

Bank Name	Norddeutsche Landesbank Girozentrale
LEI Code	DSNHHQ2B9X5N6OUJ1236
Country Code	DE



2018 EU-wide Transparency Exercise Capital

			As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	8,457	8,608	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying	5,804	5,730	C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	transitional adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	4,930	4,930	C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	instruments) Retained earnings	1,592	1,478	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3		-102	-298		
		Accumulated other comprehensive income			C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	0	0	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	C 01.00 (r230,c010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-158	-99	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-137	-135	C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	 (-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs 	0	0	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-396	-1	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	C 01.00 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010) + C 01.00 (r472,c010)	Acticles 4(36), 36(1) point (1) (i) and 89 to 81 of CSR; Articles 36(1) point (1) (i), 24(1) point (1), 24(1) point (2), 24(1) point (3) and 238 of CSR; Articles 36(1) point (3) and 239(3) of CSR; Articles 36(1) point (3) (ii) and 239(3) of CSR; and Articles 36(1) point (3) (iv) and 153(4) of CSR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 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	-156	-183	C 01.00 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	 (-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment 	0	0	C 01.00 (r500,c010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
OWN FUNDS	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	C 01.00 (r510,c010)	Article 48 of CRR
Transitional period	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	C 01.00 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	0	C 01.00 (r529,c010)	-
	A.1.21	Transitional adjustments	230	40	CA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	36	36	C 01.00 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	194	4	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	426	405	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	50	50	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	C 01.00 (r720,c010)	
	A.2.3	Other Additional Ter 1 Capital components and deductions	0	0	C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r748,c010)	
	A.2.4	Additional Tier 1 transitional adjustments	376	355	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	6,230	6,135	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	2,227	2,472	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	2,672	2,647	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2	Other Tier 2 Capital components and deductions	0	-175	C 01.00 (r910,c010) + C 01.00 (r920,c010) + C 01.00 (r930,c010) + C 01.00 (r940,c010) - C 01.00 (r950,c010) + C 01.00 (r970,c010) + C 01.00 (r974,c010) + C 01.00 (r978,c010)	
	A.4.3	Tier 2 transitional adjustments	-445	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS REQUIREMENTS	В	TOTAL RISK EXPOSURE AMOUNT	46,813	45,773	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	52	9	C 05.01 (r010;c040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	12.40%	12.52%	CA3 (1)	-
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	13.31%	13.40%	CA3 (3)	-
	С.3	TOTAL CAPITAL RATIO (transitional period)	18.07%	18.81%	CA3 (5)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	5,574	5,691	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2- A.4.3,0),0)]	-
CET1 RATIO (%) Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	11.92%	12.43%	[D.1]/[B-B.1]	•
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c020)	
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c040)	
					l	

⁽¹⁾The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eliable 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 ratio spublished by the participating banks e.g. in their Pillar 3 disclosure



Leverage ratio

	(min EUR, %)	As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	6,230	6,135	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	5,624	5,741	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	182,468	174,797	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	182,407	174,794	C 47.00 (r290,c010)	CRR
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	3.4%	3.5%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	3.1%	3.3%	C 47.00 (r330,c010)	



Risk exposure amounts

(mln EUR)	As of 31/12/2017	as of 30/06/2018
Risk exposure amounts for credit risk	37,527	36,859
Risk exposure amount for securitisation and re-securitisations in the banking book	2,671	2,304
Risk exposure amount for contributions to the default fund of a CCP	50	31
Risk exposure amount Other credit risk	34,807	34,525
Risk exposure amount for position, foreign exchange and commodities (Market risk)	2,794	3,255
of which: Risk exposure amount for securitisation and re-securitisations in the trading book ¹	0	0
Risk exposure amount for Credit Valuation Adjustment	969	761
Risk exposure amount for operational risk	5,523	4,898
Other risk exposure amounts	0	0
Total Risk Exposure Amount	46,813	45,773

 $^{^{\}left(1\right)}$ May include hedges, which are not securitisation positions, as per Article 338.3 of CRR



D&I

Norddeutsche Landesbank Girozentrale

	As of 31/12/2017	As of 30/06/2018
(min EUR)	R3 01 31/12/2017	AS 01 307 007 2010
Interest income	6,671	3,128
Of which debt securities income	497	206
Of which loans and advances income	3,088	1,356
Interest expenses	5,240	2,513
(Of which deposits expenses)	1,520	707
(Of which debt securities issued expenses)	522	218
(Expenses on share capital repayable on demand)	0	0
Dividend income	1	5
Net Fee and commission income	107	38
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	410	31
Gains or (-) losses on financial assets and liabilities held for trading, net	-183	-83
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	423	55
Gains or (-) losses from hedge accounting, net	13	-12
Exchange differences [gain or (-) loss], net	75	-1
Net other operating income /(expenses)	-31	-52
TOTAL OPERATING INCOME, NET	2,245	595
(Administrative expenses)	1,213	528
(Depreciation)	51	21
Modification gains or (-) losses, net	n.a.	0
(Provisions or (-) reversal of provisions)	-3	-8
(Commitments and guarantees given)	4	15
(Other provisions)	-7	-23
Of which pending legal issues and tax litigation ¹	0	
Of which restructuring ¹	83	
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	952	13
(Financial assets at fair value through other comprehensive income)	n.a.	2
(Financial assets at amortised cost)	n.a.	11
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	12	0
(of which Goodwill)	0	0
Negative goodwill recognised in profit or loss	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	60	20
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	80	61
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	20	63
Profit or (-) loss after tax from discontinued operations	0	0
PROFIT OR (-) LOSS FOR THE YEAR	20	63
Of which attributable to owners of the parent	20	63

(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."



Market Risk Norddeutsche Landesbank Girozentrale

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	SA					IM										IM						
	As of 31/12/2017	As of 30/06/2018				As of 31/1	2/2017						As of 30/06/2018									
			VaR (Memoran			STRESSED VaR (Memorandum item) INCREMENTAL DEFA AND MIGRATION R: CAPITAL CHARGI		ALL PRICE RISKS CAPITAL			VaR (Memorandum item)		VaR (Memorandum item) STRESSED VaR (Memorandum item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE FOR CTP CAPITAL CHARGE		СТР					
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUN	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		12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS LATEST AVAILABLE (SVaRt	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE		TOTAL RISK EXPOSURE AMOUNT
Traded Debt Instruments	674	704	20	4	70	19							41	14	128	36						
Of which: General risk	272	103	20	4	70	19							41	14	128	36						
Of which: Specific risk	401	601	0	0	0	0							0	0	0	0						
Equities	0	0	1	0	3	1							2	0	6	2						
Of which: General risk	0	0	1	0	2	0							1	0	4	1						
Of which: Specific risk Foreign exchange risk	0 153	0	1 20	0	1 70	0							1 1	0	2 72	1						
Commodities risk	133	42	30	0	70	0							0	0	73	0						
Total	828	747	39	10	118	41	0	0	0	0	0	1,966	42	16	159	45	0	0	0	0	0	2,508



Credit Risk - Standardised Approach

					Standardis	ed Approach			
			As of 31/12	2/2017		As of 30/06/2018			
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
1	Central governments or central banks	14.837	15.637	116		15.195	16.079	71	
1	Regional governments or local authorities	24,441	25,867	119		22,300	23.683	141	
	Public sector entities	8.995	9.187	264		8.799	8,951	253	
	Multilateral Development Banks	856	980	0		817	937	0	
	International Organisations	2,689	2.789	0		2.067	2.129	0	
	Institutions	15.496	11.026	77		16.339	11,955	35	
	Corporates	5,411	3,554	2,620		4,765	3,521	2,330	
	of which: SME	73	70	54		66	63	49	
	Retail	475	228	171		463	218	163	
	of which: SME	0	0	0		0	0	0	
Consolidated data	Secured by mortgages on immovable property	449	448	158		459	457	163	
	of which: SME	55	55	16		75	75	24	
	Exposures in default	70	14	20	53	111	18	22	90
	Items associated with particularly high risk	2	1	2		2	1	2	
	Covered bonds	3	3	1		109	109	1	
	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	677	632	837		645	645	828	
	Securitisation	0	0	0		0	0	0	
	Other exposures	76	76	84		93	93	93	
	Standardised Total	74,476	70,442	4,470	99	72,163	68,794	4,102	112

⁽I) 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)

					Standardis	ed Approach					
			As of 31/12	2/2017		As of 30/06/2018					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(min EUR, %) Central governments or central banks	12,463	13.262	^		13.016	13.898	0			
	Regional governments or local authorities	23,576	25,003	0		18,885	20,268	5			
	Public sector entities	23.576 8.289	25.003 8.481	ь.		18.885 7.619	20.268 7.781	5			
	Multilateral Development Banks	0,209	0,401	1		7,619	7,761	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	15.435	10.965	46		16,309	11.926	20			
	Corporates	2,503	1.475	1.457		2.274	1.483	1,469			
	of which: SMF	73	70	54		66	63	49			
	Retail	473	226	170		461	216	162			
	of which: SME	.,,	0	.,0		0	0	0			
GERMANY	Secured by mortgages on immovable property	442	442	156		418	415	147			
OLIVITAINI	of which: SME	55	55	16		55	55	17			
	Exposures in default	62	10	13	50	65	10	14	52		
	Items associated with particularly high risk	2	1	2	30	2	1	2	32		
	Covered bonds	3	3	i		3	3	i			
	Claims on institutions and corporates with a ST credit assessment	0	1 0	0		0	0	0			
	Collective investments undertakings (CIU)	0	0	0		ő	o o	0			
	Equity	663	618	805		632	632	797			
	Securitisation										
	Other exposures	2	2	2		20	20	20			
	Standardised Total ²				61				62		

[|] 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).

10 Total value adjustments and provisions per country of counterparty excludes those for securistication exposures, additional valuation adjustments (AVVs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06	2018	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	567	567	0		2.051	2.051	71	
	Regional governments or local authorities	0	307	l ,		3,064	3.064	10	
	Public sector entities	0	0	0		497	497		
	Multilateral Development Banks	856	980	0		817	937	0	
	International Organisations	2,689	2.789	0		2.067	2.129	0	
	Institutions	0	0	0		-,	0	0	
	Corporates	185	185	37		185	185	37	
	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	
Other Countries	Secured by mortgages on immovable property	0	0	0		34	34	14	
	of which: SME	0	0	0		19	19	7	
	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		106	106	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	3	3	3		0	0	0	
	Standardised Total ²				0				0

^{***} Original exposure, unlike Exposure value, incorators before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g., substitution effects).

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**Original exposure value (e.g., substitution effec

** I dat wise algularents and previousing per country of counterparty excludes those for securitations exposures, additional visibation algularents (VIVs) and other own hards reductions related to the exposures, but includes general creat risk algularents.													
					Standardis	ed Approach							
		As of 31/12/2017 As of 30/06/2018											
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²				
F	Central governments or central banks	76	76	0		86	86	0					
	Regional governments or local authorities	,0	,,,	0		0	0	0					
	Public sector entities	0	0	0		Ů	0	0					
	Multilateral Development Banks	0	0	0		0	0	0					
	International Organisations	0	0	0		0	0	0					
	Institutions	32	32	16		0	0	0					
	Corporates	1,241	936	167		1,147	1,145	117					
	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					
UNITED KINGDOM	Secured by mortgages on immovable property	1	1	0		1	1	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	1		0	0	1					
I	Securitisation												
	Other exposures	0	0	0		0	0	0					
	Standardised Total ²				0				0				

O" Original exposure, unitie Exposure value, is reported before taking nice account any effect due to credit conversion factors or credit risk mitoation techniques (e.g., substitution effects).

Total value advantments and convisions cor counter of counterconve excludes those for securistation execuses, additional valuation advantments (AVA) and other own funds enductions related to the encourses, but includes owneral credit risk advantments.



Credit Risk - Standardised Approach

Norddeutsche Landesbank Girozentrale

		Standardised Approach										
			As of 31/12	2/2017		As of 30/06/2018						
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
	(min EUR, %)											
	Central governments or central banks	0	0	0		0	0	0				
	Regional governments or local authorities	0	0	0		5	5	3				
	Public sector entities	706	706	264		683	674	250				
	Multilateral Development Banks International Organisations	0	U	0		0	0	0				
	International Organisations Institutions	0	0	U		0	0	0				
	Institutions Corporates	0 456	136	0 136		0 325	0 54	0 54				
	of which: SME	456	136	136		325	54	54				
	Retail	0	U	0		0	0	0				
	of which: SME	0	0	0		0	0	0				
UNITED STATES	Secured by mortgages on immovable property	0		0		0	0	0				
ONTILD STATES	of which: SME	1	1	0		0	0	0				
	Exposures in default	0	0	0	0	13	6	6	7			
	Items associated with particularly high risk	0	0	0		13	0	0	,			
	Covered bonds	, o	l .	0		o o	o o	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	ō	0				
	Equity	1	1	2		1	1	1				
	Securitisation											
	Other exposures	0	0	0		0	0	0				
	Standardised Total ²				0	_			16			

Total sub-adjustments and provisions per country of counterparty excludes those for securitistication exposures, additional valuation adjustments (AWAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments and provisions per country of counterparty excludes those for securitistication exposures, additional valuation adjustments (AWAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

					Standardis	ed Approach			
			As of 31/12	/2017			As of 30/06/	2018	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %) Central governments or central banks								
	Regional governments or local authorities	74	74	U		U	0	0	
	Public sector entities	0		0		0	l 0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	, and a	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	3	2	2		3	2	2	
	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	
FRANCE	Secured by mortgages on immovable property	1	1	0		1	1	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								
	Other exposures	0	0			0	0	0	
	Standardised Total ² supervalue, is reported before taking into account any effect due to credit conversion factors or credit risk m				0				0

** Companie exposuler, unine: exposure vaue, is reported before standard not account any effect due for conscious conscious of content and any effect due for conscious conscious or cereal real, insulgation excension excensional exposure value, is reported before standard not extend any effect due for conscious conscious or cereal real employers, quisitation effects.

**Total value adjustments and provisions per country of counterparty excludes those for sexualisation exposures, additional valuations of distinct and other own funds reductions related to the exposures, but includes general credit risk adjustments and other own funds reductions related to the exposures, but includes general credit risk adjustments and other own funds reductions reductions related to the exposures, but includes general credit risk adjustments and other own funds reductions reductions related to the exposures, but includes general credit risk adjustments and other own funds reductions reductions reductions related to the exposures, but includes general credit risk adjustments and other own funds reductions reductions reductions related to the exposures, but includes general credit risk adjustments and other own funds reductions reductions reductions reductions reductions.

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06/	2018	
	(min EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	74	74	^		•	^	^	
	Regional governments or local authorities	178	178	0		0	0	0	
	Public sector entities	1/8	1/0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		o o	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	77	72	72		ī	1	1	
	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	
NETHERLANDS	Secured by mortgages on immovable property	0	0	0		1	1	0	
_	of which: SME	0	0	0		1	1	0	
	Exposures in default	6	4	6	2	1	0	0	1
	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								
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				2				1

| Chipsial exposure, unitie: Exposure wate, is reported before ballon into account any effect due to credit conversion factors or credit trisk mitopation techniques (e.g., substitution effects).

Total value adjustments and convisions core counter of countersorth excludes those for securistication excourses, additional valuation adjustments (AVMA) and other own funds reductions related to the excourse, but includes ceneral credit risk adjustment (AVMA) and other own funds reductions related to the excourse, but includes ceneral credit risk adjustments.

					Standardis	ed Approach			
			As of 31/1:	2/2017			As of 30/06/	2018	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustment and provisions ²
	(min EUR, %)								
	Central governments or central banks	55	55	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	0	0	0		0	0	0	
	Corporates	48	28	28		43	20	20	
	of which: SME Retail	0	0	U		U	0	0	
	of which: SME	0	0	0		U	0	0	
UXEMBOURG	Secured by mortgages on immovable property	0	0	0		0	U	0	
UXEMBUUKG	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	22			20
	Items associated with particularly high risk	0	0	0	U	22	1	1	20
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	1 0	0		0	0	0	
	Collective investments undertakings (CIU)	0	1 0	0		0	0	0	
	Equity	0	1 0	0		0	0	0	
	Securitisation		l				,		
	Other exposures	71	71	79		73	73	73	
	Standardised Total ²				0			.,,	20

¹⁰ Chairul exposure, unlike Exposure value, proceed before taking into account any effect due to credit conversion factors or credit risk mitioation techniques (e.g., substitution effects).

10 Total value adjustments and provisions per country of counterparty excludes those for securistication exposures, additional valuation adjustments (AWIo) and other own funds reductions related to the exposures, but includes general credit risk adjustments.



Credit Risk - Standardised Approach

Norddeutsche Landesbank Girozentrale

					Standardis	ed Approach			
			As of 31/12	/2017			As of 30/06/	2018	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	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	0	0	0		0	0	0	
	Corporates of which: SME	43	6	6		4	2	2	
	or which: SME Retail	0	0	0		0	0	0	
	of which: SME	1	1	1		1	1	1	
SWITZERLAND	Secured by mortgages on immovable property	0	0	0		U	0	0	
SWITZERLAND	of which: SME	3	3	1		3	3	1	
	Exposures in default	0	0	0	0	0	0	U	
	Items associated with particularly high risk	0	0	0	0	0	0	0	U
	Covered bonds	0		0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0		0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	11	11	29		11	11	28	
	Securitisation	- 11	- 11	2.7			- 11	20	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

Total sub-adjustments and provisions per country of counterparty excludes those for securitistication exposures, additional valuation adjustments (AWAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments and provisions per country of counterparty excludes those for securitistication exposures, additional valuation adjustments (AWAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

					Standardis	ed Approach			
			As of 31/12	/2017			As of 30/06/	2018	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %)		0						
	Central governments or central banks 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	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		17	17	17	
	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	
HONG KONG	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) Equity	0	0	0		0	0	0	
	Securitisation	0	0			0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²	Ů			0	<u> </u>			0

** Companie exposuler, unine: exposure vaue, is reported before standard not account any effect due for conscious conscious of content and any effect due for conscious conscious or cereal real, insulgation excension excensional exposure value, is reported before standard not extend any effect due for conscious conscious or cereal real employers, quisitation effects.

**Total value adjustments and provisions per country of counterparty excludes those for sexualisation exposures, additional valuations of distinct and other own funds reductions related to the exposures, but includes general credit risk adjustments and other own funds reductions related to the exposures, but includes general credit risk adjustments and other own funds reductions reductions related to the exposures, but includes general credit risk adjustments and other own funds reductions reductions related to the exposures, but includes general credit risk adjustments and other own funds reductions reductions reductions related to the exposures, but includes general credit risk adjustments and other own funds reductions reductions reductions related to the exposures, but includes general credit risk adjustments and other own funds reductions reductions reductions reductions reductions.

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06	/2018	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	12	12	6		13	13	6	
	Public sector entities	0	0	0		13	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	43	21	21		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	
CANADA	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								
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				

(II) 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 excludes those for securistication encountry. Additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.



Credit Risk - IRB Approach Norddeutsche Landesbank Girozentrale

				vorudeutscrie									
							IRB Appro	ach					
				As of 31/12	2017					As of 30	06/2018		
		Original Exp	osure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustments and
	(min EUR, %)		Of which: defaulted ⁽²⁾	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	Central banks and central governments Institutions	6.353 18,332	0 32	7.765 16,527	1.920 2,413	0	0 14	5.881 18,807	0 26	7.264 17,017	1.846 2,313	0	0 14
	Corporates Corporates - Of Which: Specialised Lending	67.927 19,476	8.697 7,470	56.025 17,157	24.715 8,456	0	3.674 2,978	68.523 18,297	8.043 6,979	56.247 16,234	24.782 7,465	0	3.881 3,215
	Corporates - Of Which: SME Retail	11.532 2,627	263 13	10.133 2,586	3.709 464	0 12	147 6	11.047 2,606	194 13	9.393 2,564	3.646 451	0 13	140 14
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	1.010	4 0	1.009	161 0	5 0	1 0	1.019	5	1.019 0	159 0	6	4 0
Consolidated data	Retail - Secured on real estate property - Of Which: non- Retail - Qualifying Revolving	1,010 422	4 0	1,009 392	161 12	5	1 0	1,019 417	5	1,019 387	159 12	6	4 0
	Retail - Other Retail Retail - Other Retail - Of Which: SME	1.195 0	10 0	1.185	291 0	7	5	1.170	9	1.158	280 0	6	10 0
	Retail - Other Retail - Of Which: non-SME Equity	1.195 34	10	1.185	291 126	7	5	1.170 31	9	1.158	280 115	6	10
	Securitisation Other non credit-obligation assets	27.776		26.419	2.671	-	39	25.573		24.227	2.304 915		71
	IRB Total				33,007						32,726		

							IRB Appro	ach					
				As of 31/12	2017					As of 30/	06/2018		
		Original Exp	osure ¹	Exposure Value ¹	Risk expo	sure amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk expos	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	Central banks and central governments	1,947	0	2,571	1,506	0	0	1,932	0	2,507	1,491	0	0
	Institutions	5.662	8	4.207	915	0	6	5.907	1	4.544	929	0	6
	Corporates	42,433	5,679	33,632	15,041	0	2,562	39,184	5,241	30,754	14,207	0	2,769
	Corporates - Of Which: Specialised Lending	10.060	4.997	9.247	4.217	0	2.165	9.340	4.630	8.613	3.701	0	2.356
	Corporates - Of Which: SME	7.322	89	5.986	2.397	0	31	4.985	71	3.651	1.727	0	56
	Retail	2,625	13	2,585	464	12	6	2,606	13	2,564	451	13	14
	Retail - Secured on real estate property	1.010	4	1.009	161	5	1	1.019	5	1.019	159	6	4
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
GERMANY	Retail - Secured on real estate property - Of Which: non-	1,010	4	1,009	161	5	1	1,019	5	1,019	159	6	4
	Retail - Qualifying Revolving	422	0	392	12	0	0	417	0	387	12	0	0
	Retail - Other Retail	1.194	10	1.184	291	7	5	1.170	9	1.158	280	6	10
	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	1.194	10	1.184	291	7	5	1.170	9	1.158	280	6	10
	Equity	11	0	- 11	40	0	0	11	0	11	40	0	0
	Securitisation												
	Other non credit-obligation assets												
	IRB Total												

							IRB Appro	ach					
				As of 31/12	2017					As of 30/	06/2018		
		Original Exp	osure ¹	Exposure	Risk expos	ure amount	Value adjustments	Original I	Exposure ¹	Exposure	Risk expos	ure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	728	0	728	1	0	0	628	0	628	1	0	0
	Institutions	0	0	0	0	0	0	670	0	588	103	0	0
	Corporates	11	0	11	2	0	0	5.645	0	5.343	1.700	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	3.303	0	3.208	1.003	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: St		0	0	0	0	0	0	0	0	0	0	0
Other Countries	Retail - Secured on real estate property - Of Which: no	n- 0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation Other non credit-obligation assets												
	other non credit-obligation assets												

								IRB Appro	ach					
					As of 31/12/	2017					As of 30/	06/2018		
			Original Exp	osure ¹	Exposure Value ¹	Risk expos	sure amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk expos	sure amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
		panks and central governments	65	0	97	8	0	0	96	0	96	15	0	0
	Instituti		1.506	0	1.506	184	0	0	1.495	0	1.495	248	0	0
	Corporat		3,727	69	3,607	1,008	0	20	3,951	55	3,831	1,111	0	24
		Corporates - Of Which: Specialised Lending	1.128	69	1.057	320	0	20	1.036	55	985	304	0	24
		Corporates - Of Which: SME	329	0	328	120	0	0	349	0	349	138	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
UNITED KINGDOM		Retail - Secured on real estate property - Of Which: non-	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 Securitis		0	0	0	0	0	0	0	0	0	0	0	0
		n credit-obligation assets												
	IRB Tota	1												



Credit Risk - IRB Approach Norddeutsche Landesbank Girozentrale

							IRB Approx	ich					
				As of 31/12	2017					As of 30/	06/2018		
		Original Exp	osure ¹	Exposure	Risk expos	ure amount	Value adjustments	Original E	xposure¹	Exposure	Risk expos	ure amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	1,621	0	1,981	23	0	0	853	0	1,185	19	0	0
	Institutions	960	24	958	317	0	7	879	25	876	277	0	7
	Corporates	2.725	25	1.706	1.102	0	8	2.929	26	1.940	1.209	0	9
	Corporates - Of Which: Specialised Lending	1,640	0	1,120	722	0	2	1,881	0	1,371	916	0	3
	Corporates - Of Which: SME	132	25	132	46	0	5	133	26	133	44	0	5
	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
UNITED STATES	Retail - Secured on real estate property - Of Which: non-	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 Securitisation	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation Other non credit-obligation assets												
	IRR Total												

								IRB Appro	ach					
					As of 31/12/	2017					As of 30/	06/2018		
			Original Exp	osure¹	Exposure Value ¹	Risk expos	ure amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk expo	sure amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
		banks and central governments	0	0	20	2	0	0	0	0	60	7	0	0
	Institut		3,366	0	3,347	118	0	0	3,551	0	3,531	93	0	0
	Corpora		2.411	0	2.221	777	0	0	2.084	0	1.829	674	0	0
		Corporates - Of Which: Specialised Lending	682	0	515	174	0	0	651	0	491	174	0	0
	Retail	Corporates - Of Which: SME	489	0	488	146	0	0	344	0	316	106	0	0
	Retail	Retail - Secured on real estate property	U	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property - Of Which: SME	U	0	0	0	0	0	0	0	0	0	0	U .
EDANICE		Retail - Secured on real estate property - Of Which: non-	U	0	0	0	0	0	0	0	0	0	0	0
FRANCE		Retail - Secured on real estate property - Or Which: non- Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	,		0
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	ů	ů	ı ö	, ,
	Equity	rectal Other rectal of Which hor Site	0	0	0	0	0	0	0	0	ů	ů	ı ö	0
	Securiti	sation		0			, and	Ü	-			Ů		- i
		on credit-obligation assets												
	IRB Tot													

		ſ												
								IRB Appro	ach					
					As of 31/12	2017					As of 30/	06/2018		
			Original Exp	osure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk expo	sure amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
		panks and central governments	130	0	177	9	0	0	128	0	173	11	0	0
	Instituti		331	0	281	48	0	0	339	0	291	42	0	0
	Corporal		3.169	447	3.079	1.047	0	282	1.945	457	1.848	712	0	306
		Corporates - Of Which: Specialised Lending	601	356	599	220	0	219	554	394	552	138	0	260
		Corporates - Of Which: SME	1.201	90	1.193	360	0	62	454	63	419	142	0	45
	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
NETHERLANDS		Retail - Secured on real estate property - Of Which: non-	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 Securitis		0	0	0	0	0	0	0	0	0	0	0	0
		n credit-obligation assets												-
	IRB Tota	ıl												

	IRB Total		
(1) Original exposure, unlike Exposure value, is reported be	fore taking into account any effect due to credit conversion factors or credit risk mitigation te	chniques (e.a. substitution effe	ects).

								IRB Approx	ach					
					As of 31/12/	2017					As of 30/	06/2018		
			Original Exp	osure¹	Exposure	Risk expos	ure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expo	sure amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
		and central governments	67	0	67	0	0	0	580	0	580	1	0	0
	Institutions		73	0	73	14	0	0	148	0	148	19	0	0
	Corporates		1.690	14	1.527	630	0	13	1.135	0	981	465	0	4
		orates - Of Which: Specialised Lending	289	0	172	112	0	1	202	0	109	94	0	3
		orates - Of Which: SME	902	14	886	268	0	11	592	0	523	159	0	0
	Retail		0	0	0	0	0	0	0	0	0	0	0	0
	Ret	ail - 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
LUXEMBOURG		Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
		ail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Ret	ail - 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		23	0	23	86	0	0	20	0	20	75	0	0
	Securitisation													
	Other non crea	fit-obligation assets												
	IRB Total													



Credit Risk - IRB Approach Norddeutsche Landesbank Girozentrale

							IRB Approa	ich					
				As of 31/12	2017					As of 30/	06/2018		
		Original Exp	osure ¹	Exposure	Risk expos	ure amount	Value adjustments	Original I	Exposure ¹	Exposure	Risk expos	ure amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	437	0	455	0	0	0	460	0	480	0	0	0
	Institutions	728	0	724	97	0	0	548	0	544	80	0	0
	Corporates	737	0	520	225	0	1	722	0	475	283	0	4
	Corporates - Of Which: Specialised Lending	16	0	16	24	0	0	12	0	12	17	0	0
	Corporates - Of Which: SME	2	0	1	1	0	0	1	0	1	0	0	0
	Retail	1	0	1	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
SWITZERLAND	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation Other non credit-obligation assets												
	IRB Total												

								IRB Appro	ach					
					As of 31/12	2017					As of 30/	06/2018		
			Original Exp	osure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk expo	sure amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
		banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Instituti		1.307	0	1.307	13	0	0	1.345	0	1.345	10	0	0
	Corporal		141	0	141	39	0	0	169	0	169	53	0	0
		Corporates - Of Which: Specialised Lending	37	0	37	13	0	0	19	0	19	10	0	0
		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
HONG VONG		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
HONG KONG		Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0	0	0
	Equity	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Securitis	ention	0	0	0	0	0	0	0	0	0	U	0	0
		on credit-obligation assets												
	IRB Tota													

								IRB Appro	ach					
					As of 31/12	2017					As of 30/	06/2018		
			Original Exp	osure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk expos	sure amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
		anks and central governments	136	0	157	35	0	0	134	0	247	54	0	0
	Institution		912	0	912	172	0	0	886	0	886	134	0	0
	Corporat		301	0	296	71	0	0	270	0	167	43	0	0
		Corporates - Of Which: Specialised Lending	130	0	124	35	0	0	102	0	96	25	0	0
	_	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
CANADA		Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
l		Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
l	Equitor	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
l	Equity Securitis		- 0	0	0	0	0	0	0	0	0	- 0	0	-
		n credit-obligation assets												
	IRB Tota													

TRG 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).



Sovereign Exposure

Norddeutsche Landesbank Girozentrale

(mln EUR)									As of 31/	12/2017								
				Memo: breal	down by acco	unting po <u>rtfo</u>	lio											
Country / Region	Financial as	of which: loans and advances	of which: debt securities	Held for trading ¹	of which: Loans and advances	of which: Debt securities	Designated at fair value through profit or loss ²	of which: Loans and advances	of which: Debt securities	Available-for- sale ³	of which: Loans and advances	of which: Debt securities	Loans and Receivables ⁴	of which: Loans and advances	of which: Debt securities	Held-to- maturity investments	of which: Loans and advances	of which: Debt securities
TOTAL - ALL COUNTRIES	31,672.1	18,348.7	13,323.4	1,640.2	1,035.6	604.6	445.5	194.8	250.7	11,280.0	0.0	11,280.0	18,705.7	17,518.3	1,187.4	0.0	0.0	0.0
Austria	1,095.9	714.8	381.1															
Belgium	611.2	90.1	521.1															
Bulgaria	17.3	0.0	17.3															
Croatia	0.0	0.0	0.0															
Cyprus	0.0	0.0	0.0															
Czech Republic	31.6	0.0	31.6															
Denmark	0.0	0.0	0.0															
Estonia Finland	0.0 144.7	0.0 11.2	0.0 133.5															
France	144.7 154.9	16.3	133.5															
Germany	25,600.2	17,324.6	8,275.6															
Greece	0.0	0.0	0.0															
Hungary	79.5	0.0	79.5															
Ireland	20.3	0.0	20.3															
Italy	861.9	3.7	858.1															
Latvia	49.9	49.9	0.0															
Lithuania	0.0	0.0	0.0															
Luxembourg	118.3	0.0	118.3															
Malta	0.0	0.0	0.0															
Netherlands	282.3	0.0	282.3															
Poland	252.6	0.0	252.6															
Portugal	87.1	0.0	87.1															
Romania Slovakia	11.1 0.0	0.0	11.1 0.0															
Slovenia	0.0	0.0	0.0															
Spain	209.5	51.1	158.4															
Sweden	18.6	10.4	8.1															
United Kingdom	0.0	0.0	0.0															
Iceland	0.0	0.0	0.0															
Liechtenstein	0.0	0.0	0.0															
Norway	0.0	0.0	0.0															
Switzerland	76.1	76.1	0.0															
Australia	0.0	0.0	0.0															
Canada	300.4	0.1	300.3															
China	19.6	0.0	19.6															
Hong Kong	0.0 244.8	0.0	0.0 244.8															
Japan U.S.	1,368.1	0.0	1,368.1															
Other advanced economies non EEA	10.8	0.0	10.8															
Other Central and eastern Europe countries non EEA	0.0	0.0	0.0															
Middle East	0.0	0.0	0.0															
Latin America and the Caribbean	0.0	0.0	0.0															
Africa	0.0	0.0	0.0															
Others	5.5	0.4	5.2															
Note:																		

Information disclosed in this template is sourced from FINREP templates F 20 and F 04.

The information disclosed in this template is sourced from FINREP templates F 20 and F 04.

The information reported covers all exposures to "General governments" as defined in paragraph 41 (b) of Annex V of ITS on Supervisory reporting: "central governments, and local governments, including administrative bodies and non-commercial undertakings, but excluding public companies and private companies held by these administrations that have a commercial activity (which shall be reported under "non-financial corporations"); social security funds; and international organisations, such as the European Community, the International Monetary Fund and the Bank for International Settlements.

Reailans:
Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.
Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.
Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.
Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.
Other CEE non EEA: Albania. Bornia and Herezoovira. P.IX Macedonia. Morteneon. Serbia and Turker.
Middle East: Befarin, Dibloot, Brain, Dislora, Colombia, Costa Nata, Dominica, Other Common, Otario, San Advanced, Casta Nata, Dominica, Common, Otario, San Advanced, Estados, Grenarda, Caustemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peu, S. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Artigua And Barbuda, Anuba, Bahamas, Barbados, Oynan Islands, Cub, Proreh Caiman, Guadebeupa, Peurinapa, Purinapa, Purinapa, Purinapa, Purinapa, Purinapa, San Taime Artifica, San Barbelleway, Urus Anders, San Barbeleway, Urus Anders, San Barbelleway, Urus Anders, San Taime Artifica, San Guadebeupa, Purinapa, Puri

⁽¹⁾ Includes "Trading financial assets" portfolio for banks reporting under GAAP

⁽²⁾ Includes "Non-trading non-derivative financial assets measured at fair value through profit or loss" portfolio for banks reporting under GAAP

⁽³⁾ Includes "Non-trading non-derivative financial assets measured at fair value to equity" portfolio for banks reporting under GAAP

⁽⁴⁾ Includes "Non-trading debt instruments measured at a cost-based method" and "Other non-trading non-derivative financial assets" portfolio for banks reporting under GAAP



		ments exposures by country of lorddeutsche Landesbank Girozentr												
							As of 30/06/2018							
						Dire	ct exposures							
	(min EUR)			On balance sl	neet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	neet exposures	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value			-
						I					1			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial											exposure amount
,	,,	derivative financial assets	assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets	of which: Financial assets at	or which: Financial assets at	Carrying amount	Notional amount	Carrying amount	Notional amount			
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Nocional amount	Carrying amount	Nouonai amount			
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [0	0	0	0	0	0	0 0	0	0	0	0	0	
[3Y - 5Y [[5Y - 10Y [Austria	0 73	0 73	0	0	0	0 73	0	0	0	0	0	0	
[10Y - more		757 757 830	757 830	0	0	217	540 613	0	0	0	0	0	0	0
Total [0 - 3M [0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Belgium	50 24 0	50 24 0	0	0	0 17 0	50 8 0	0	0 0 0	0 0	0 0	0 0 0	0 0 0	
		113 180 367	112 180 367	3 0	0 0	37 0 54	72 180 310	0	0 0	0 0	0 0	0 0	0 0	0
[0 - 3M [[3M - 1V [307	307	,	, and the second	54	310	v						Ů
1 1Y - 2Y I 1 2Y - 3Y I 1 3Y - 5Y I	Bulgaria													
[3Y - 5Y 5Y - 10Y 10Y - more Total														
[0 - 3M [[3M - 1Y [
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Cyprus													
[5Y - 10Y [[10Y - more														
Total [0 - 3M [[3M - 1Y [
[1Y - 2Y [Czech Republic													
[5Y - 10Y [[10Y - more														
Total 0 - 3M 3M - 1Y														
[1Y - 2Y [Denmark													
[3Y - 5Y [5Y - 10Y [10Y - more														
Total [0 - 3M [3M - 1Y [1Y - 2Y														
	Estonia													
[3Y - 5Y [5Y - 10Y [10Y - more														
Total														



	_	Norddeutsche Landesbank Girozentra												
							As of 30/06/2018	3						
						Dire	ct exposures							
	(mln EUR)			On balance s	neet				Deriva	tives		Off balar	nce sheet	
												Off balance of		
												Off-balance si	neet exposures	
								Derivatives with po	ositive fair value	Derivatives with	negative fair value			
			Total carrying amount of									-		Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short											
			positions)									Nominal	Provisions	
				of which: Financial assets held for trading	of which: Financial assets designated at fair value	fair value through other	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
				neid for trading	through profit or loss	comprehensive income	amortised cost							
[0 - 3M [3M - 1Y [0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [Finland	0	0	0	0	0	0	0	0	0	0	0	0	
		3 11	3 11	3 0	0	0	0 11	0	0	0	0	0	0	
Total f 0 - 3M f		14 0 40	14 0 40	0 0	0	0 0 40	11 0	0	0	0	0	0	0	0
[0 - 3M [France	24 0	24 0	0	0	24 0	0	0	0	0	0	0	0	
[3Y - 5Y [5Y - 10Y [10Y - more	Trailee	0	0	0	0	0	0	0	0	0	0	0	0	
Total		64 677	64 677	0	0	64 198	0 479	0	927 35	0	0	0	0	8
[3M - 1Y [2,118 1,905	2,118 1,905 1,719 3,095	0 1	0	1,696 1,562 1,176 1,878	422 302 522	2 2	35 29 12	-3 0	65 0 49	0	0	
[3Y - 5Y [[5Y - 10Y [Germany	2,116 1,905 1,719 3,095 10,019	10.019	20 42	0	5,687	479 422 302 522 1,150 4,171	1 7	4 233	0 -7	0 3.832	0 39	0	
Total		10,579 30,112	10,579 30,112	0 62	0	365 12,563	10,213 17,260	42 56	817 2,057	-63 - 72	2.398 6,344	0 39	0	137
[0 - 3M [[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [13Y - 5Y 15Y - 10Y	Croatia													
Total														
[0 - 3M [0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [Greece	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [10Y - more Total		0 0	0 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 [0			Ů			J				
[1Y - 2Y [Hungary													
Total 0 - 3M 3M - 1Y														
[1Y - 2Y [[2Y - 3Y [Ireland													
[3Y - 5Y [5Y - 10Y	Ireiano													
Total	İ													



	N	lorddeutsche Landesbank Girozentr	ale				As of 30/06/2018							
						Dire	ct exposures							
	(min EUR)			On balance sl	neet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
								Derivatives with pos	sitive fair value	Derivatives with	negative fair value			-
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets	of which: Financial assets	of which: Financial assets at	of which: Financial assets at					Nominal	Provisions	Risk weighted exposure amount
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y		0 21 124 0	0 21 124	0	0	0 0 1	0 0 8	0	0	0	0	0	0	
27 - 37 	Italy	6 44 449	6 44 446	0 0	0	6 44 287	0 0 144	0	0 0	0	0	0 0	0	
Total 「0 - 3M 「 「3M - 1Y 「 「1Y - 2Y 「 「2Y - 3Y 「		644 0 0	641 0 0	0	0	338 0 0	151 0 0	0 0	0 0	0 0 0	0 0 0	0 0 0	0 0 0	114
	Latvia	0 0 0 47 0	0 0 0 47 0	0 0 0	0 0 0 0	0 0 0 0	0 0 0 47 0	0 0	0 0 0 0	0 0 0 0	0 0 0	0 0 0 0	0 0 0 0	
Total [0 - 3M	Lithuania	47	47	0	0	0	47	0	0	0	0	Ö	0	15
Total 0 - 3M 3M - 1Y		0	0	0	0	0	0	0	0	0	0	0	0	
「1Y - 2Y 「 「2Y - 3Y 「 「3Y - 5Y 「 「5Y - 10Y 「 「10Y - more Total	Luxembourg	43 0 0 20 0	43 0 0 20 0	0 0 0 0	0 0 0	43 0 0 20 0	0 0 0 0	0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	
Total [0 - 3M	Malta	63	63	0	0	63	0	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [[1Y - 2Y [0 0	0 0 0	0	0	0 0	0 0 0	0	0 0	0	0 0 0	0 0	0	
「2Y - 3Y 「 「3Y - 5Y 「 「5Y - 10Y 「 [10Y - more	Netherlands	34 30 95 15	34 30 95 15	0 0 0	0 0 0	34 30 75 0	0 0 20 15	0 0 0	0 0 0 0	0 0 0	0 0 0	0 0 0	0 0 0 0	
Total 「 0 - 3M 「 「 3M - 1Y 「 「 1Y - 2Y 「		175 0 45	175 0 45	0 0	0 0 0	139 0 0	35 0 45	0	0 0 0	0	0	0 0 0	0 0	11
[2Y - 3Y [13Y - 5Y 15Y - 10Y	Poland	0 0 23 69 42	0 0 23 68 42	0 0 0 1	0	0	0 0 23 68 42	0	0	0	0	0 0 0	0	
l 10Y - more Total		179	179	1	0	0	178	0	0	0	0	0	0	37



		Norddeutsche Landesbank Girozentra												
							As of 30/06/2018	<u> </u>				_		
						Dire	ct exposures							
	(mln EUR)			On balance sl	neet				Deriva	tives		Off bala	nce sheet	
												Off-balance el	heet exposures	
												OII-Datatice Si	leet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
			Total carrying amount of non-derivative financial											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short											
			positions)		of which: Financial assets	of which: Financial assets at						Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M [[3M - 1Y [
[1V - 2V [
[2Y - 3Y [[3Y - 5Y] [5Y - 10Y]	Portugal													
[10Y - more														
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y]														
[3Y - 5Y] [5Y - 10Y]	Romania													
Total Total To - 3M 3M - 1Y														
[1Y - 2Y [
[2Y - 3Y [3Y - 5Y 5Y - 10Y [Slovakia													
10Y - more Total														
「0-3M「 「3M-1Y「 「1Y-2Y「														
[2Y - 3Y [[3Y - 5Y] [5Y - 10Y]	Slovenia													
15Y - 10Y 10Y - more Total [0 - 3M [
[3M - 1Y [[1Y - 2Y [52 0 0	52 0 0	0	0	0 0 0	52 0 0	0	0	0	0	0 0	0	
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Spain	0 17	0 17	0	0	0 17	0	0	0	0	0	0	0	
Total		5 0 75	5 0 75	5 0 5	0	0 17	0 0 52	0 0	0	0 0 0	0	0 0	0 0	0
[0 - 3M [[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [Sweden	0	0	0	0	0	0	0	0	0	0	0	0	
		10 0 10	10 0 10	0	0	0	10 0 10	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 [United Kingdom													
Iotai														



		N	lorddeutsche Landesbank Girozentra	ale				As of 30/06/2018							
							Dire	ct exposures							
		(mln EUR)			On balance sl	neet				Deriva	tives		Off balaı	nce sheet	
													Off-balance si	heet exposures	
									Derivatives with po	sitive fair value	Derivatives with	negative fair value			
				Total carrying amount of											Risk weighted exposure amount
Residual Matu	urity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short positions)									Nominal	Provisions	exposure amount
					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			
[0 - 3M [Iceland													
[0 - 3M		Liechtenstein													
Total		Norway													
10-3M 13M - 1Y		Australia													
[0 - 3M [13M - 1Y [11Y - 2Y [12Y - 3Y [13Y - 5Y [13Y - 10Y [110Y - more]]		Canada	0 0 3 4 13 46 134 200	0 0 3 4 13 46 134 200	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 54	0 0 3 4 13 46 79	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 20 55 75	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	73
[0 - 3M [Hong Kong	200	200	, , , ,		34	A40	· ·		J	U	,3		73
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [13Y - 5Y] [15Y - 10Y [10Y - more		Japan	0 0 0 0 0 0 0 0 0 250	0 0 0 0 0 0 0 249 249	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 249 249	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	121



	N	lorddeutsche Landesbank Girozentra	ale				As of 30/06/2018							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Deriva	tives		Off balar	ce sheet	
												Off-balance sh	eet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [u.s.	27 1 76 15 142 136 740	27 1 76 15 142 136 729 1,126	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 25 4 0 0 0	27 1 50 11 142 130 729 1,091	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	418
[0 - 3M [China	0 20 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
Total [0 - 3M [3M - 1Y] [1Y - 2Y	Switzerland	20 0 0 0 0 15 62 0	0 0 0 0 15 62 0	0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 15 62 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	14
[0 - 3M [Other advanced economies non EEA	0 7 0 0 0 4 0	0 7 0 0 0 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 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 7 0 0 0 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 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East													
To - 3M	Latin America and the Caribbean													



General governments exposures by country of the counterparty

	-	orddeutsche Landesbank Girozentr												
							As of 30/06/2018	3						
	Direct exposures													
	(mln EUR)		Derivatives				Off balance sheet							
Residual Maturity	Country / Region						Derivatives with positive fair value			Derivatives with negative fair value		Off-balance sheet exposures		
		Total gross carrying amount of non- derivative financial assets assets (Derivatives with pos	sitive fair value	Derivatives with	n negative fair value			
			Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Africa													
[0 - 3M [Others	0 0 11 89 11 40	0 0 11 89 11 40	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 11	0 0 11 10 0	0 0 0 0	0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	
Total		151	151	0	0	11	21	0	0	0	0	0	0	0

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 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 records cover or view consoures to central, recording all cases are designed and case of the control of the counterparts with full or cartial coverment cuarantees.

(3) The basks disclose the exposures in the "Financial assets held for tradition" confloid after offsettime the cash short oxidions have to the exposures to enter in control assets the for tradition of the control of the exposures to enter in control assets that the control of the exposures to enter in control of the exposures to exposure to exposure the exposure to exposure exposure to exposure the exposure to exposure expo

(5) Residual countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not not recovered and Turkey.

Other CEE one TEAL Ribbania, Bossia and Hercepoints, PR Mecadonia, Mortenegro, Serbia and Turkey.

Middle Sest: Barran. Diltool, Iran. Iran. Jordan, Known L. Lebanon, Libra. Ornan, Catas: Saud Arabia, Sudian, Swia. United Arab Emirates and Yemen.

Middle Sest: Barran. Diltool, Iran. Iran. Jordan, Known L. Lebanon, Libra. Ornan, Catas: Saud Arabia, Sudian, Swia. United Arab Emirates and Yemen.

Middle Sest: Barran. Diltool, Iran. Iran. Jordan, Known L. Lebanon, Libra. Ornan, Catas: Saud Arabia, Sudian, Known Republic, Catas Saud, Known Republic



Performing and non-performing exposures

	As of 31/12/2017							As of 30/06/2018							
		Gross carrying amount			Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁴		Collaterals and financial		Gross carrying amount			Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁴		Collaterals and	
(min EUR)		Of which performing but past due >30			On performing exposures ²	On non- performing	guarantees received on non- performing exposures	perfo past	Of which performing but past due >30			On performing exposures ²	On non- performing	guarantees received on non- performing exposures	
		days and <=90 days		Of which: defaulted	exposures	exposures ³			days and <=90 days		Of which: defaulted	exposures	exposures ³		
Debt securities (including at amortised cost and fair value)	27,763	0	0	0	63	0	0	25,364	0	0	0	18	0	0	
Central banks	16	0	0	0	0	0	0	44	0	0	0	0	0	0	
General governments	12,763	0	0	0	45	0	0	10,985	0	0	0	15	0	0	
Credit institutions	10,493	0	0	0	17	0	0	10,453	0	0	0	0	0	0	
Other financial corporations	2,737	0	0	0	1	0	0	2,267	0	0	0	1	0	0	
Non-financial corporations	1,753	0	0	0	0	0	0	1,614	0	0	0	1	0	0	
Loans and advances(including at amortised cost and fair value)	127,444	399	8,902	8,585	16	3,682	2,765	120,432	4,669	7,209	5,689	216	2,399	2,446	
Central banks	13,618	0	0	0	0	0	0	9,789	4,302	0	0	0	0	0	
General governments	17,710	1	0	0	-3	0	0	16,907	0	0	0	0	0	0	
Credit institutions	19,068	238	205	0	0	0	0	18,729	245	0	0	3	0	0	
Other financial corporations	7,085	0	31	31	1	18	11	7,399	72	17	13	4	6	0	
Non-financial corporations	63,934	151	8,594	8,482	16	3,641	2,706	61,146	45	6,728	5,270	173	2,169	2,317	
of which: small and medium-sized enterprises at amortised cost	45,566	110	7,929	7,767	12	2,855	2,463	12,258	19	365	363	39	154	138	
Households	6,029	9	72	72	2	22	48	6,462	5	463	406	35	225	129	
DEBT INSTRUMENTS other than HFT	155,207	399	8,902	8,585	79	3,682	2,765	145,796	4,669	7,209	5,689	233	2,399	2,446	
OFF-BALANCE SHEET EXPOSURES	27,908		175	175	21	29	3	21,094		703	108	35	49	21	

⁽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

^(?) Institutions report here collective allowances for incurrred 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)

⁽⁹⁾ 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)

⁽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 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 9 and 10 for Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention of fib-balance sheet commitments are generally reported with a positive sign.



Forborne exposures

		As of 31/12/2017		As of 30/06/2018							
	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	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	
		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	guarantees received on exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	guarantees received on 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	
					Ü	v	· ·	0	Ů		
Loans and advances (including at amortised cost and fair value)	8,676	7,312	2,582	2,573	2,481	7,226	6,030	2,066	1,993	2,790	
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	11	11	3	3	9	7	7	0	0	0	
Non-financial corporations	8,609	7,285	2,577	2,568	2,431	6,804	5,639	1,884	1,814	2,669	
of which: small and medium-sized enterprises at amortised cost	7,612	6,469	2,255	2,247	2,009	442	314	135	126	181	
Households	55	15	3	3	42	415	384	182	179	120	
DEBT INSTRUMENTS other than HFT	8,676	7,312	2,582	2,573	2,481	7,226	6,030	2,066	1,993	2,790	
Loan commitments given	24	23	1	1	1	43	28	0	0	4	

⁽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

To the continuous of the properties of the continuous of the properties and according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/delit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 880/2014 - ITS on Supervisory reporting, However, for the off-balance sheet instruments, 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 provision of the provision of the provisions' of the provision of the provis