⁽²⁾ For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ("Accumulated impairment, accumulated changes in fair value due to credit risk and provisions") is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

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

2023 EU-wide Transparency Exercise

Forborne exposures

Landesbank Hessen-Thüringen Girozentrale

	As of 31/03/2023						As of 30/06/2023						
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures		Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures		
	Of which non-performing exposures with forbearance measures		Of which 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 non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		
(mln EUR)													
Cash balances at central banks and other demand deposits	0	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	0
Central banks	0	0	0	0	0		0	0	0	0	0		0
General governments	0	0	0	0	0		0	0	0	0	0		0
Credit institutions	0	0	0	0	0		0	0	0	0	0		0
Other financial corporations	0	0	0	0	0		0	0	0	0	0		0
Non-financial corporations	0	0	0	0	0		0	0	0	0	0		0
Loans and advances (including at amortised cost and fair value)	2,322	748	353	338	959	205	2,246	765	351	335	905	179	
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	139	0	0	0	0	0	172	0	0	0	0	0	
Non-financial corporations	2,158	730	350	336	937	189	2,050	747	349	333	884	163	
of which: small and medium-sized enterprises	5	2	1	1	1		4	2	1	1	1		
Households	24	18	2	2	22	16	24	18	2	2	22	16	
DEBT INSTRUMENTS other than HFT	2,322	748	353	338	959		2,246	765	351	335	905		
Loan commitments given	364	24	13	12	22	1	284	71	14	13	14	2	
QUALITY OF FORBEARANCE²													
Loans and advances that have been forborne more than twice ³	0						0						
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria ³	0						0						

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

(2) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions) is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

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

2023 EU-wide Transparency Exercise
Breakdown of loans and advances to non-financial corporations other than held for trading
 Landesbank Hessen-Thüringen Girozentrale

(min EUR)	AS OF 30/09/2022					AS OF 31/12/2022					AS OF 31/03/2023					AS OF 30/06/2023								
	Gross carrying amount		Of which: non-perform	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ¹	Gross carrying amount		Of which: non-perform	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ¹	Gross carrying amount		Of which: non-perform	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ¹	Gross carrying amount		Of which: non-perform	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ¹
		of which: defaulted						of which: defaulted						of which: defaulted						of which: defaulted				
A Agriculture, forestry and fishing	13	0	0	13	0	0	13	0	0	13	0	0	13	0	0	13	0	0	13	0	0	13	0	0
B Mining and quarrying	76	0	0	76	1	0	44	0	0	44	1	0	44	0	0	55	0	0	55	0	0	55	1	0
C Manufacturing	7,152	66	66	7,152	38	0	6,470	66	66	6,470	38	0	6,493	67	67	6,493	36	0	6,447	106	106	6,447	35	0
D Electricity, gas, steam and air conditioning supply	7,802	31	31	7,792	18	0	7,307	56	56	7,296	31	0	7,125	88	88	7,116	41	0	6,676	87	87	6,668	53	0
E Water supply	2,801	6	6	2,741	0	0	2,790	6	6	2,732	0	0	2,837	5	5	2,881	0	0	3,057	5	5	3,003	0	0
F Construction	600	19	19	600	2	0	513	19	19	513	2	0	595	19	19	555	2	0	586	19	19	586	2	0
G Wholesale and retail trade	1,735	25	25	1,735	6	0	2,275	96	96	2,275	37	0	2,235	104	104	2,235	43	0	2,048	12	12	2,048	12	0
H Transport and storage	5,164	312	312	5,120	63	0	5,030	235	235	4,999	51	0	4,850	200	200	4,820	40	0	4,795	195	195	4,765	39	0
I Accommodation and food service activities	117	0	0	117	0	0	119	0	0	119	0	0	119	0	0	119	0	0	119	0	0	119	0	0
J Information and communication	2,906	3	3	2,906	4	0	2,927	4	4	2,927	4	0	3,261	4	4	3,261	4	0	3,102	3	3	3,102	4	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	35,535	672	672	35,535	789	0	34,777	483	483	34,777	770	0	34,494	530	530	34,494	787	0	34,546	1,537	1,537	34,546	864	0
M Professional, scientific and technical activities	1,154	17	17	1,154	4	0	1,184	35	35	1,184	2	0	1,387	35	35	1,387	2	0	1,876	0	0	1,876	3	0
N Administrative and support service activities	2,403	35	35	2,403	7	0	2,521	31	31	2,521	8	0	2,649	29	29	2,649	10	0	2,702	28	28	2,702	7	0
O Public administration and defence, compulsory social security	1,404	0	0	1,397	0	0	1,481	0	0	1,474	0	0	1,558	0	0	1,551	0	0	1,637	0	0	1,631	0	0
P Education	384	0	0	384	1	0	453	0	0	453	1	0	435	0	0	435	1	0	431	0	0	431	1	0
Q Human health services and social work activities	1,481	1	1	1,481	2	0	1,266	1	1	1,266	2	0	1,263	1	1	1,263	2	0	1,282	0	0	1,282	1	0
R Arts, entertainment and recreation	428	0	0	427	3	0	419	0	0	418	2	0	357	0	0	356	1	0	348	0	0	347	5	0
S Other services	964	1	1	964	1	0	767	0	0	767	1	0	661	0	0	661	0	0	668	0	0	668	0	0
Loans and advances	72,122	1,190	1,190	71,992	949	0	70,306	1,032	1,032	70,300	951	0	70,475	1,082	1,082	70,321	972	0	70,388	1,284	1,284	70,287	1,029	0

¹⁾ The items 'accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (template F 06.01), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451 - ITS on Supervisory reporting.