

Bank Name	Bayerische Landesbank
LEI Code	VDYMYTQGZZ6DU0912C88
Country Code	DE



# 2018 EU-wide Transparency Exercise Capital

Bayerische Landesbank

No.         Part No.				As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
		A	(min EUR, %) OWN FUNDS				
		A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying	9,393	9,247	C 01.00 (r020,c010)	Article 50 of CRR
<table-container><table-container><table-container><table-container><table-container><table-container><table-container><table-container><table-container><table-container><table-container><table-container><table-container><table-container><table-container><table-container><table-container></table-container></table-container></table-container></table-container></table-container></table-container></table-container></table-container></table-container></table-container></table-container></table-container></table-container></table-container></table-container></table-container></table-container>		A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital	3,888	3,888	C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
Number Name           Number Name         Number Nam         Number Nam         Numbe		A.1.2		5,098	5,118	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
Number Name		A.1.3	Accumulated other comprehensive income	-775	-1,021	C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
		A.1.4	Other Reserves	1,705	1,705	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
<table-container><table-container><table-container><table-container><table-container></table-container></table-container></table-container></table-container></table-container>		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	-145	-150	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
Number of the second		A.1.8	(-) Intangible assets (including Goodwill)	-86	-86	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
Number Num Num Number Num Number Number Number Number Number Nu		A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-98	-108	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
Number Num Num Number Num Number Number Number Number Number Nu		A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-211	-24	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Number Nam         Number Nam         Numbe		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
No.         No.         No.         Second		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
Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Number Name         Number Name         Number Name         Number Name           Num Name         Num         Number N		A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	-11	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
Number Name		A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	+ C 01 00 (r470 r010) + C 01 00	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR, Articles 36(1) point (k) (ii), 243(1) point (i), (ii), 243(1) point (ii), 244(1) point (ii), 244(1) point (ii), 243(1) point (iii), 243(1) point (iiii), 243(1) point (iiii), 243(1) point (i
Number Name         Number Name         Number Name         Number Name           Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Number Name         Number Name         Number Name         Number Name           Number Name         Num         Number Nam         Number		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
Number Name		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
Number Note         Number Note         Number Note         Number Note         Number Note           Number Note         10         100         10000         1000 </th <th></th> <th>A.1.16</th> <th>(-) Deductible DTAs that rely on future profitability and arise from temporary differences</th> <th>0</th> <th>0</th> <th>C 01.00 (r490,c010)</th> <th>Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR <math display="inline">% \left( 1,2,2,3,3,3,3,3,3,3,3,3,3,3,3,3,3,3,3,3,</math></th>		A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	C 01.00 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR $% \left( 1,2,2,3,3,3,3,3,3,3,3,3,3,3,3,3,3,3,3,3,$
Number of the second		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
Nome         Nome         Nome         Nome         Nome         Nome           No         Nome         Nome         Nome         Nome         Nome         Nome		A.1.18	(-) Amount exceding the 17.65% threshold	0	0	C 01.00 (r510,c010)	Article 48 of CRR
Number Num Num Number Num Number Number Number Number Number Nu	riansitonai periou	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	C 01.00 (r524,c010)	Article 3 CRR
NUM         Number of updates and a parafele of (1) (updates and updates and (1) (updates and updates and updates and (1) (updates and updates and updates and (1) (updates and updates and up		A.1.20	CET1 capital elements or deductions - other	0	-77	C 01.00 (r529,c010)	
Number         Number         Number         Number           Number         Number         Number         Number         Number           Number         Number         Number         Number         Number         Number           Number         Number         Number         Number         Number         Number           Number         Number         Number         Number         Number         Number           Number         Number         Number         Number         Number         Number           Number         Number         Number         Number         Number         Number           Number         Number         Number         Number         Number         Number           Number         Number         Number         Number         Number         Number           Number         Number         Number         Number         Number         Number           Number         Number         Number         Number         Number         Number         Number           Number         Number         Number         Number         Number         Number         Number         Number           Number         Number         Number		A.1.21	Transitional adjustments	28	0	CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	
Number Num Num Number Num Number Number Number Number Number Nu		A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	C 01.00 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CRR
Nome         Nome         Nome         Nome         Nome         Nome           Nome         No		A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
No.         Addee Tir Logical endenanes         Image: Display of the sector of the sec		A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	28	0	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
No.         No.         No.         No.         No.           No.         No.         No.         No.         No.         No.         No.           No.<		A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	0	1	C 01.00 (r530,c010)	Article 61 of CRR
NUMBER         No.         No.         No.         No.         No.         No.           N.1         All         Contraction of the Contraction of doctores         Contraction of the Cont		A.2.1	Additional Tier 1 Capital instruments	0	0	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
No         No         No         No         No         No         No         No           A.3         TER 14 APC redections and returnation alguments         9.93         9.92         0.000,000         Acti 2 GR           A.4         TER 2 CAPTA (set adeactions and after randition alguments)         9.03         0.000         0.000,000         Acti 2 GR           A.4         Ter 2 Capta Instruments         0.05         0.000         0.000,000,000,000         0.000,000,000,000,000,000,000,000,000,0						C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r210,c010) + C 01.00	
Image: Normal Section 1         Image: Normal		A.2.4	Additional Tier 1 transitional adjustments	-11	1	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
A.1         The 2 Capital instruments         (0.00)		A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	9,393	9,248	C 01.00 (r015,c010)	Article 25 of CRR
Key         Key <th></th> <th>A.4</th> <th>TIER 2 CAPITAL (net of deductions and after transitional adjustments)</th> <th>1,362</th> <th>1,381</th> <th>C 01.00 (r750,c010)</th> <th>Article 71 of CRR</th>		A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	1,362	1,381	C 01.00 (r750,c010)	Article 71 of CRR
A.2.       Other Tier 2 Capital components and deductors       0       0       1000000000000000000000000000000000000		A.4.1	Tier 2 Capital instruments	953	1,007	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
K-3     Image of adjustments     Image of adjustment     Image of adjustments     Image o		A.4.2	Other Tier 2 Capital components and deductions	0	0	+ 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) +	
ON FUNDS REQUIREMENTS         I         Of which: Transitional adjustments included         I         I         Of which: Transitional adjustments included         I         O         E         E         E         E         E         Of which: Transitional adjustments included         I         O         E         E         E         E         E         Of which: Transitional adjustments included         I         O         I         O         E		A.4.3	Tier 2 transitional adjustments	409	374	+ C 01.00 (r960,c010)	
Bit     Of which: Transitional adjustments included     O     O     CESS (relict, close)       CAPITAL RATIOS (relict)     C.1     COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)     115.29%     14.37%     Close)     -       CAPITAL RATIOS (relict)     C.2     TIER 1 CAPITAL RATIO (transitional period)     15.29%     14.37%     Close)     -       CETI Capital Fully loaded     D     COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)     17.51%     16.51%     Close)     -       CETI Capital Fully loaded     D     COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)     9.377     9.374     Al-ALI3-L13-L13-L13-L13-L14/LL/LL/LL/LL/LL/LL/LL/LL/LL/LL/LL/LL/LL	OWN FUNDS			61,420	64,368	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
CAPITAL RATIOS (%) Transitional period     C.2     TIER 1 CAPITAL RATIO (transitional period)     15.29%     14.37%     634 (3)       C.3     TOTAL CAPITAL RATIO (transitional period)     17.51%     16.51%     63 (5)     -       CET1 Capital Fully loaded <sup>1</sup> D     COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)     9,377     9,247     13.32.92.47.101.12.4.11.13.4.110.12.4.11.13.4.110.12.4.11.13.4.110.12.4.11.13.4.110.11.13.4.110.11.13.4.110.11.14.11.14.110.11.14.11.	RECORDENTS						
Transitional period     CA     THE LAUTHL INTRODUCTION INTRODUCTION (Unstational period)     THE LAUTHL INTRODUCTION (Unstational period)     THE LAUTHL INTRODUCTION (Unstational period)       C1     C3     TOTAL CAPITAL RATIO (transitional period)     17,51%     16,51%     03 (5)     .       CETI Capital Fully loaded*     D     COMMON EQUITY TIER 1 CAPITAL (fully loaded)     9,377     9,247     A324,22,44M0(Arth2,22)     .       CETI RATIO (%) Fully loaded*     E     COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)     15,27%     14,37%     Inj/(4-1)     .       Memo Items     F     Adjustments to CETI due to IFRS 9 transitional arrangements     0     0.501 (r40,610)     .			COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	15.29%	14.37%		•
CETI Capital Fully loaded       D       COMMON EQUITY TER 1 CAPITAL (fully loaded)       9,377       9,247       A13.13.4.13.2.470(0.1.3.1.13.4.13.4.10.4.11.13.4.13.4.10.4.11.13.4.13.4	Transitional period			15.29%	14.37%	CA3 (3)	
C ET 1 Capital Fully loaded*     D     COMMON EQUITY TIER 1 CAPITAL (fully loaded)     9,377     9,247     1.2.3.2.4.HIN(A4:A.2 A.4.3.0.0)     -       C ET 1 RATIO (%) Fully loaded*     E     COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)     15.27%     14.37%     lo.1/[b=1]     -       Fully loaded*     F     Adjustments to CET1 due to IFRS 9 transitional arrangements     0     0.0     c5.01 (r46,c010)       Memo items     -     -     -     -     -	CETI Constant		TOTAL CAPITAL RATIO (transitional period)	17.51%	16.51%		
Fully loaded*     F     Common Regaring the K Contract Contraction of the K Contract Contraction of the K Contract Contrect Contract Contract Contract Contract Contra	Fully loaded					A.2.2-A.2.4+MIN(A.4+A.2.2- A.4.3,0),0)]	
Memo items			COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	15.27%			
Memo items and a second s		F	Adjustments to CET1 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c010)	
F Adjustments to T2 due to IFRS 9 transitional arrangements 0 C65.01 (+MQ.030)	Memo items	F	Adjustments to AT1 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c020)	
		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 (+40,c340)		F Adjustments included in RWAs due to IFRS 9 tra					

(1)The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not elicible 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 "CORP CODE" – please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.g. in their Piller 3 disclosure



# Leverage ratio

Bayerische Landesbank

	(min EUR, %)	As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	9,393	9,248	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	9,377	9,247	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	232,737	242,387	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	232,716	242,387	C 47.00 (r290,c010)	CRR
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.0%	3.8%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.0%	3.8%	C 47.00 (r330,c010)	



# Risk exposure amounts

Bayerische Landesbank

(min EUR)	As of 31/12/2017	as of 30/06/2018
Risk exposure amounts for credit risk	54,289	56,403
Risk exposure amount for securitisation and re-securitisations in the banking book	334	334
Risk exposure amount for contributions to the default fund of a CCP	87	57
Risk exposure amount Other credit risk	53,868	56,011
Risk exposure amount for position, foreign exchange and commodities (Market risk)	2,660	3,460
of which: Risk exposure amount for securitisation and re-securitisations in the trading book $^{f 1}$	0	0
Risk exposure amount for Credit Valuation Adjustment	587	736
Risk exposure amount for operational risk	3,884	3,770
Other risk exposure amounts	0	0
Total Risk Exposure Amount	61,420	64,368

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



P&L

Bayerische Landesbank

	As of 31/12/2017	As of 30/06/2018
(min EUR)		
Interest income	6,317	3,281
Of which debt securities income	196	108
Of which loans and advances income	3,403	1,613
Interest expenses	4,676	2,411
(Of which deposits expenses)	1,441	698
(Of which debt securities issued expenses)	588	263
(Expenses on share capital repayable on demand)	0	0
Dividend income	21	11
Net Fee and commission income	263	132
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	9	17
Gains or (-) losses on financial assets and liabilities held for trading, net	19	-83
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	186	122
Gains or (-) losses from hedge accounting, net	-142	-44
Exchange differences [gain or (-) loss], net	0	0
Net other operating income /(expenses)	-100	-77
TOTAL OPERATING INCOME, NET	1,898	948
(Administrative expenses)	1,224	629
(Depreciation)	36	18
Modification gains or (-) losses, net	n.a.	-1
(Provisions or (-) reversal of provisions)	-79	-61
(Commitments and guarantees given)	22	-22
(Other provisions)	-101	-39
Of which pending legal issues and tax litigation <sup>1</sup>	8	
Of which restructuring <sup>1</sup>	-6	
(Increases or (-) decreases of the fund for general banking risks, net) <sup>2</sup>	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	70	-94
(Financial assets at fair value through other comprehensive income)	n.a.	0
(Financial assets at amortised cost)	n.a.	-94
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	2	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	-2	-2
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	8	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	652	453
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	680	349
Profit or (-) loss after tax from discontinued operations	0	0
PROFIT OR (-) LOSS FOR THE YEAR	680	349
Of which attributable to owners of the parent	678	345

<sup>(1)</sup> 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."

EBA EMORAN ANTING AUTHORITY

#### 2018 EU-wide Transparency Exercise

#### Market Risk

#### Bayerische Landesbank

	SA					IM	1									IM						
	As of 31/12/2017	As of 30/06/2018				As of 31/1	12/2017									As of 30/06	2018					
			VaR <i>(Memoran</i>	ndum item)	STRESSED VaR	(Memorandum item)	AND MI	ENTAL DEFAULT IGRATION RISK TAL CHARGE		PRICE RISKS			VaR <i>(Memora</i>	ndum item)	STRESSED VaR (M	lemorandum item)	INCREM DEFAU MIGRATI CAPITAL	LT AND ION RISK		PRICE RISKS ( CHARGE FOR (		
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT		PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt 1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
Traded Debt Instruments	1,915	2,915	0	0	0	0							0	0	0	0						
Of which: General risk	1,424	1,930	0	0	0	0							0	0	0	0						
Of which: Specific risk	161	186	0	0	0	0							0	0	0	0						
Equities	121	67	0	0	0	0							0	0	0	0						
Of which: General risk	34	22	0	0	0	0							0	0	0	0						
Of which: Specific risk	28	19	0	0	0	0							0	0	0	0						
Foreign exchange risk	557	438	0	0	0	0							0	0	0	0						
Commodities risk	67	40	0	0	0	0							0	0	0	0						
Total	2,660	3,460	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0



Credit Risk - Standardised Approach

Bayerische Landesbank

			Standardised Approach											
			As of 31/12	/2017			As of 30/06,	2018						
	(min EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions					
	Central governments or central banks	373	406	893		32	102	1						
	Regional governments or local authorities	72	5.706	4		83	5.617	6						
	Public sector entities	269	189	36		278	200	39						
	Multilateral Development Banks	212	213	0		231	233	0						
	International Organisations	61	61	0		48	48	0						
	Institutions	25.540	23.253	94		25.336	22.881	71						
	Corporates	3,402	639	610		3,560	807	791						
	of which: SME	403	163	143		332	87	80						
	Retail	8.158	804	574		8.096	767	547						
	of which: SME	676	166	96		697	157	89						
Consolidated data	Secured by mortgages on immovable property	338	338	122		280	280	102						
	of which: SME	17	17	8		15	15	8						
	Exposures in default	70	58	80	6	58	49	68	4					
	Items associated with particularly high risk	454	454	682		0	0	0						
	Covered bonds	0	0	0		9	9	1						
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0						
	Collective investments undertakings (CIU)	38	38	21		42	42	18						
	Equity Securitisation	102	102	245		0	0	0						
		33	33	17		32	32	16						
	Other exposures		8	00		/1	71	71						
	Standardised Total	39,192	32,362	3,445	9	38,157	31,137	1,731	13					

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06/	/2018	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %) Central governments or central banks	373	390	892		32	47	0	
	Regional governments or local authorities	57	5.692	092		52	5.594		
	Public sector entities	269	189	36		278	200	39	
	Multilateral Development Banks	209	105	50		2/8	200	33	
	International Organisations	0	0	0		0	0	0	
	Institutions	23.915	21.624	60		23.674	21.214	31	
	Corporates	3.024	514	498		3.104	661	658	
	of which: SME	229	141	126		157	67	64	
	Retail	8,001	789	562		7,943	753	537	
	of which: SME	672	166	95		692	156	89	
GERMANY	Secured by mortgages on immovable property	338	338	122		280	280	102	
	of which: SME	17	17	8		15	15	8	
	Exposures in default	58	54	74	4	50	47	65	2
	Items associated with particularly high risk	451	451	677		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)	3	3	2		5	5	2	
	Equity	32	32	70		0	0	0	
	Securitisation Other exposures	68	68	68		71	71	71	
		68	68	68		/1	/1	/1	
	Standardised Total <sup>2</sup>				7				11

<sup>(1)</sup> Original exposure, unlike Exposure value, incorporate before taking in the accurate any effect due to credit conversion factors or credit risk milipation techniques (e.g. subditution effects).
<sup>(2)</sup> Total value adjustments and provisions per careful y discurst provide the exposure, but includes general credit risk adjustments.

		Standardised Approach										
			As of 31/12	/2017			As of 30/06/	2018				
	(min EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>			
	Central governments or central banks	0	0	0		0	0	0				
	Regional governments or local authorities	14	14	3		23	23	5				
	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	268	55	42		270	56	44				
	of which: SME	173	21	17		174	20	16				
	Retail	17	1	1		16	1	1				
	of which: SME	0	0	0		0	0	0				
UNITED STATES	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)	3	3	3		3	3	2				
	Equity	0	0	0		0	0	0				
	Securitisation											
	Other exposures	0	0	0		0	0	0				
	Standardised Total <sup>2</sup>				0				0			

<sup>(10</sup> Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mogation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securistization exposures, additional valuation adjustments (AVIAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

			Standardised Approach										
			As of 31/12	/2017			As of 30/06/	2018					
	(min EUK. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>				
	Central governments or central banks	0	13	0		0	12	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	1.625	1.625	32		1.628	1.628	33					
	Corporates	3	3	3		5	5	5					
	of which: SME	0	0	0		0	0	0					
	Retail	10	1	1		9	1	1					
	of which: SME	0	0	0		0	0	0					
UNITED KINGDOM	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)	2	2	2		3	3	2					
	Equity	0	0	0		0	0	0					
	Securitisation												
	Other exposures	0	0	0		0	0	0					
	Standardised Total <sup>2</sup>				0				0				

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Credit Risk - Standardised Approach

Bayerische Landesbank

					Standardis	ed Approach			
			As of 31/1	2/2017			As of 30/06,	2018	
	(min EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustmen and provisions <sup>2</sup>
	Central governments or central banks	0	0	0		0	41	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		34	39	8	
	Corporates	26	26	26		52	33	33	
	of which: SME	0	0	0		0	0	0	
	Retail	9	1	1		8	1	1	
	of which: SME	0	0	0		0	0	0	
FRANCE	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)	2	2	0		4	4	2	
	Equity	3	3	7		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				0				0

<sup>(1)</sup> 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).
<sup>(2)</sup> Total value adjustments and provisions per country of counterparty excludes those for securistization exposures, additional valuation adjustments (AVMe) 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 <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	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	0	0	0		1	1	1	
	of which: SME	0	0	0		0	0	0	
	Retail	38	4	3		37	3	2	
	of which: SME	1	0	0		1	0	0	
SWITZERLAND	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	3	3	4		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 <sup>2</sup>				0				0

Contract Contrect Contract Contract Contract Contract Contract Contract Contrac

					Standardis	ed Approach			
			As of 31/1	2/2017			As of 30/06/	2018	
	(min EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	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	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	4	1	0		4	1	0	
	of which: SME	0	0	0		0	0	0	
NETHERLANDS	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	2	2	2		3	3	1	
	Equity Securitisation		0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>	0	0	U	0	U	U	0	0

0 0 0 0 mitigation techniques (e.g. substitution effects). Standardised Total<sup>2</sup> <sup>(1)</sup> Original exposure, unlike Exposure <sup>(2)</sup> Total value adjustments and re-<sup>(2)</sup> conversion factors or credit risk eral credit risk adit

					Standardis	ed Approach			
			As of 31/12	/2017			As of 30/06,	/2018	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
	Public sector entities Multilateral Development Banks	0	0	0		0	0	0	
	Multilateral Development Banks International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	20	2	2		20	2	2	
	of which: SME	1	õ	0		1	0	0	
AUSTRIA	Secured by mortgages on immovable property	0	0	0		0	0	0	
100111411	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		9	9	1	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	2	2	1		2	2	1	
	Equity Securitisation	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>	0			0	ő			0

<sup>(4)</sup> Onlianal exosume, unlike: Exosume value, is recorted before takino into account any effect due to credit conversion factors or credit risk mitioaation techniques (e.g., substitution effects).
<sup>(2)</sup> Total value adjustments and provisions per country of counterparty excludes those for securitization exposures, additional valuation adjustments (AVMs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.



Credit Risk - Standardised Approach

Bayerische Landesbank

					Standardis	ed Approach			
			As of 31/1	2/2017			As of 30/06,	2018	
	(min EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustmen and provisions <sup>2</sup>
	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	0	0	0		1	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	
TURKEY	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 <sup>2</sup>				0				0

To Original exposure, unlike Docume value, is reported before taking into account any effect due to credit conversion factors or credit risk imbigatora techniques (e.g., substitution effects).
 <sup>(2)</sup> Ordal value adjustments and provisions per country of counterparty excludes those for securitation exposure, substitution adjustments (AVKs) and other own funds reductions related to the exposure, but includes general credit risk adjustments.

					Standardis	ed Approach			
			As of 31/1	2/2017			As of 30/06,	/2018	
	(min EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	Central governments or central banks	0	2	1		0	2	1	
	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	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	3	0	0		3	0	0	
	of which: SME	0	0	0		0	0	0	
ITALY	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)	4	4	2		1	1	1	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				0				0

Orloginal exposume, tuble control and exposume that any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 Orloginal exposume, tuble provides the fact table in the constraint any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 Orloginal exposume, tuble includes these for securitation exposures, additional valuation adjustments (AVAe) and other own funds reductions related to the exposure, tuble includes general credit risk adjustments.

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06/	2018	
	(min EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	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	212	213	0		231	233	0	
	International Organisations	61	61	0		48	48	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		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	
Other Countries	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 Securitisation	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>	, in the second se	ľ	, i	0		ľ	Ŭ	0

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Credit Risk - IRB Approach

Bayerische Landesbank
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			Unginal Exposure         Exposure         Exposure         Control of the contro of the control of the control of the control of the con													
					As of 31/12	2017					As of 30,	06/2018				
			Original Exp	osure1		Risk expos	ure amount	adjustments	Original	Exposure <sup>1</sup>		Risk expos	sure amount	Value adjustme and		
	(min EUR, %	(min EUR, %)			Value*						Value			provision		
	Central banks and central governments		62.025	0	69.171	668	0	1	64.394	0	71.613	1.674	0	7		
	Institutions		26,049	16	22,743	4,972	0	4	27,933	15	24,730	5,563	0	17		
	Corporates		113.455	3.667	89.984	39.438	0	794	116.391	3.302	93.144	40.604	0	993		
	Corporates - Of Which: Specialised	Lending	26,504	1,137	22,921	8,910	0	468	27,243	1,110	23,674	8,980	0	513		
	Corporates - Of Which: SME		34.174	547	30.845	14.955	0	139	34.270	533	30.963	14.778	0	182		
	Retail		20,516	218	15,019	4,059	79	93	21,126	187	15,148	4,022	66	107		
	Retail - Secured on real estate		7.922	121	7.882	1.811	48	28	7.480	95	7.436	1.620	36	40		
		al estate property - Of Which: SME	675	0	668	135	0	0	671	0	664	129	0	0		
Consolidated data		al estate property - Of Which: non-	7,247	121	7,214	1,677	48	28	6,809	95	6,772	1,491	36	40		
	Retail - Qualifying Revolving		7,307	4	2,476	173	1	7	7,758	4	2,598	174	1	2		
	Retail - Other Retail		5.287	93	4.661	2.075	30	58	5.888	89	5.114	2.228	29	64		
	Retail - Other Retail -		801	0	720	267	0	0	801	0	719	262	0	0		
	Retail - Other Retail -	Df Which: non-SME	4.486	93	3.942	1.808	30	58	5.087	89	4.395	1.965	29	64		
	Equity		308	0	308	849	0		918	0	918	2,058	0			
	Securitisation		2.249		2.249	318		0	2.274		2.274	319		0		
	Other non credit-obligation assets					453						374				
exposure, unlike Exposure value, is report	IRB Total					50,757						54,614				

		IRB Approach As of 31/12/2017 As of 30/06/2018												
				As of 31/12,	2017					As of 30/	06/2018			
		Original Exp	osure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expo	sure amount	Value adjustments and	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expo	sure amount	Value adjustment and	
	(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	value		Of which: defaulted	provisions	
	Central banks and central governments	53,189	0	59,787	4	0	0	52,119	0	58,778	1,153	0	4	
	Institutions	13.653	16	10.643	2.377	0	1	15.146	15	12.304	2.731	0	4	
	Corporates	85,896	947	69,263	30,854	0	318	86,726	958	70,500	31,214	0	461	
	Corporates - Of Which: Specialised Lending	16.355	80	13.827	4.880	0	43	16.801	89	14.302	4.919	0	61	
	Corporates - Of Which: SME	33.530	547	30.455	14.756	0	97	33.605	533	30.548	14.577	0	114	
	Retail	20,350	214	14,912	4,038	77	91	20,958	184	15,041	4,002	65	106	
	Retail - Secured on real estate property	7.878	119	7.837	1.799	47	27	7.438	93	7.394	1.610	36	40	
	Retail - Secured on real estate property - Of Which: SME		0	665	134	0	0	669	0	661	128	0	0	
GERMANY	Retail - Secured on real estate property - Of Which: non		119	7,172	1,665	47	27	6,769	93	6,732	1,481	36	39	
	Retail - Qualifying Revolving	7,202	4	2,428	170	1	7	7,649	4	2,549	172	1	2	
	Retail - Other Retail	5.271	92	4.647	2.068	29	57	5.871	87	5.098	2.220	29	64	
	Retail - Other Retail - Of Which: SME	800	0	719	267	0	0	799	0	718	262	0	0	
	Retail - Other Retail - Of Which: non-SME	4.470	92	3.928	1.802	29	57	5.072	87	4.381	1.958	29	64	
	Equity	147	0	147	289	0	0	674	0	674	1,326	0	0	
	Securitisation													
	Other non credit-obligation assets													
	IRB Total													

							IRB Approa	ach					
				As of 31/12,	2017					As of 30/	06/2018		
		Original Exp	osure <sup>1</sup>	Exposure Value <sup>1</sup>			Value adjustments and	Original Exposure <sup>1</sup>		Exposure	e Risk exposure amount		Value adjustments and provisions
	(min EUR, %)		Of which: defaulted			Of which: produced			Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	
	Central banks and central governments	3.995	0	4.155	0	0	0	7.915	0	8.169	0	0	0
	Institutions	376	0	371	80	0	0	493	0	487	112	0	0
	Corporates	4.573	3	3.117	1.245	0	1	5.239	1	3.645	1.544	0	5
	Corporates - Of Which: Specialised Lending	1,138	3	954	428	0	1	1,237	1	1,029	470	0	4
	Corporates - Of Which: SME	109	0	0	0	0	0	112	0	2	4	0	0
	Retail	15	0	9	1	0	0	14	0	9	1	0	0
	Retail - Secured on real estate property	4	0	4	1	0	0	4	0	4	0	0	0
	Retail - Secured on real estate property - Of Which: SM		0	0	0	0	0	0	0	0	0	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: no	n- 4	0	4	1	0	0	4	0	4	0	0	0
	Retail - Qualifying Revolving	8	0	3	0	0	0	8	0	3	0	0	0
	Retail - Other Retail	3	0	2	1	0	0	2	0	2	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	2	1	0	0	2	0	2	1	0	0
	Equity	20	0	20	39	0	0	33	0	33	62	0	0
	Securitisation												
	Other non credit-obligation assets												4
exposure, unlike Exposure value, is report	IRB Total												4

							IRB Approa	ich					
				As of 31/12/	2017					As of 30/	06/2018		
		Original Exp	iginal Exposure <sup>1</sup>		Risk exposure amount		Value adjustments and	Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments and
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	provisions		Of which: defaulted	value		Of which: defaulted	provision
	Central banks and central governments	503	0	946	164	0	0	287	0	707	121	0	0
	Institutions	1.638	0	1.633	370	0	0	1.669	0	1.665	365	0	8
	Corporates	4,411	534	4,059	1,822	0	142	4,683	512	4,230	1,844	0	192
	Corporates - Of Which: Specialised Lending	3.293	510	3.098	1.362	0	141	3.313	488	3.127	1.284	0	168
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	11	1	8	2	0	0	11	1	8	2	0	0
	Retail - Secured on real estate property	4	0	4	2	0	0	5	0	5	2	0	0
	Retail - Secured on real estate property - Of Which: SMI		0	0	0	0	0	0	0	0	0	0	0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: nor	4	0	4	2	0	0	5	0	5	2	0	0
	Retail - Qualifying Revolving	5	0	2	0	0	0	5	0	2	0	0	0
	Retail - Other Retail	1	0	1	1	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	1	0	0	1	0	1	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation												
	Other non credit-obligation assets												
	IRB Total												



Credit Risk - IRB Approach Bayerische Landesbank

								IRB Approa	ach					
		Ī			As of 31/12/	2017					As of 30/	06/2018		
			Original Exp	osure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments and	Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>			Value adjustments and
		(min EUR, %)		Of which: defaulted	Value <sup>-</sup>		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
		banks and central governments	379	0	802	96	0	0	333	0	686	82	0	0
	Instituti		2.347	0	2.347	274	0	0	2.685	0	2.686	323	0	0
	Corpora		2.931	31	2.730	1.109	0	23	2.884	30	2.688	1.051	0	23
		Corporates - Of Which: Specialised Lending	1,115	31	1,081	476	0	22	1,182	30	1,136	491	0	21
		Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail		8	0	5	1	0	0	8	0	5	1	0	0
		Retail - Secured on real estate property	3	0	3	1	0	0	3	0	3	1	0	0
		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
FRANCE		Retail - Secured on real estate property - Of Which: non-	3	0	3	1	0	0	3	0	3	1	0	0
		Retail - Qualifying Revolving	5	0	2	0	0	0	5	0	2	0	0	0
		Retail - Other Retail	1	0	1	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: non-SME	1	0	1	0	0	0	0	0	0	0	0	0
	Equity		0	0	0	0	0	0	3	0	3	6	0	0
	Securitie Other ne	sation on credit-obligation assets												
	IRB Tot	al												

								IRB Appro	ach					
					As of 31/12	2017					As of 30/	06/2018		
			Original Exp	osure1	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustments and	original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>			Value adjustments
		(min EUR, %)		Of which: defaulted	Value	Of which: defaulted		provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
		anks and central governments	85	0	173	7	0	0	56	0	146	8	0	0
	Institutio	ons	2,167	0	2,167	470	0	0	1,853	0	1,852	419	0	0
	Corporat		1.624	55	997	418	0	53	2.518	53	1.859	694	0	33
		Corporates - Of Which: Specialised Lending	83	55	61	2	0	53	81	53	59	2	0	32
		Corporates - Of Which: SME	7	0	7	7	0	0	7	0	7	5	0	0
	Retail		42	1	30	7	0	1	42	1	29	6	0	0
		Retail - Secured on real estate property	14	0	14	5	0	0	13	0	13	4	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-	13	0	13	5	0	0	13	0	13	4	0	0
		Retail - Qualifying Revolving	25	0	12	1	0	0	26	0	13	1	0	0
		Retail - Other Retail	4	1	4	2	0	0	4	1	4	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	4	1	4	2	0	0	4	1	3	2	0	0
	Equity		0	0	0	0	0	0	4	0	4	8	0	0
	Securitis													
		n credit-obligation assets												
	IRB Tota													

							IRB Appro	ach					
				As of 31/12/	2017					As of 30,	/06/2018		
		Original Exp	osure1	Exposure Value <sup>1</sup>	Risk expo	sure amount	Value adjustments and	Original	Exposure <sup>1</sup>	Exposure	Risk expo	sure amount	Value adjustmer and
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	provision
	Central banks and central governments	76	0	89	0	0	0	76	0	89	0	0	0
	Institutions	723	0	718	77	0	0	647	0	647	62	0	0
	Corporates	2.197	111	1.921	830	0	40	2.298	40	1.999	845	0	38
	Corporates - Of Which: Specialised Lending	785	1	777	259	0	2	861	1	843	291	0	2
	Corporates - Of Which: SME	268	0	265	124	0	0	298	0	297	123	0	0
	Retail	6	0	4	1	0	0	6	0	4	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
NETHERLANDS	Retail - Secured on real estate property - Of Which: non-	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Qualifying Revolving	3	0	1	0	0	0	3	0	1	0	0	0
	Retail - Other Retail	1	0	1	1	0	0	1	0	1	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	1	0	1	1	0	0	1	0	1	1	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	osure1	Exposure	Risk expo	sure amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk expo	sure amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
	Central banks and central governments	147	0	162	18	0	0	147	0	155	10	0	0
	Institutions	65	0	69	26	0	0	68	0	68	22	0	0
	Corporates	2.812	1.514	2.483	420	0	0	2.454	1.257	2.202	395	0	5
	Corporates - Of Which: Specialised Lending	158	20	158	40	0	0	164	20	164	41	0	5
	Corporates - Of Which: SME	26	0	26	11	0	0	27	0	27	10	0	0
	Retail	27	0	18	2	0	0	28	0	18	2	0	0
	Retail - Secured on real estate property	4	0	4	1	0	0	4	0	4	1	0	0
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0	0	0
AUSTRIA	Retail - Secured on real estate property - Of Which: non-	3	0	3	1	0	0	2	0	2	0	0	0
	Retail - Qualifying Revolving	22	0	13	1	0	0	23	0	14	1	0	0
	Retail - Other Retail	1	0	1	1	0	0	1	0	1	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	1	0	1	1	0	0	1	0	1	1	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation												
	Other non credit-obligation assets												
	IRB Total												



Credit Risk - IRB Approach

Ba	iyerisch	ne Lan	desba	ink

							IRB Appro	ach					
				As of 31/12	2017					As of 30,	06/2018		
		Original Exp	osure1	Exposure	Risk expo	sure amount	Value adjustments and	Original	Exposure <sup>1</sup>	Exposure	Risk expos	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
	Central banks and central governments	760	0	0	1	0	0	758	0	0	0	0	2
	Institutions	213	0	134	210	0	1	273	0	147	262	0	1
	Corporates	1.020	0	42	61	0	2	965	0	38	63	0	7
	Corporates - Of Which: Specialised Lending	24	0	24	32	0	1	16	0	16	25	0	1
	Corporates - Of Which: SME	114	0	5	7	0	0	109	0	5	8	0	1
	Retail	1	0	0	0	0	0	1	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: S		0	0	0	0	0	0	0	0	0	0	0
TURKEY	Retail - Secured on real estate property - Of Which: r	on- 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												1
	Other non credit-obligation assets												
	IRB Total												

							IRB Appro	ach					
				As of 31/12,	2017					As of 30/	/06/2018		
		Original Exp	osure1	Exposure Value <sup>1</sup>	Risk expo	sure amount	Value adjustments and	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expo	sure amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value <sup>-</sup>		Of which: defaulted	provisions
	Central banks and central governments	296	0	296	87	0	0	304	0	304	90	0	0
	Institutions	39	0	38	7	0	0	46	0	46	12	0	0
	Corporates	1,025	0	955	432	0	0	1,349	0	1,281	548	0	1
	Corporates - Of Which: Specialised Lending	255	0	254	174	0	0	356	0	349	216	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	2	0	1	0	0	0	2	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
ITALY	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	1	0	1	0	0	0	2	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	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	osure1	Exposure Value <sup>1</sup>	Risk expos	sure amount	Value adjustments and	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expo	sure amount	Value adjustmen and
	(min EUR, %)		Of which: defaulted	Value <sup>-</sup>		Of which: defaulted	provisions		Of which: defaulted	value*		Of which: defaulted	provisions
	Central banks and central governments	1,393	0	1,395	37	0	0	1,359	0	1,361	34	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	13	0	13	7	0	0	15	0	15	9	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	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
Other Countries	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												1
	Other non credit-obligation assets												
	IRB Total												

#### Sovereign Exposure

#### Bayerische Landesbank

Internal of the stand of the	(min EUR)									As of 31/	12/2017								
Autor function         Autor					Memo: brea	kdown by acco	unting portfo	lio											
umap         umap <th< th=""><th>Country / Region</th><th>Financial as</th><th></th><th></th><th></th><th></th><th></th><th>fair value</th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th></th<>	Country / Region	Financial as						fair value											
unify     111     0.0     9.4       obasis     120     320       obasis     6.0     0.0       obasis     0.0     0.0       obasis			loans and	debt	trading	Loans and	Debt		Loans and	Debt	sale <sup>3</sup>	Loans and	Debt	Receivables <sup>4</sup>	Loans and	Debt		Loans and	of which: Debt securities
ideai	TOTAL - ALL COUNTRIES	41,292.7	28,455.0	12,837.6	1,462.5	996.1	466.4	204.3	116.5	87.7	12,211.9	0.0	12,211.9	27,414.0	27,342.3	71.7	0.0	0.0	0.0
schein6.006.006.00constant6.006.00 <th>Austria</th> <td>141.8</td> <td></td> <td>•</td> <td></td> <td></td> <td>•</td> <td></td> <td></td>	Austria	141.8												•			•		
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whana         0.0         0.0         0.0           uxendbourg         0.0         0.0         0.0           uxendbourg         0.0         0.0         0.0           uxendbourg         0.0         0.0         0.0           uxendbourg         0.0         0.0         0.0           vibra         0.0         0.0         0.0           vibra <th></th> <td></td>																			
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uxambourg         0.0         0.0         0.0           bia         0.0         0.0         0.0           ordina         0.0         0.0         0.0           consali         0.0         0.0         0.0           bia         0.0         0.0         0.0           consali         0.0         0.0         0.0           consali         0.0         0.0         0.0           bias         0.0         0.0         0.0           consali         0.0         0.0         0.0           consali         0.0         0.0         0.0           colsand         0.0         0.0         0.0           colsand         0.0         0.0         0.0           colsand         0.0         0.0         0.0           colsand         0.0         0.0         0.0           sand         0.0         0.0         0.0           sand         <																			
internation         0.0         0.0         7.0           vinad         177.4         0.0         7.64           vinad         177.4         0.0         47.0           vinad         0.0         47.0         47.0           tomata         0.0         0.0         47.0           sovata         0.0         0.0         25.2           sovata         0.0         25.2         0.0         25.2           sovata         0.0         0.0         0.0         0.0           viewden         75.6         0.0         75.6           rided Kingdom         0.0         0.0         0.0           ceihand         0.0         0.0         0.0           ceihand         0.0         0.0         0.0           ceihand         0.0         0.0         0.0           ceihand         0.0         0.0         0.0           ceihandsin         0.0         0.0         0.0           ceihandsin         0.0         0.0         0.0           ceihandsin         0.0         0.0         0.0           sovat         0.0         0.0         0.0           sovat         0.0																			
vinhad77.40.077.4vinhad43.043.0vinhad43.043.0vinhad43.00.0lovalin25.20.0lovalin27.11.0lovalin27.11.0vinhad27.11.0vinhad27.11.0vinhad27.11.0vinhad0.01.0vinhad1.01.0vinhad0.01.0 <th></th> <td></td>																			
vibind         177.4         0.0         177.4           ornual         0.0         4.00           bonatia         0.0         0.0         0.00           svalta         0.0         0.0         0.00           bonatia         0.0         0.0         0.00           svalta         0.0         0.0         0.00           celtantstein         0.0         0.0         0.00           celtantstein         0.0         0.0         0.00           standa         0.0         0.0         0.00           standa         0.0         0.00         0.00           standa         0.0         0.00         0.00           standa         0.0         0.00         0.00           standardsconnis non EfA         0.0         0.00         0.00           stath Anexica ndtha Castenn Exopa countries non EFA         0.00																			
virtual         0.0         43.0           comaia         0.0         43.0           comaia         0.0         0.0         0.0           comaia         0.0         25.2           comaia         0.0         0.0         0.0           pain         0.0         27.1         12.0         255.1           victor         1.201.1         1.201.2         0.0         0.0           celand         0.0         0.0         0.0         0.0           celand         0.0         0.0         0.0         0.0           constrain         0.0         0.0         0.0         0.0           strain         0.0         0.0         0.0         0.0           <																			
iomain0.00.0lovala2520.0lovala0.00.0soin27112.0varian275112.0lovala7560.0soind1201112011lovala1201112011celand0.00.0celand0.00.0lovala0.0lovala0.0lovala0.0lovala0.0lovala0.0lovala0.0lovala0.0lovala0.0lovala0.0lovala0.0lovala0.0lovala0.0lovala0.0lovala0.0lovala0.0 <t< td=""><th></th><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>																			
dowala         25.2         0.00         25.2           opain         27.1         10.0         25.0           pain         27.1         10.0         25.1           inited Knadom         75.6         0.0         25.6           inited Knadom         10.0         10.0         0.0           inited Knadom         0.0         0.0         0.0           iceland         0.0         0.0         0.0         0.0           iceland         0.0         0.0         0.0         0.0           iceland         0.0         0.0         0.0         0.0           iceland </td <th></th> <td></td>																			
inhom         0.0         0.0           opin         2721         12.0         2651           waden         275.6         2651           inhold Kindowich         1201         0.0           celand         0.0         0.0           celand         0.0         0.0           inhold Kindowich         0.0         0.0           inchrein         0.0         0.0           owwich         0.0         0.0           inchrein         0.0         0.0																			
spain         277.1         277.1         275.6           windon         75.6         0.0         75.6           nited Kingdom         1.201.1         1.201.1         0.0           celand         0.0         0.0         0.0           celand         0.0         0.0         0.0           centarity         0.0         0.0         0.0           forway         0.0         0.0         0.0           uistralia         0.0         0.0         0.0           chanda         0.0         0.0         0.0           shard         0.0         0.0         0.0																			
winds         TS.6         0.0         75.6           hinds/ Kingdom         1.001.         1.001.         0.00           celand         0.0         0.0         0.0           cerbant         0.0         0.0         0.0           forwary         0.0         0.0         0.0           witzerland         0.0         0.0         0.0           ustralia         0.0         0.0         0.0           anado         0.0         0.0         0.0           owards         0.0         0.0         0.0           seadom         0.0         0.0         0.0           forwards         0.0         0.0         0.0           seadom         0.0         0.0         0.0           forwards         0.0         0.0         0.0           seadom         0.0         0.0         0.0	Spain																		
Initiad Kinadom         1,201.1         0.01           Cadad         0.00         0.00           licktenstein         0.00         0.00           Grway         0.00         0.00           viktarland         0.00         0.00           stard         85.4         85.4         0.00           stard         0.00         0.00         0.00           apad         0.00         0.00         0.00           stard         0.00         0.00         0.00           stare         0.00         0.00	Sweden																		
celand         0.0         0.0         0.0           icritant         0.0         0.0         0.0           icritant         0.0         0.0         0.0           icritant         0.0         0.0         0.0           icritant         0.0         0.0         0.0           ustratia         0.0         0.0         0.0           icritant         0.0         0.0         0.0           icritant destern Europe countries non EEA         15.2         0.0         0.0           icritant destern Europe countries non EEA         0.0         0.0         0.0           icritant         0.0         0.0         0.0         0.0           icritant         0.0         0.0         0.0         0.0           icritant         0.0         0.0         0.0         0.0           icritant         0.0.5         0.5	United Kingdom																		
iententain         0.0         0.0         0.0           iorway         0.0         0.0         0.0           witzerland         85.4         85.4         0.0           ustralia         0.0         0.0         0.0           anada         339.4         21.0         318.3           thina         0.0         0.0         0.0           apan         0.0         0.0         0.0           stance         0.0         0.0         0.0           stance         3.06.3         0.0         0.0           stance deconomies non EEA         15.2         0.0         15.2           other advanced economies non EEA         0.0.4         0.0           dialde Eastern Europe countries non EEA         0.0         0.0	Iceland																		
Uorway         0.0         0.0         0.0           Witzvarland         85.4         85.4         0.0           ustratin         0.0         0.0         0.0           anada         39.4         21.0         318.3           hina         0.0         0.0         0.0           toma form         0.0         0.0         0.0           shna         0.0         0.0         0.0           shnarcia and the Carib	Liechtenstein																		
witzerland         85.4         0.0           ustralia         0.0         0.0         0.0           and         39.4         2.10         318.3           hina         0.0         0.0         0.0           ong Kong         0.0         0.0         0.0           apan         0.0         0.0         0.0           spant         0.0         0.0         0.0           bither advanced economies non EEA         30.6.3         0.0         316.3           bither advanced economies non EEA         30.4         30.0         10.0           didle East         0.0         0.0         10.0           atin America and the Caribbean         0.4         0.0         10.0           fifea         60.5         60.5         0.0         10.0	Norway																		
Annda         339.4         21.0         318.3           Inina         0.0         0.0         0.0           Iong Kong         0.0         0.0         0.0           apan         0.0         0.0         0.0           JS.         3016.3         0.0         3016.3           Uher Advanced economies non EEA         15.2         300.4         0.0           Head castern Europe countries non EEA         300.4         0.0         10.0           Iddide East         0.0         0.0         0.0         10.0           Iddide East         0.0         0.0         0.0         10.0           Idifica         0.5         60.5         0.0         0.0	Switzerland																		
Anada         339,4         21.0         318.3           Inina         0.0         0.0         0.0           Iong Kong         0.0         0.0         0.0           apan         0.0         0.0         0.0           JS.         301.6         30.0         30.6           Hiber Cantral and eastern Europe countries non EEA         15.2         30.0         30.6           Hide Eastern Europe countries non EEA         30.0         30.0         10.0           Hide Eastern Europe countries non EEA         0.0         0.0         10.0           Hide Eastern Europe countries non EEA         0.0         0.0         10.0           Hide Eastern Europe countries non EEA         0.0         0.0         10.0           Hide Eastern Europe countries non EEA         0.0         0.0         10.0           Hide Eastern Europe countries non EEA         0.0         0.0         10.0	Australia	0.0																	
hina         0.0         0.0         0.0           long Kong         0.0         0.0         0.0           apan         0.0         0.0         0.0           st         3.0         3.06.3         0.0         3.06.3           ther advanced economies non EEA         15.2         0.0         15.2           ther chral and eastern Europe countries non EEA         300.4         0.0           atin America and the Caribbean         0.4         0.0           official         6.5         60.5         0.0	Canada			318.3															
apan         0.0         0.0           JS.         3.016.3         0.0         3.016.3           Wher advanced economies non EEA         15.2         0.0         15.2           Viber Central and eastern Europe countries non EEA         300.4         0.0           Iddle East         0.0         0.0         0.0           atin America and the Caribbean         0.4         0.0           ifrica         60.5         60.5         0.0	China																		
1.5.         3.016.3         0.0         3.016.3           Vibre advanced economies non EEA         15.2         15.2           Vibre Critinal and eastern Europe countries non EEA         300.4         0.0           Vibre Catinal and the Caribbean         0.0         0.0           atin America and the Caribbean         0.4         0.0           fridad         60.5         60.5	Hong Kong	0.0	0.0	0.0															
Where Advanced economies non EEA         15.2         0.0         15.2           Where Central and eastern Europe countries non EEA         300.4         300.4         0.0           Iddie East         0.0         0.0         0.0         10.4           atin America and the Caribbean         0.4         0.4         0.0           ficial         60.5         60.5         0.0	Japan																		
Other Central and eastern Europe countries non EEA         300.4         300.4         0.0           Hiddle East         0.0         0.0         0.0           atin America and the Caribbean         0.4         0.4         0.0           fifed         60.5         60.5         0.0	U.S.																		
Iddle East         0.0         0.0           atin America and the Caribbean         0.4         0.0           frica         60.5         60.5         0.0	Other advanced economies non EEA																		
atin America and the Caribbean         0.4         0.0           Ifrica         60.5         60.5         0.0																			
frica 60.5 60.5 0.0	Middle East																		
<b>121.6</b> 33.2 88.4	Africa																		
	Others Note:	121.6	33.2	88.4															

Internation disclosed in this template is sourced from FINREP templates F 20 and F 04. Information disclosed in this template is sourced from FINREP templates F 20 and F 04. The information reported cores all exposures to "General governments" as defined in paragraph 41 (b) of Annex V of ITS on Supervisory reporting: "certral 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 will be reported under "mon-financial during" including administrative bodies and non-commercial undertakings, but excluding public companies and private companies held by these administrations that have a commercial activity (which will be reported under "mon-financial during" including administrative bodies and non-commercial undertakings, but excluding public companies and private companies held by these administrations that have a commercial activity (which will be reported under "mon-financial during") and the Bank for International Settlements.

#### Regions:

Revicas: Other advanced non EEA: Israel, Korea, New Zealand,, Russia, San Marino, Singapore and Taiwan. Other CEE non EEA: 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: Korea, New Zealand, Russia, San Marino, Singapore and Taiwan. Other Advanced non EEA: Korea, New Zealand, Russia, San Marino, Singapore and Taiwan. Defined East: Bain, Dibout, Russia, San Marino, Singapore and Taiwan. Latin America: Agentina, Beiter, Beit

#### <sup>(1)</sup> 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

# EBA BANKING AUTHORITY

### 2018 EU-wide Transparency Exercise

		Baverische Landesbank					As of 30/06/2018	1						
						Dire	ct exposures	/						
				On balance s	hoot	Dire	ct exposures		Deriva	tives		Off balar	re cheet	
	(mln EUR)		T	On Datalice Si	neet				Deriva	lives		On Dalai	ice sheet	
												Off-balance sh	eet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
														Risk weighted
		Total gross carrying amount of non-	Total carrying amount of non-derivative financial											exposure amount
Residual Maturity	Country / Region	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	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
					through profit or loss	comprehensive income								
[0-3M[ [3M-1Y[		0 50	0 50	0	0	0	0 50	0	0	0	0	0	0	
[ 1Y - 2Y [		40	40	0	0	40	0	0	1	0	0	0	0	
[ 2Y - 3Y [ [3Y - 5Y [	Austria	0 51	51	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [ [10Y - more		0	0	0	0	0	0	0	0	0	0	27	0	
Total [ 0 - 3M [		142 0	142 0	<b>0</b>	<b>0</b>	92 0	<b>50</b> 0	<b>0</b>	2	<b>0</b>	1	27 0	0 0	15
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[ 2Y - 3Y [ [3Y - 5Y [ [5Y - 10Y ]	Belgium	0 26	0 26	0	0	0	0	0	0	0	0	0	0	
[10Y - more Total		0 26	0 26	0	0	0	0 6	0	0	0	0	0 0	0 0	3
[0-3M] [3M-1Y]														
[ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [	Bulgaria													
[5Y - 10Y ] [10Y - more														
Total [ 0 - 3M [ [ 3M - 1Y [														
[ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ]														
[3Y - 5Y [ [5Y - 10Y ]	Cyprus													
Total														
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [		0 0 22	0 0 22	0	0	0 0 22	0	0	0	0	0	0	0	
[ 34 - 24 ] [ 27 - 37 ] [ 37 - 57 ] [ 57 - 107 ]	Czech Republic	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total [ 0 - 3M [ [ 3M - 1Y [		22	22	0	0	22	0	0	0	0	0	0	0	3
[ 1Y - 2Y [ [ 2Y - 3Y [	Dermot	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y ] [5Y - 10Y ]	Denmark	16 24	16 24	0	0	16 24	0	0	0	0	0	0	0	
[10Y - more Total		0 40	0 40	0	0	0 40	0	0	0	0	0	0	0	0
[ 0 - 3M [ [ 3M - 1Y ] [ 1Y - 2Y ]														
[ 2Y - 3Y [ [3Y - 5Y ]	Estonia													
۲5۲ - ۱۵۲ آ ۲۵۷۲ - More Total														
Total	I								1					

### 2018 EU-wide Transparency Exercise

		Baverische Landesbank					As of 30/06/2018							
						Dire	ct exposures							
	(min EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
						1		Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Finland	0 0 26 21 30 0 76	0 0 26 21 30 0 <b>76</b>	0 0 0 0 0 0		0 0 26 21 30 0 <b>76</b>			0 0 0 0 0 0	000000000000000000000000000000000000000		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 16 26 0 151 310 0 <b>503</b>	0 16 26 0 151 310 0 <b>503</b>			0 16 26 0 151 310 0 <b>503</b>	0 0 0 0 0 0 0		0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0				72
[ 0 - 3M [ [ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more Total	Germany	2, 567 1, 831 2, 264 2, 441 4, 344 6, 076 12, 500 <b>32, 044</b>	2,587 1,631 2,264 2,441 4,344 6,076 12,500 <b>32,044</b>	0 29 90 93 47 377 834 <b>1,469</b>		117 498 1,104 750 2,274 2,473 0 <b>7,215</b>	2,470 1,304 1,070 1,598 2,024 3,227 11,667 <b>23,360</b>	2 15 10 50 67 118 244 <b>507</b>	151 770 243 1.236 933 1.207 1.723 <b>6,263</b>	12 8 1 12 23 178 125 360	304 194 32 202 202 202 771 934 <b>2,638</b>	1.275 1,179 179 96 83 32 173 3,017		19
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Croatia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Greece													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Hungary													
IO - 3M [           I 3M - 1Y [           I 1Y - 2Y [           [ 2Y - 3Y [           I 3Y - 5Y [           [ 5Y - 10Y [           I 10Y - more           Total	Ireland	0 0 0 0 0 0 11 11		0 0 0 0 11						000000000000000000000000000000000000000				

### 2018 EU-wide Transparency Exercise

		Baverische Landesbank					As of 30/06/2018							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice 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] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Italy	0 0 160 144 0 <b>304</b>	0 0 0 160 144 0 <b>303</b>	0 0 0 0 0 0		0 0 0 160 144 0 <b>303</b>	0 0 0 0 0 0 0	0 0 0 0 0 0 0				000000000000000000000000000000000000000		90
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Latvia												-	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [5Y - 10Y] [5Y - 10Y] [10Y - more Total	Lithuania													
[ 0 - 3M [ [ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more Total	Luxembourg													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Malta													
[ 0 - 3M [ [ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more Total	Netherlands	0 0 71 0 0 5 5 76	0 0 71 0 5 0 76		0 0 0 0 0 0 0	0 0 71 0 0 5 0 <b>76</b>	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	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	Poland	0 46 60 0 5 11 0 <b>121</b>	0 46 60 0 5 11 0 121			0 46 60 0 5 11 0 <b>121</b>								22

### 2018 EU-wide Transparency Exercise

		Baverische Landesbank					As of 30/06/2018							
						Dire	ct exposures							
				On balance sl	hoot	Birci	ce exposures		Deriva	tives		Off balar	co cheat	
	(mln EUR)		r	On balance si	leet				Denva	lives			ice sheet	-
												Off-balance sh	eet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			-
														Risk weighted
		Total gross carrying amount of non- derivative financial assets	Total carrying amount of											Risk weighted exposure amount
Residual Maturity	Country / Region	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	fair value through other	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
					through profit or loss	comprehensive income								
[0-3M] [3M-1Y] [1Y-2Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[ 1Y - 2Y [ [ 2Y - 3Y ] [ 3Y - 5Y ]	Portugal	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [ [10Y - more		0 16	0 16	0	0	0	0	0	0	0	0	0	0	
Total [ 0 - 3M [ [ 3M - 1Y [		16	16	0	0	16	0	0	0	0	0	0	0	10
[ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ]														
[3Y - 5Y [	Romania													
[10Y - more Total													-	
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [		5	5	0	0	5	0	0	0	0	0	0	0	
[ 1Y - 2Y [ [ 2Y - 3Y ] [ 3Y - 5Y ]	Slovakia	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [ [10Y - more Total		26 0 <b>31</b>	26 0 31	0	0	26 0 31	0 0 0 0	0 0 0	0	0 0 0	0	0	0 0 0	5
[0-3M] [3M-1Y]		31	31	0	0	31	0	0		0	0	0	U	3
[17.27]	Slovenia													
[ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ]	Slovenia													
[10Y - more Total [ 0 - 3M [		0	0	0	0	0	0	0	0	0	0	0	Ó	
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0 0 12	0	0	0	0	0	0	
[ 2Y - 3Y [ [3Y - 5Y [ [5Y - 10Y ]	Spain	12 0 177	12 0 177	0	0	0 0 177	12 0	0	0	0	0	0	0	
[5Y - 10Y [ [10Y - more Total		35	35 225	26 26	0	9 186	0	0	0	0	0	0	0	47
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y ]	Sweden	0 0 91	0 0 91	0	0	0 0 91	0	0	0	0	0	0	0	
[5Y - 10Y [ [10Y - more Total		91 10 0	10 0	0	0	10 0	0	0	0	0	0	0	0	
Total [ 0 - 3M [ [ 3M - 1Y [		101 0 25	101 0 25	0	0	101	0	0	0	0	0	0	0	6
[ 1Y - 2Y [ [ 2Y - 3Y [		25 0 13	25 0 13	0	0	0	25 0 13	0 0 0	0	0	0	0	0	
[3Y - 5Y ] [5Y - 10Y ]	United Kingdom	0 34	0 34	0	0	0	0 34	0	0	0	0	0	0	
[10Y - more Total		1,047 1,119	1,039 1,111	0	0	0	1,039 1,111	0	0	0	0	0	0	211

### 2018 EU-wide Transparency Exercise

		Baverische Landesbank					As of 30/06/2018							
						Dire	ct exposures	<u> </u>						
	(min EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
	(min corry											Off-balance sł	eet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Iceland													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Liechtenstein													
[0 - 3M f [3M - 1Y [ [1Y - 2Y f [2Y - 3Y f [5Y - 10Y [ [10Y - more Total	Norway													
10 - 3M f [3M - 1Y f [1Y - 2Y f [2Y - 3Y f [5Y - 10Y f [10Y - more Total	Australia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Canada	0 0 82 12 136 0 <b>230</b>	0 0 82 12 135 0 <b>229</b>	0 0 0 0 1 1		0 0 82 0 126 0 <b>209</b>	0 0 12 8 0 <b>20</b>	0 0 0 0 0 0 0		0 0 0 0 0 0		0 0 0 0 0 0 0		40
[0 - 3M f [3M - 1Y f [1Y - 2Y [ [2Y - 3Y f [3Y - 5Y f [5Y - 10Y f [10Y - more Total	Hong Kong						~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~	¥						
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Japan													

### 2018 EU-wide Transparency Exercise

	Baverische Landesbank As of 30/06/2018													
		Direct exposures On balance sheet Off balance sheet Off balance sheet												
	(min EUR)			On balance s	heet			Derivatives				Off bala		
											Off-balance sheet 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	positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	U.S.	218 142 352 10 435 437 1,812 <b>3,406</b>	218 142 352 10 435 437 1,812 <b>3,406</b>		0 0 0 0 87 <b>87</b>	218 142 352 10 435 437 1,725 <b>3,319</b>		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	China													
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more	Switzerland	56 0 0 0 0 0 56	56 0 0 0 0 0 0 56	0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	56 0 0 0 0 0 0 56	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0		0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	8
Total [ 0 - 3M [ [ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more Total	Other advanced economies non EEA													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Other Central and eastern Europe countries non EEA	0 5 0 0 205 109 <b>319</b>	0 5 0 0 205 108 <b>318</b>		0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 5 0 0 205 108 <b>318</b>	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0		0 0 0 172 267 0 <b>439</b>	0 0 1 1 2	1
[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 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 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 0 0 0 0 0 1	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											-		

#### General governments exposures by country of the counterparty

		Baverische Landesbank													
							As of 30/06/2018								
						Dire	ct exposures								
				On balance sl	ant				Off balance sheet						
	(min EUR)			Deriva	lives		UII Dalai	ice sneet							
												Off-balance sheet exposures			
								Derivatives with positive fair value		Derivatives with negative fair value					
													Risk weighted		
Residual Maturity	Country / Region	Country / Region Tota	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more	Africa	0 0 0 0 0 55 2	0 0 0 0 54 2		0 0 0 0 0		0 0 0 0 54 2	0 0 0 0 0	0 0 0 0 0			0 0 15 0 0	0 0 0 0		
Total		57	57	0	0	0	57	Ő	Ő	ŏ	ő	15	0	9	
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0		
[ 1Y - 2Y [ [ 2Y - 3Y [	Others	2 9	2 9	0	0	2 9	0	0	0	0	0	3	0		
[3Y - 5Y [ [5Y - 10Y [	others	31	31	0	0	2	29 18	0	0	0	0	0	0		
[10Y - more		3	3	3	0	0	0	0	0	0	0	19	0		
Total	1	107	107	3	0	57	47	0	0	0	0	23	0	15	
Notes and definitions															

EBA EUROPEAN BANKING AUTHORITY

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 consoleration as sovereign exposures is only available for institutions that have sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter therehold is not net, information is disclosed through the aggregate "Others". (2) The exposures is not available for institutions that have sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter therehold is not net, information is disclosed through the aggregate "Others". (3) The latest disclose the exposures to the "Finical all acids is determined to an horizon tables (acids the disclosed through the aggregate "Others". (3) The latest disclose the exposures is only available for institutions that have experiments on immediate back of the other than a horizon tables (acids the disclosed through the aggregate "Others". (3) The latest disclose the exposures is only available for institutions that have experiments on immediate back of the disclosed through the aggregate "Others". (3) The latest disclose the exposures is only available for institutions that have expendent to other the advantage of the disclosed through the aggregate "Others". (3) The latest disclose the exposures is only available for institutions that have expendent to other the advantage of the disclosed through the aggregate "Others". (4) The disclose the exposures is only available for the disclosed through the advantage of the disclosed through the advantage of the disclosed through the advantage of the disclosed the exposures is only available on the disclosed the exposures is only available on the disclosed through the advantage of the disclosed through the advantage of the disclosed the exposures is the than advantage of the disclosed the exposures is the than advantage of the disclosed the exposures is the individed in this claims. This limit disclose the exposures is counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments is advantage of the disclos

(3) Realian Contrins not reported separately in the interported separately metrics. Begions: Other advanced non EEA: Issuel, Korea. New Zealand, Russia. San Marino. Sinoacore and Taivan. Other CEE non EEA: Abana, Boom, Son Marino. Sinoacore and Taivan. Other CEE non EEA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EEA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EEA: Abana, Boom, Son Marino. Sinoacore and Taivan. Midel East: Bairna. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Midel East: Bairna. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Midel East: Bairna. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Midel East: Bairna. Differ CEE Non EeA: Abana, Bairna Differ CEE



Performing and non-performing exposures

Bayerische Landesbank

	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 <sup>4</sup>		Collaterals and financial		Gross carrying amount			Accumulated impairment, accumulated changes in fair value due to credit risk and provisions <sup>4</sup>		Collaterals and financial		
		Of which performing but past due >30	ning but Of which non-p ue >30		On performing exposures <sup>2</sup>	performing	guarantees received on non- performing exposures		Of which performing but past due >30			On performing exposures <sup>2</sup>	On non- performing	guarantees received on non- performing exposures		
(min EUR)		days and <=90 days		Of which: defaulted	exposures <sup>-</sup>	exposures <sup>3</sup>			days and <=90 days		Of which: defaulted	exposures*	exposures <sup>3</sup>			
Debt securities (including at amortised cost and fair value)	22,518	0	0	0	-4	0	0	23,140	0	13	0	2	3	0		
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
General governments	12,367	0	0	0	-4	0	0	12,474	0	0	0	0	0	0		
Credit institutions	8,969	0	0	0	0	0	0	9,086	0	0	0	1	0	0		
Other financial corporations	1,069	0	0	0	0	0	0	1,279	0	9	0	0	1	0		
Non-financial corporations	113	0	0	0	0	0	0	301	0	4	0	0	2	0		
Loans and advances(including at amortised cost and fair value)	175,903	221	3,436	3,436	170	1,018	408	184,134	190	3,033	3,012	265	775	368		
Central banks	15,929	0	0	0	0	0	0	17,955	0	0	0	0	0	0		
General governments	27,458	0	0	0	-1	0	0	25,048	0	0	0	10	0	0		
Credit institutions	25,286	0	4	4	7	0	3	28,080	0	0	0	5	0	0		
Other financial corporations	6,983	0	1,254	1,254	2	5	15	7,052	0	1,237	1,237	4	0	0		
Non-financial corporations	81,340	20	1,873	1,873	113	899	258	87,800	29	1,530	1,524	170	682	254		
of which: small and medium-sized enterprises at amortised cost	29,034	3	475	475	46	145	101	28,926	2	450	450	87	116	101		
Households	18,907	201	304	304	49	113	133	18,200	161	267	252	77	94	114		
DEBT INSTRUMENTS other than HFT	198,421	221	3,436	3,436	166	1,018	408	207,274	190	3,046	3,012	267	778	368		
OFF-BALANCE SHEET EXPOSURES	59,129		245	245	32	49	27	58,563		157	154	44	56	15		

(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

(1) 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)

(1) Insitutions 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)

(<sup>4)</sup> 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 of Regulation (EU) No 860/2014 - 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 in diversions are generally reported with a positive sign.



Forborne exposures

Bayerische Landesbank

		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 <sup>2</sup>		Collateral and financial	Gross carrying amo with forbearance n		Accumulated impairment, accumulated changes in fair value due to credit risk an provisions for exposures with forbearanc measures <sup>2</sup>		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	0	U	-	U	0	U	0	0	0		
Central banks	Ū	0	U	0	0	•	U	° °	U	U		
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)	3,788	2,836	786	752	585	3,391	2,466	551	506	555		
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	4	4	0	0	3	0	0	0	0	0		
Other financial corporations	1,266	1,254	5	5	24	1,250	1,237	0	0	9		
Non-financial corporations	2,289	1,522	767	739	422	1,932	1,174	538	500	425		
of which: small and medium-sized enterprises at amortised cost	649	278	97	85	185	681	318	92	71	197		
Households	228	55	14	8	137	209	55	13	6	121		
DEBT INSTRUMENTS other than HFT	3,788	2,836	786	752	585	3,391	2,466	551	506	555		
Loan commitments given	218	127	3	3	8	153	36	8	5	3		

(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

<sup>1</sup> The the estimation of tooline subcauses please test or of the optimization multiple state and the optimization is disclosed with a provision of the estimation of tooline subcauses, please test or of the optimization and the optimization