



2015 EU-wide Transparency Exercise

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

2015 EU-wide Transparency Exercise

Capital

Landesbank Hessen-Thüringen Girozentrale

CRR / CRDIV DEFINITION OF CAPITAL	As of 31/12/2014	As of 30/06/2015	COREP CODE	REGULATION
OWN FUNDS	9,965	9,893	CA1 {1}	Articles 4(118) and 72 of CRR
COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	7,212	7,111	CA1 {1.1.1}	Article 50 of CRR
Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	3,947	3,947	CA1 {1.1.1.1}	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
Retained earnings	3,351	3,487	CA1 {1.1.1.2}	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (f) of CRR
Accumulated other comprehensive income	-193	-218	CA1 {1.1.1.3}	Articles 4(100), 26(1) point (d) and 36 (1) point (f) of CRR
Other Reserves	0	0	CA1 {1.1.1.4}	Articles 4(117) and 26(1) point (e) of CRR
Funds for general banking risk	0	0	CA1 {1.1.1.5}	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
Minority interest given recognition in CET1 capital	0	0	CA1 {1.1.1.7}	Article 84 of CRR
Adjustments to CET1 due to prudential filters	-23	-41	CA1 {1.1.1.9}	Articles 32 to 35 and 36 (1) point (f) of CRR
(-) Intangible assets (including Goodwill)	-157	-155	CA1 {1.1.1.10 + 1.1.1.11}	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CRR
(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-5	-8	CA1 {1.1.1.12}	Articles 36(1) point (c) and 38 of CRR
(-) IRB shortfall of credit risk adjustments to expected losses	-556	-549	CA1 {1.1.1.13}	Articles 36(1) point (d), 40 and 159 of CRR
(-) Defined benefit pension fund assets	0	0	CA1 {1.1.1.14}	Articles 4(109), 36(1) point (e) and 41 of CRR
(-) Reciprocal cross holdings in CET1 Capital	0	0	CA1 {1.1.1.15}	Articles 4(122), 36(1) point (g) and 44 of CRR
(-) Excess deduction from AT1 items over AT1 Capital	0	0	CA1 {1.1.1.16}	Article 36(1) point (j) of CRR
(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	CA1 {1.1.1.17 to 1.1.1.21}	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point (k) (iii) and 379(3) of CRR; Articles 36(1) point (k) (iv) and 153(8) of CRR and Articles 36(1) point (k) (v) and 155(4) of CRR.
Of which: from securitisation positions (-)	0	0	CA1 {1.1.1.18}	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	CA1 {1.1.1.22}	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	CA1 {1.1.1.23}	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	CA1 {1.1.1.24}	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
(-) Amount exceeding the 17.65% threshold	0	0	CA1 {1.1.1.25}	Article 470 of CRR
Other CET1 capital elements and deductions	-3	0	CA1 {1.1.1.27} + CA1 {1.1.1.28}	-
Transitional adjustments	851	648	CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	-
Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	CA1 {1.1.1.6}	Articles 483(1) to (3), and 484 to 487 of CRR
Transitional adjustments due to additional minority interests (+/-)	0	0	CA1 {1.1.1.8}	Articles 479 and 480 of CRR
Other transitional adjustments to CET1 Capital (+/-)	851	648	CA1 {1.1.1.26}	Articles 469 to 472, 478 and 481 of CRR
ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	491	478	CA1 {1.2}	Article 61 of CRR
Additional Tier 1 Capital instruments (including grandfathered amounts)	843	737	CA1 {1.1.2.1} + CA1 {1.1.2.2} + CA1 {1.1.2.3} + CA1 {1.1.2.4}	
Other additional Tier 1 Capital components and deductions (after transitional adjustments)	-352	-260	CA1 {1.1.2} - (CA1 {1.1.2.1} + CA1 {1.1.2.2} + CA1 {1.1.2.3} + CA1 {1.1.2.4})	
TIER 1 CAPITAL (net of deductions and after transitional adjustments)	7,703	7,589	CA1 {1.1}	Article 25 of CRR
TIER 2 CAPITAL (net of deductions and after transitional adjustments)	2,261	2,304	CA1 {1.2}	Article 71 of CRR
Tier 2 Capital instruments (including grandfathered amounts)	2,489	2,473	CA1 {1.2.1} + CA1 {1.2.2} + CA1 {1.2.3} + CA1 {1.2.4}	
Other Tier 2 Capital components and deductions (after transitional adjustments)	-227	-169	CA1 {1.2} - (CA1 {1.2.1} + CA1 {1.2.2} + CA1 {1.2.3} + CA1 {1.2.4})	
TOTAL RISK EXPOSURE AMOUNT	53,821	55,261	CA2 {1}	Articles 92(3), 95, 96 and 98 of CRR
Common Equity Tier 1 Capital ratio	13.40%	12.87%	CA3 {1}	-
Tier 1 Capital ratio	14.31%	13.73%	CA3 {3}	-
Total Capital ratio	18.51%	17.90%	CA3 {5}	-



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Risk exposure amounts

Landesbank Hessen-Thüringen Girozentrale

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

(1) May include hedges, which are not securitisation positions, as per Article 338.3 of CRR

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Landesbank Hessen-Thüringen Girozentrale

(mln EUR)	As of 31/12/2014	As of 30/06/2015
Interest income	4,744	2,230
Of which debt securities income	333	143
Of which loans and advances income	3,021	1,440
Interest expenses	3,445	1,570
(Of which deposits expenses)	1,593	727
(Of which debt securities issued expenses)	649	278
(Expenses on share capital repayable on demand)	0	0
Dividend income	100	24
Net Fee and commission income	286	148
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	17	21
Gains or (-) losses on financial assets and liabilities held for trading, net	574	-42
Gains or (-) losses on financial assets and liabilities designated at fair value through profit or loss, net	-428	156
Gains or (-) losses from hedge accounting, net	13	-1
Exchange differences [gain or (-) loss], net	0	0
Net other operating income /(expenses)	-54	4
TOTAL OPERATING INCOME, NET	1,808	970
(Administrative expenses)	1,110	559
(Depreciation)	41	19
(Provisions or (-) reversal of provisions)	-17	-10
(Commitments and guarantees given)	-7	-5
(Other provisions)	-10	-4
Of which pending legal issues and tax litigation ¹	51	
Of which restructuring ¹	41	
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	183	99
(Loans and receivables)	183	62
(Held to maturity investments, AFS assets and financial assets measured at cost)	0	37
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	-3	0
(of which Goodwill)	0	0
Negative goodwill recognised in profit or loss	0	0
Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates	90	4
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	586	307
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	388	203
Profit or (-) loss after tax from discontinued operations	0	0
PROFIT OR (-) LOSS FOR THE YEAR	388	203
Of which attributable to owners of the parent	385	206

⁽¹⁾ Information available only as of end of the year

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Credit Risk - Standardised Approach

Landesbank Hessen-Thüringen Girozentrale

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
Consolidated data	Central governments or central banks	1,106	1,107	13		1,236	1,236	38	
	Regional governments or local authorities	9,601	10,710	19		10,104	11,206	3	
	Public sector entities	2,717	2,012	167		2,812	1,997	192	
	Multilateral Development Banks	338	338	0		229	229	0	
	International Organisations	692	692	1		636	636	0	
	Institutions	22,155	21,528	804		20,299	19,530	768	
	Corporates	3,636	1,923	1,555		3,727	2,026	1,674	
	of which: SME	108	91	85		101	89	83	
	Retail	1,555	135	106		1,492	121	92	
	of which: SME	59	6	3		51	6	3	
	Secured by mortgages on immovable property	1,544	1,486	519		1,466	1,466	511	
	of which: SME	147	144	42		146	141	41	
	Exposures in default	314	247	286	58	322	210	248	102
	Items associated with particularly high risk	123	72	108		107	54	81	
	Covered bonds	389	389	40		241	241	23	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	1,454	964	1,032		1,473	984	1,057		
Securitisation	1,113	1,106	1,180		1,307	1,307	1,237		
Other exposures	291	291	291		395	395	395		
Standardised Total²	47,029	43,000	6,122	101	45,912	41,648	6,231	139	

(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).

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
GERMANY	Central governments or central banks	412	412	11		584	585	25	
	Regional governments or local authorities	9,559	10,660	9		10,104	11,206	3	
	Public sector entities	1,481	1,383	48		1,330	1,245	48	
	Multilateral Development Banks	0	0	0		56	56	0	
	International Organisations	0	0	0		69	69	0	
	Institutions	21,052	20,352	354		18,945	18,173	303	
	Corporates	3,028	1,480	1,146		3,011	1,454	1,161	
	of which: SME	108	91	85		101	89	83	
	Retail	1,315	118	67		1,413	106	79	
	of which: SME	59	6	3		51	6	3	
	Secured by mortgages on immovable property	1,481	1,423	490		1,458	1,402	484	
	of which: SME	147	144	42		146	141	41	
	Exposures in default	120	106	126	6	109	93	109	9
	Items associated with particularly high risk	23	23	34		18	18	27	
	Covered bonds	312	312	31		237	237	22	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	1,356	866	933		1,415	925	984		
Securitisation									
Other exposures	290	290	290		297	297	297		
Standardised Total²	41,200	41,200	1,200	18	39,700	39,700	1,200	24	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
UNITED STATES	Central governments or central banks	67	67	3		167	167	8	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	1,202	596	119		1,448	719	144	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	174	152	99		137	137	97	
	Corporates	67	63	55		128	123	90	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		2	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	148	102	102	45	159	75	75	83
	Items associated with particularly high risk	55	4	6		56	4	6	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	46	46	46		48	48	48		
Securitisation									
Other exposures	0	0	0		0	0	0		
Standardised Total²	1,489	1,489	317	59	1,651	1,651	317	95	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
FRANCE	Central governments or central banks	88	88	1		60	60	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	33	33	0		32	32	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	178	103	40		143	88	26	
	Corporates	52	48	35		54	54	56	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	31	31	3		2	2	2	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
Standardised Total²	299	299	40	0	299	299	40	0	

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

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		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	Central governments or central banks	27	27	0		11	11	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	578	528	150		741	680	176	
	Corporates	221	90	85		263	145	158	
	of which: SME	0	0	0		0	0	0	
	Retail	1	0	0		2	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	6	2	2	4	6	2	2	4
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	2	2	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		9	9	23		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	Standardised Total²			10				9	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		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 governments or central banks	84	84	0		68	68	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	102	204	91		71	180	76	
	Corporates	59	57	45		72	71	55	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	12	12	1		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	Standardised Total²			1				1	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		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	Central governments or central banks	3	3	0		3	3	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	21	17	0		17	17	0	
	International Organisations	13	371	0		0	0	0	
	Institutions	8	7	3		7	7	1	
	Corporates	3	3	3		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	6	6	10		5	5	7	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	51	51	51		0	0	0		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	Standardised Total²			0				0	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		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
SPAIN	Central governments or central banks	0	0	0		43	43	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1	0	0		1	0	0	
	Corporates	14	14	16		18	17	19	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	Standardised Total²			0				0	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		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
AUSTRIA	Central governments or central banks	105	105	0		27	27	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1	2	1		0	1	0	
	Corporates	42	41	13		40	39	14	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	11	11	1		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
Standardised Total²				0				0	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		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	Central governments or central banks	110	95	3		196	196	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	1	1	0		2	1	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	78	64	23		126	140	43	
	Corporates	23	20	6		5	2	2	
	of which: SME	0	0	0		0	0	0	
	Retail	20	15	0		54	13	8	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	76	61	0		64	63	27	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	1	0	1	0	1	1	2	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	1		0	0	1		
Securitisation									
Other exposures	0	0	0		7	7	7		
Standardised Total²				0				0	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		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
SWEDEN	Central governments or central banks	3	3	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	2	2	0		3	3	1	
	Corporates	3	3	4		6	6	6	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	3	3	0		2	2	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
Standardised Total²				0				0	

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

2015 EU-wide Transparency Exercise

Credit Risk - IRB Approach

Landesbank Hessen-Thüringen Girozentrale

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
			Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted
(min EUR, %)													
Consolidated data	Central banks and central governments	14,429	1	27,465	1,093	0	3	27,649	1	30,485	1,257	0	5
	Institutions	14,959	24	13,672	3,198	10	9	15,913	21	14,757	3,465	0	9
	Corporates	79,419	3,289	68,653	31,193	52	1,012	81,269	3,126	69,620	30,492	49	896
	Corporates - Of Which: Specialised Lending	35,773	1,790	33,499	16,668	0	494	36,843	1,452	34,488	16,492	0	408
	Corporates - Of Which: SME	3,161	86	3,366	1,821	52	42	3,232	95	3,995	1,765	0	48
	Retail	5,219	79	4,871	1,076	26	32	5,347	70	4,989	1,097	23	29
	Retail - Secured on real estate property	3,399	50	3,379	724	20	11	3,462	44	3,440	721	17	10
	Retail - Secured on real estate property - Of Which: SME	505	0	495	162	0	0	530	0	519	172	0	0
	Retail - Secured on real estate property - Of Which: non-SME	2,895	50	2,884	561	20	11	2,932	44	2,921	549	17	10
	Retail - Qualifying Revolving	839	2	591	54	0	1	836	2	587	55	0	1
	Retail - Other Retail	981	27	901	298	6	19	1,049	25	962	321	5	18
	Retail - Other Retail - Of Which: SME	227	0	175	72	0	0	225	0	181	76	0	0
	Retail - Other Retail - Of Which: non-SME	754	27	726	226	6	19	814	25	781	245	5	18
	Equity	213	0	213	622	0	0	189	0	189	528	0	0
	Securitisation	4,967	0	4,842	1,547	0	1	5,286	0	5,198	2,768	0	2
Other non credit-obligation assets													
IRB Total				39,249						40,006			

(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											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
			Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted
(min EUR, %)													
GERMANY	Central banks and central governments	22,489	0	25,092	563	0	0	24,460	0	26,969	654	0	0
	Institutions	2,042	0	1,650	366	0	1	2,134	0	1,841	397	0	2
	Corporates	46,209	1,985	39,189	15,391	35	604	45,278	2,222	37,922	16,134	24	624
	Corporates - Of Which: Specialised Lending	10,893	744	10,405	5,485	0	232	10,475	876	10,053	5,246	0	230
	Corporates - Of Which: SME	3,006	80	3,164	1,744	35	42	3,072	89	2,811	1,646	0	48
	Retail	5,166	78	4,822	1,067	26	31	5,293	69	4,939	1,084	22	28
	Retail - Secured on real estate property	3,366	50	3,346	715	19	11	3,430	43	3,408	713	16	10
	Retail - Secured on real estate property - Of Which: SME	501	0	492	161	0	0	527	0	517	170	0	0
	Retail - Secured on real estate property - Of Which: non-SME	2,865	50	2,854	554	19	11	2,903	43	2,892	543	16	10
	Retail - Qualifying Revolving	829	2	584	58	0	1	826	2	580	54	0	1
	Retail - Other Retail	971	27	891	294	6	19	1,037	24	951	317	5	18
	Retail - Other Retail - Of Which: SME	226	0	174	71	0	0	234	0	180	76	0	0
	Retail - Other Retail - Of Which: non-SME	744	27	717	223	6	19	803	24	771	241	5	18
	Equity	81	0	81	284	0	0	85	0	85	280	0	0
	Securitisation												
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
			Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted
(min EUR, %)													
UNITED STATES	Central banks and central governments	247	0	247	20	0	0	1,260	0	1,260	101	0	1
	Institutions	1,926	0	1,804	399	0	1	2,250	0	2,095	468	0	2
	Corporates	10,129	125	8,594	4,523	0	38	11,769	124	9,811	4,675	0	40
	Corporates - Of Which: Specialised Lending	8,245	125	7,462	3,896	0	33	9,022	124	8,528	4,057	0	37
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	5	0	4	1	0	0	4	0	3	1	0	0
	Retail - Secured on real estate property	3	0	3	1	0	0	2	0	2	1	0	0
	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-SME	3	0	3	1	0	0	2	0	2	1	0	0
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	1	0	1	0	0	0	1	0	1	0	0	0
	Equity	0	0	0	0	0	0	12	0	12	34	0	0
	Securitisation												
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
			Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted
(min EUR, %)													
FRANCE	Central banks and central governments	292	0	292	51	0	0	535	0	535	88	0	0
	Institutions	2,899	0	2,902	604	0	1	2,705	0	2,708	674	0	1
	Corporates	4,146	28	3,783	1,452	0	15	4,188	27	3,780	1,638	14	20
	Corporates - Of Which: Specialised Lending	3,164	8	3,037	1,148	0	8	3,179	8	3,055	1,308	0	13
	Corporates - Of Which: SME	16	0	16	6	0	15	0	15	5	0	0	0
	Retail	3	0	2	0	0	0	3	0	2	0	0	0
	Retail - Secured on real estate property	1	0	1	0	0	0	2	0	2	0	0	0
	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-SME	1	0	1	0	0	0	2	0	2	0	0	0
	Retail - Qualifying Revolving	1	0	1	0	0	1	0	1	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	54	0	54	184	0	0	25	0	25	86	0	0
	Securitisation												
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2014					As of 30/06/2015						
		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions
(min EUR, %)		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted				
UNITED KINGDOM	Central banks and central governments	293	0	602	57	0	0	386	0	690	68	0	0
	Institutions	1,553	0	1,547	422	9	0	2,002	0	1,972	541	0	0
	Corporates	2,959	167	3,898	1,381	16	91	4,230	0	4,125	1,407	11	12
	Corporates - Of Which: Specialised Lending	3,114	167	3,044	1,130	0	90	3,224	0	3,154	1,097	0	10
	Corporates - Of Which: SME	0	0	63	18	16	0	0	0	0	0	0	0
	Retail	7	0	6	2	0	0	8	0	7	2	0	0
	Retail - Secured on real estate property	5	0	5	2	0	0	6	0	6	2	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	1	0	0	0	0	0	1	0	0
	Retail - Secured on real estate property - Of Which: non-SME	5	0	5	2	0	0	5	0	5	1	0	0
	Retail - Qualifying Revolving	1	0	0	0	0	0	1	0	0	0	0	0
	Retail - Other Retail	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	1	0	1	0	0	0	1	0	1	0	0	0
	Equity	0	0	0	0	0	0	8	0	8	24	0	0
	Securitisation												
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2014					As of 30/06/2015						
		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions
(min EUR, %)		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted				
NETHERLANDS	Central banks and central governments	57	0	57	0	0	0	54	0	54	0	0	0
	Institutions	1,010	0	754	145	0	0	1,045	0	769	153	0	0
	Corporates	2,079	70	1,795	674	0	13	2,208	69	1,916	695	0	24
	Corporates - Of Which: Specialised Lending	844	0	819	350	0	2	980	0	957	374	0	3
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	1	0	0	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
	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-SME	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	8	0	8	24	0	0	0	0	0	0	0	0
	Securitisation												
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2014					As of 30/06/2015						
		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions
(min EUR, %)		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted				
LUXEMBOURG	Central banks and central governments	17	0	25	0	0	0	15	0	22	0	0	0
	Institutions	64	0	52	8	0	0	87	0	74	16	0	0
	Corporates	2,859	144	2,760	1,383	0	43	3,388	146	3,202	1,480	0	34
	Corporates - Of Which: Specialised Lending	2,382	20	2,317	1,290	0	10	2,432	34	2,366	1,188	0	6
	Corporates - Of Which: SME	89	0	88	28	0	0	102	0	101	40	0	0
	Retail	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property	1	0	1	0	0	0	1	0	1	0	0	0
	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-SME	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	1	0	1	2	0	0	0	0	0	1	0	0
	Securitisation												
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2014					As of 30/06/2015						
		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions
(min EUR, %)		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted				
SPAIN	Central banks and central governments	667	0	667	345	0	2	596	0	596	293	0	3
	Institutions	385	0	383	118	0	0	325	0	324	90	0	0
	Corporates	1,108	186	1,049	856	0	46	907	142	876	739	0	59
	Corporates - Of Which: Specialised Lending	667	175	662	605	0	33	616	132	592	553	0	46
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	1	0	0
	Retail	3	0	3	1	0	0	3	0	3	1	0	0
	Retail - Secured on real estate property	2	0	2	0	0	0	2	0	2	0	0	0
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	1	0	1	0	0	0	2	0	2	0	0	0
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	1	0	1	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	1	0	1	0	0	0
	Equity	5	0	5	15	0	0	3	0	3	9	0	0
	Securitisation												
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2014					As of 30/06/2015						
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
(min EUR, %)		Of which: defaulted		Of which: defaulted	Of which: defaulted		Of which: defaulted		Of which: defaulted				
AUSTRIA	Central banks and central governments	114	0	130	19	0	0	106	0	121	19	0	0
	Institutions	497	0	488	160	0	0	315	0	272	60	0	0
	Corporates	868	0	815	429	0	3	1,258	77	1,152	546	0	4
	Corporates - Of Which: Specialised Lending	286	0	273	176	0	1	284	0	277	178	0	2
	Corporates - Of Which: SME	1	0	1	0	0	0	1	0	1	0	0	0
	Retail	5	0	5	1	0	0	4	0	3	1	0	0
	Retail - Secured on real estate property	2	0	2	0	0	0	2	0	2	0	0	0
	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-SME	2	0	2	0	0	0	2	0	2	0	0	0
	Retail - Qualifying Revolving	1	0	1	0	0	1	0	1	0	0	0	0
	Retail - Other Retail	3	0	3	1	0	1	0	1	0	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	3	0	3	1	0	1	0	1	0	1	0	0
	Equity	1	0	1	2	0	0	0	0	0	0	0	0
Securitisation													
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2014					As of 30/06/2015						
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
(min EUR, %)		Of which: defaulted		Of which: defaulted	Of which: defaulted		Of which: defaulted		Of which: defaulted				
SWITZERLAND	Central banks and central governments	2	0	2	0	0	0	1	0	1	0	0	0
	Institutions	596	0	670	158	0	0	967	0	1,039	276	0	1
	Corporates	492	6	453	185	0	3	471	2	434	172	0	1
	Corporates - Of Which: Specialised Lending	110	2	108	55	0	0	107	0	106	45	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	12	0	12	3	0	0	13	1	12	4	0	0
	Retail - Secured on real estate property	8	0	8	2	0	0	8	1	8	2	0	0
	Retail - Secured on real estate property - Of Which: SME	1	0	1	1	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	7	0	7	2	0	0	7	1	7	2	0	0
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail	3	0	3	1	0	0	4	0	3	2	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	3	0	3	1	0	0	4	0	3	2	0	0
	Equity	2	0	2	7	0	0	4	0	4	11	0	0
Securitisation													
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2014					As of 30/06/2015						
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
(min EUR, %)		Of which: defaulted		Of which: defaulted	Of which: defaulted		Of which: defaulted		Of which: defaulted				
SWEDEN	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	863	0	839	112	0	0	827	0	802	123	0	0
	Corporates	507	0	476	210	0	1	493	0	448	170	0	1
	Corporates - Of Which: Specialised Lending	345	0	344	181	0	1	272	0	271	126	0	1
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	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	0	0
	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-SME	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	1	0	1	4	0	0	0
Securitisation													
Other non credit-obligation assets													
IRB Total													

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

2015 EU-wide Transparency Exercise

Sovereign Exposure

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)		As of 31/12/2014													
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)			
		of which: loans and advances		of which: AFS banking book		of which: FVO (designated at fair value through profit&loss) banking book		Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value	
		Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Austria	70 126 196	16 16 16	70 126 196	126 126 126	0 0 0	54 54 54	0 0 0	0 0 0	0 0 0	0 0 0	25 1 26	0 0 0	12 1 13	0 0 0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Belgium	114 31 23 168	0 0 0 0	114 31 23 168	26 10 23 60	0 0 0 0	88 21 109	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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Bulgaria	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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Cyprus	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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Czech Republic	3 0 4	0 0 0	3 0 4	0 0 0	0 0 0	3 0 4	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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Denmark	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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Estonia	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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Finland	41 0 41	0 0 0	41 0 41	41 0 41	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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	France	0 40 37 47 40 279 450	0 25 10 19 40 274 309	0 40 37 47 40 279 450	15 7 27 19 40 279 50	0 0 0 0 0 0 0	63 40 19 40 5 63	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	1 10 1 10 11	0 0 0 0 0 0 0	1 10 1 10 11	0 0 0 0 0 0 0

2015 EU-wide Transparency Exercise

Sovereign Exposure

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)		As of 31/12/2014															
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)					
		of which: loans and advances	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book	of which: Financial assets held for trading (2)	Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value					
						Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)				
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Malta	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Netherlands	113		113	56		57					108	0	20	0	54	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Poland	25		25	8		17					2	0	8	0	2	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Portugal	0		0	0		0					21	0	0	0	21	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Romania	0		0	0		0					23	0	0	0	23	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Slovakia	17		17	17		2					41	0	0	0	41	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Slovenia	0		0	0		0					0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Spain	70	34	70			36					21	0	10	0	21	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Sweden	0		0	0		0					0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total		753	600	753	62		91					31	0	31	0	31	0

2015 EU-wide Transparency Exercise

Sovereign Exposure

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)		As of 31/12/2014																
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)						
		of which: loans and advances		of which: AFS banking book		of which: FVO (designated at fair value through profit&loss) banking book		of which: Financial assets held for trading (2)		Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value		
		Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (-)	
[0 - 3M]	United Kingdom	20	20	20														
[3M - 1Y]																		
[1Y - 2Y]																		
[2Y - 3Y]		5	5	5														
[3Y - 5Y]		3	3	3														
[5Y - 10Y]																		
[10Y - more]																		
Total		28	28	28	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M]	Iceland																	
[3M - 1Y]																		
[1Y - 2Y]																		
[2Y - 3Y]																		
[3Y - 5Y]																		
[5Y - 10Y]																		
[10Y - more]																		
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M]	Liechtenstein																	
[3M - 1Y]																		
[1Y - 2Y]																		
[2Y - 3Y]																		
[3Y - 5Y]																		
[5Y - 10Y]																		
[10Y - more]																		
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M]	Norway																	
[3M - 1Y]																		
[1Y - 2Y]																		
[2Y - 3Y]																		
[3Y - 5Y]																		
[5Y - 10Y]																		
[10Y - more]																		
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M]	Australia																	
[3M - 1Y]																		
[1Y - 2Y]																		
[2Y - 3Y]																		
[3Y - 5Y]																		
[5Y - 10Y]																		
[10Y - more]																		
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M]	Canada																	
[3M - 1Y]																		
[1Y - 2Y]																		
[2Y - 3Y]																		
[3Y - 5Y]																		
[5Y - 10Y]																		
[10Y - more]																		
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M]	Hong Kong																	
[3M - 1Y]																		
[1Y - 2Y]																		
[2Y - 3Y]																		
[3Y - 5Y]																		
[5Y - 10Y]																		
[10Y - more]																		
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M]	Japan																	
[3M - 1Y]																		
[1Y - 2Y]																		
[2Y - 3Y]																		
[3Y - 5Y]																		
[5Y - 10Y]																		
[10Y - more]																		
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M]	U.S.	241	213	241	29											29	0	
[3M - 1Y]		162	162	162														
[1Y - 2Y]		4	0	4	4													
[2Y - 3Y]		14		14	14													
[3Y - 5Y]		136	81	136	54													
[5Y - 10Y]																		
[10Y - more]																		
Total		558	456	558	101	0	0	0	0	0	0	0	0	0	589	-5		

2015 EU-wide Transparency Exercise

Sovereign Exposure

Landesbank Hessen-Thüringen Girozentrale

(mln EUR)		As of 31/12/2014													
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)			
						Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value			
		of which: loans and advances	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book	of which: Financial assets held for trading (2)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	China	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Switzerland	42	42	42	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Other advanced economies non EEA	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Other Central and eastern Europe countries non EEA	2	2	2	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Middle East	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Latin America and the Caribbean	1	1	1	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Africa	2	2	2	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Others	3	3	3	0	0	0	0	0	0	0	0	0	0	0

Notes and definitions

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

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

(3) The exposures reported include the positions towards 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

(mln EUR)		As of 30/06/2015															
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)					
		of which: loans and advances		of which: AFS banking book		of which: FVO (designated at fair value through profit&loss) banking book		of which: Financial assets held for trading (2)		Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value	
		Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Austria	68 122 190	14 14 14	68 122 190	122 122 122	0 0 0	54 54 54	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	27 9 36	0 0 0	13 18 31	0 -1 -1	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Belgium	99 37 37 173	0 0 0 0	99 37 37 173	26 10 37 74	0 0 0 0	73 26 26 100	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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Bulgaria	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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Cyprus	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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Czech Republic	0 0 1 1	0 0 0 0	0 0 1 1	0 0 0 0	0 0 0 0	0 0 1 1	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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Denmark	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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Estonia	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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Finland	41 9 50	0 0 0	41 9 50	41 9 50	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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	France	40 7 10 46 19 264 388	25 10 46 19 264 299	40 7 10 46 19 264 388	15 7 10 46 19 264 23	0 0 0 0 0 0 0	66 7 46 19 264 66	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	1 10 10 11	0 0 0 0 0 0 0	1 10 10 11	0 0 0 0 0 0 0	

(mln EUR)		As of 30/06/2015													
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)			
						Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value			
		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book	of which: Financial assets held for trading (2)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	United Kingdom	9	9	9	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Iceland	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Liechtenstein	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Norway	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Australia	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Canada	13	0	13	13	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Hong Kong	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Japan	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	U.S.	58	58	58	23	5	0	0	0	0	0	550	89	-4	-1
		299	276	299	5	5	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0
		249	234	249	15	59	0	0	0	0	0	0	0	0	0
		59	59	59	0	0	0	0	0	0	0	0	0	0	0
		669	568	669	101	0	0	0	0	0	0	639	89	-5	-1

(mln EUR)		As of 30/06/2015															
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)					
						Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value					
		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book	of which: Financial assets held for trading (2)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)			
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more]	China																
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more]	Switzerland																
Total		48	48	48	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more]	Other advanced economies non EEA																
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more]	Other Central and eastern Europe countries non EEA																
Total		5	5	5	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more]	Middle East																
Total		1	1	1	1	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more]	Latin America and the Caribbean																
Total		2	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more]	Africa																
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more]	Others																
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

Notes and definitions

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

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

(3) The exposures reported include the positions towards 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

2015 EU-wide Transparency Exercise

Information on performing and non-performing exposures

Landesbank Hessen-Thüringen Girozentrale

	As of 31/12/2014							As of 30/06/2015							
	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions			Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁴		Collaterals and financial guarantees received on non-performing exposures
	Of which performing but past due >30 days and <=90 days	Of which non-performing ¹	Of which: defaulted	On performing exposures ²	On non-performing exposures ³	On performing exposures ²	On non-performing exposures ³		Of which performing but past due >30 days and <=90 days	Of which non-performing ¹	Of which: defaulted	On performing exposures ²	On non-performing exposures ³		
								(min EUR, %)							
Debt securities (including at amortised cost and fair value)	23,271	0	0	0	7	0	0	24,272	0	88	88	6	37	0	
Central banks	11	0	0	0	0	0	0	0	0	0	0	0	0	0	
General governments	8,518	0	0	0	6	0	0	8,606	0	0	0	5	0	0	
Credit institutions	13,230	0	0	0	0	0	0	14,246	0	0	0	0	0	0	
Other financial corporations	1,357	0	0	0	1	0	0	1,174	0	0	0	1	0	0	
Non-financial corporations	155	0	0	0	0	0	0	247	0	88	88	0	37	0	
Loans and advances (including at amortised cost and fair value)	112,383	55	3,498	3,498	265	961	666	116,992	46	3,433	3,433	268	880	787	
Central banks	0	0	0	0	0	0	0	3,543	0	0	0	0	0	0	
General governments	19,742	0	3	3	9	3	0	21,502	2	3	3	8	2	0	
Credit institutions	20,505	0	4	4	1	1	3	17,028	0	10	10	1	1	3	
Other financial corporations	9,821	20	171	171	12	30	40	10,952	0	589	589	16	69	198	
Non-financial corporations	56,682	28	3,110	3,110	237	869	571	58,294	40	2,650	2,650	237	754	536	
Households	5,634	6	210	210	5	59	51	5,675	4	181	181	6	55	50	
DEBT INSTRUMENTS other than HFT	135,655	55	3,498	3,498	272	961	666	141,265	46	3,521	3,521	273	917	787	
OFF-BALANCE SHEET EXPOSURES	26,005		259	259	10	49	2	26,944		219	219	12	36	2	

¹ For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 29

² Institutions report here collective allowances for incurred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

³ Institutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

2015 EU-wide Transparency Exercise

Forborne Exposures

Landesbank Hessen-Thüringen Girozentrale

	As of 31/12/2014					As of 30/06/2015				
	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		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 non-performing exposures with forbearance measures	Of which on non-performing exposures with forbearance measures			
(min EUR, %)										
Debt securities (including at amortised cost and fair value)	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)	3,300	2,431	621	601	499	3,240	2,640	644	622	617
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	217	78	23	21	106	462	422	54	48	166
Non-financial corporations	3,011	2,298	584	566	379	2,731	2,181	582	566	436
Households	73	55	14	14	14	48	37	8	8	15
DEBT INSTRUMENTS other than HFT	3,300	2,431	621	601	499	3,240	2,640	644	622	617
Loan commitments given	112	98	0	0	0	70	60	0	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□



2015 EU-wide Transparency Exercise

Leverage ratio

Landesbank Hessen-Thüringen Girozentrale

(mln EUR, %)

		As of 31/12/2014	As of 30/06/2015	Disclosure Template Code	REGULATION
A	Tier 1 capital	7,703	7,597	LRCom {20}	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
B	Total leverage ratio exposures	183,441	184,829	LRCom {21}	
C	Leverage ratio	4.20%	4.11%	A/B	

2015 EU-wide Transparency Exercise

Information on collaterals: Mortgage loans

Landesbank Hessen-Thüringen Girozentrale

(min EUR, %)	As of 31/12/2014		As of 30/06/2015	
	Mortgage loans [Loans collateralized by immovable property]		Mortgage loans [Loans collateralized by immovable property]	
	Carrying amount	Maximum amount of the collateral that can be considered ¹	Carrying amount	Maximum amount of the collateral that can be considered ¹
Loans and advances	<i>35,042</i>	<i>25,557</i>	<i>36,783</i>	<i>26,745</i>
of which: Other financial corporations	<i>2,767</i>	<i>1,802</i>	<i>3,099</i>	<i>1,937</i>
of which: Non-financial corporations	<i>28,373</i>	<i>20,275</i>	<i>29,760</i>	<i>21,294</i>
of which: Households	<i>3,889</i>	<i>3,468</i>	<i>3,891</i>	<i>3,480</i>

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