

Composition of capital

DE023
Hypo Real Estate Holding AG, München

(in million Euro)

Capital position CRD3 rules	Dec-11		Jun-12		References to COREP reporting
	Million EUR	% RWA	Million EUR	% RWA	
A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)	4,435		4,023		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	4,338		4,046		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-86		-85		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets ⁽¹⁾	0		0		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-54	-0.3%	-75	-0.4%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	0		0		Total of items as defined by Article 57 (l), (m), (n) (o) and (p) of Directive 2006/48/EC and deducted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in line 1.3.T1*)
Of which: (-) securitisation exposures not included in RWA according with CRD3 ⁽²⁾	0	0.0%	0	0.0%	COREP line 1.3.7 included in line 1.3.T1* (50% securitisation exposures in the banking and trading book subject to 1250% risk weight; Art. 57 (r) of Directive 2006/48/EC)
Of which: (-) IRB provision shortfall and IRB equity expected loss amounts (before tax)	-54	-0.3%	-75	-0.4%	As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
C) Common equity (A+B)	4,381	22.7%	3,948	20.7%	
Of which: ordinary shares subscribed by government	2,673	13.9%	2,673	14.0%	Paid up ordinary shares subscribed by government
D) Other instruments available for meeting the buffer (+)	0		0		
Hybrids to be converted into ordinary shares by 31st October 2012	0		0		
New CoCos issued according to EBA Common Term Sheet	0		0		
E) Other Existing government support measures (+)	285	1.5%	182	1.0%	
F) Core Tier 1 including existing government support measures (C+D+E)	4,666	24.2%	4,130	21.6%	
G) Hybrid instruments not subscribed by government	1,550		1,550		Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
Tier 1 Capital (F+G) (Total original own funds for general solvency purposes)	6,216	32.2%	5,680	29.7%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA	19,285		19,112		
Sovereign Capital buffer					
H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	400		400		
I) Difference between the book value and the fair value of sovereign assets (Bonds and Loans and advances) in the HTM and Loans & Receivables portfolios ⁽³⁾, as of 30th September 2011	1,216		1,216		
Sovereign capital buffer for exposures in EEA (H+I)	1,616		1,616		Sum of Prudential filter and valuation. If negative it is set to 0
J) Additional impairments on sovereign exposures (-)	0		0		Please report the write-downs on sovereign exposures accounted during 2011Q4 (Dec 2011 column) and 2012H1 (June 2012 column) with the limit for the total impairments (Dec 2011 + Jun 2012) of the sovereign buffer for each country.
Shortfall (+) / Surplus (-) to 9% before application of sovereign capital buffer	-2,930		-2,410		9% RWA - CT 1 including existing government support measures
Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures	-1,314		-794		9% RWA - (CT 1 including existing government support measures - Sovereign capital buffer for exposures in EEA)

Notes and definitions

(1) The amount is already included in the computation of the eligible capital and reserves and it is provided separately for information purposes.

(2) According with CRD3 it can include also 50% securitisation exposures in the trading book subject to 1250% risk weight and not included in RWA.

(3) It includes also possible differences between the book value and the fair value of: (i) direct sovereign exposures in derivatives; (ii) indirect sovereign exposures in the banking and trading book

Composition of RWA

DE023
Hypo Real Estate Holding AG, München

(in million Euro)

	Dec-11	Jun-12
Total RWA ⁽¹⁾	19,285	19,112
RWA for credit risk	18,414	17,847
RWA Securitisation and re-securitisations	940	966
RWA Other credit risk	17,474	16,881
RWA for market risk	255	200
RWA operational risk	384	779
Transitional floors	0	0
RWA Other	232	286

Notes and definitions

(1) The RWA calculated according to CRD III can be based on models that have not yet been approved by the National Supervisory Authority.

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

Dec-11

DE023

Hypo Real Estate Holding AG, München

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[0 - 3M]	Austria	4	4	4	0	0	0	0	0	0		0	0	0
[3M - 1Y]		352	2	352	79	0	0	0	0	250		-1	-1	0
[1Y - 2Y]		53	0	53	53	0	0	0	0	0		-2	-2	0
[2Y - 3Y]		55	0	55	55	0	0	0	0	0		-3	-3	0
[3Y - 5Y]		147	0	147	0	0	0	0	0	174		0	0	0
[5Y - 10Y]		143	9	143	110	0	0	0	0	24		3	-5	8
[10Y - more]		4,335	4,004	4,335	103	0	0	0	0	181		6	-19	25
Total	5,089	4,020	5,089	400	0	0	0	0	629	0	3	-30	33	
[0 - 3M]	Belgium	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		214	193	214	0	0	0	0	20			0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		60	25	60	0	0	0	0	35			0	0	0
[3Y - 5Y]		249	75	249	72	0	0	0	100			2	2	0
[5Y - 10Y]		0	0	0	0	0	0	0	0			0	0	0
[10Y - more]		705	0	705	0	0	0	0	524			0	0	0
Total	1,227	293	1,227	72	0	0	0	679	0	0	2	2	0	
[0 - 3M]	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0			0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0			0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0			0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0			0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0			0	0	0
[10Y - more]		0	0	0	0	0	0	0	0			0	0	0
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0			0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0			0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0			0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0			0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0			0	0	0
[10Y - more]		0	0	0	0	0	0	0	0			0	0	0
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Czech Republic	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0			0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0			0	0	0
[2Y - 3Y]		41	0	41	0	0	0	0	40			0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0			0	0	0
[5Y - 10Y]		11	0	11	0	0	0	0	10			0	0	0
[10Y - more]		0	0	0	0	0	0	0	0			0	0	0
Total	52	0	52	0	0	0	0	50	0	0	0	0	0	
[0 - 3M]	Denmark	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0			0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0			0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0			0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0			0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0			0	0	0
[10Y - more]		0	0	0	0	0	0	0	0			0	0	0
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0			0	0	0
[1Y - 2Y]		8	8	8	0	0	0	0	0			0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0			0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0			0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0			0	0	0
[10Y - more]		0	0	0	0	0	0	0	0			0	0	0
Total	8	8	8	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Finland	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		23	23	23	0	0	0	0	0			0	0	0
[1Y - 2Y]		5	5	5	0	0	0	0	0			0	0	0
[2Y - 3Y]		3	3	3	0	0	0	0	0			0	0	0
[3Y - 5Y]		14	14	14	0	0	0	0	0			0	0	0
[5Y - 10Y]		84	7	84	78	0	0	0	0			0	-4	4
[10Y - more]		50	41	50	0	0	0	0	8			0	0	0
Total	179	92	179	78	0	0	0	8	0	0	0	-4	4	

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

Dec-11

DE023

Hypo Real Estate Holding AG, München

(in million Euro)

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		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[0 - 3M]	France	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		3	3	3	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		20	20	20	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		11	11	11	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		336	10	336	326	0	0	0	0	0		-3	-17	14
[5Y - 10Y]		652	154	652	406	0	0	0	0	90		-5	-20	15
[10Y - more]		644	193	644	0	0	0	0	0	800		0	0	0
Total	1,666	390	1,666	732	0	0	0	0	890	0	-8	-36	28	
[0 - 3M]	Germany	2,036	851	2,036	0	0	0	0	1,170		0	0	0	0
[3M - 1Y]		810	739	810	0	0	0	0	70		0	0	0	0
[1Y - 2Y]		4,252	1,439	4,252	0	0	0	0	2,799		0	0	0	0
[2Y - 3Y]		2,282	1,910	2,282	0	0	0	0	367		0	0	0	0
[3Y - 5Y]		1,855	754	1,855	87	0	0	0	1,003		0	0	-2	2
[5Y - 10Y]		5,496	4,946	5,496	0	0	0	-34	514		0	0	0	0
[10Y - more]		3,116	2,890	3,116	0	0	0	0	162		0	0	0	0
Total	19,848	13,529	19,848	87	0	0	-34	6,085	0	0	0	-2	2	
[0 - 3M]	Greece ⁽⁵⁾	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		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	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Hungary	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		117	0	117	0	0	0	0	104		0	0	0	0
[5Y - 10Y]		266	0	266	0	0	0	0	230		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0		0	0	0	0
Total	382	0	382	0	0	0	0	334	0	0	0	0	0	
[0 - 3M]	Iceland	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		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	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Ireland	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		10	10	10	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		12	12	12	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		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	22	22	22	0	0	0	0	0	0	2	0	0	0	
[0 - 3M]	Italy	813	809	813	0	0	0	0	3		0	0	0	0
[3M - 1Y]		1,233	1,227	1,233	0	0	0	0	5		0	0	0	0
[1Y - 2Y]		46	0	46	0	0	0	0	46		0	0	0	0
[2Y - 3Y]		1,342	0	1,342	0	0	0	0	1,052		0	0	0	0
[3Y - 5Y]		372	0	372	0	0	0	0	330		0	0	0	0
[5Y - 10Y]		614	0	614	0	0	0	0	563		0	0	0	0
[10Y - more]		2,210	3	2,210	1,021	0	0	-4	1,134		423	51	372	
Total	6,629	2,039	6,629	1,021	0	0	-4	3,134	5	423	51	372		
[0 - 3M]	Latvia	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		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	0	0	0	0	0	0	0	0	0	0	0	0	

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

Dec-11

DE023

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(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾	
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios						
[0 - 3M]	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	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	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Lithuania	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		37	0	37	0	0	0	0	0	35		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	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	0
Total		37	0	37	0	0	0	0	35	0	0	0	0	0	
[0 - 3M]	Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	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	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Malta	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		78	0	78	0	0	0	0	0	70		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	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	0
Total		78	0	78	0	0	0	0	70	0	0	0	0	0	
[0 - 3M]	Netherlands	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		2	2	2	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		113	0	113	113	0	0	0	0	0		-1	-8	8	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		115	2	115	113	0	0	0	0	0	0	-1	-8	8	
[0 - 3M]	Norway	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	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	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Poland	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		39	5	39	0	0	0	0	0	33		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		34	0	34	0	0	0	0	0	30		0	0	0	0
[3Y - 5Y]		1,273	0	1,273	0	0	0	0	0	1,176		0	0	0	0
[5Y - 10Y]		223	3	223	0	0	0	0	0	194		0	0	0	0
[10Y - more]		120	0	120	0	0	0	0	0	100		0	0	0	0
Total		1,689	8	1,689	0	0	0	0	1,532	0	0	0	0	0	
[0 - 3M]	Portugal	50	0	50	0	0	0	0	50		0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		101	0	101	0	0	0	0	0	100		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		131	50	131	16	17	0	0	0	36		9	7	2	0
[5Y - 10Y]		213	0	213	79	45	0	0	0	89		51	49	2	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		495	50	495	95	62	0	0	275	1	60	56	4	0	

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

Dec-11

DE023

Hypo Real Estate Holding AG, München

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾	
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios						
[0 - 3M]	Romania	0	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	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	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		28	0	28	0	0	0	0	0	25		0	0	0	0
[3Y - 5Y]		46	0	46	0	0	0	0	0	42		0	0	0	0
[5Y - 10Y]		101	0	101	0	0	0	0	0	88		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		175	0	175	0	0	0	0	155	0	0	0	0	0	
[0 - 3M]	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		16	0	16	0	0	0	0	0	15		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		46	0	46	18	0	0	0	0	25		4	2	2	2
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		63	0	63	18	0	0	0	40	0	4	2	2	2	
[0 - 3M]	Spain	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		374	0	374	0	0	0	0	0	360		0	0	0	0
[1Y - 2Y]		100	0	100	0	0	0	0	0	95		0	0	0	0
[2Y - 3Y]		123	44	123	0	0	0	0	0	72		0	0	0	0
[3Y - 5Y]		928	379	928	0	0	0	0	0	500		0	0	0	0
[5Y - 10Y]		1,136	550	1,136	0	0	0	0	0	512		0	0	0	0
[10Y - more]		595	104	595	0	0	0	0	2	454		0	0	0	0
Total		3,256	1,077	3,256	0	0	0	2	1,993	0	0	0	0	0	
[0 - 3M]	Sweden	17	17	17	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		37	23	37	0	0	0	0	0	13		0	0	0	0
[1Y - 2Y]		23	23	23	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		24	24	24	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		175	169	175	0	0	0	0	0	5		0	0	0	0
[5Y - 10Y]		109	109	109	0	0	0	0	0	0		0	0	0	0
[10Y - more]		5	5	5	0	0	0	0	0	0		0	0	0	0
Total		392	370	392	0	0	0	0	18	0	0	0	0	0	
[0 - 3M]	United Kingdom	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		4	4	4	0	0	0	0	0	0		0	0	0	0
[10Y - more]		41	41	41	0	0	0	0	0	0		0	0	0	0
Total		45	45	45	0	0	0	0	0	0	0	0	0	0	
TOTAL EEA 30		41,445	21,946	41,445	2,616	62	0	-35	0	15,926	8	482	29	453	

Notes and definitions

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

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

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

(4) According with CEBS Guidelines on prudential filters it is required a consistent treatment of gains and losses resulting from a transaction whereby a cash flow hedge is created for an available for sale instrument: i.e. if the gains on the hedged item are recognised in additional own funds, so should the results of the corresponding cash flow hedging derivative. Moreover if fair-value hedging contracts on sovereign assets are taken in consideration for the computation of the prudential filters (before their removal), the FV of such contracts must be reported in the column AB.

(5) Please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

Jun-12

DE023

Hypo Real Estate Holding AG, München

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[0 - 3M]	Austria	81	3	81	79	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		56	0	56	56	0	0	0	0	0		-3	-3	0
[3Y - 5Y]		151	0	151	0	0	0	0	0	150		0	0	0
[5Y - 10Y]		125	9	125	116	0	0	0	0	0		2	-9	11
[10Y - more]		4,451	4,110	4,451	110	0	0	0	0	183		6	-22	28
Total	4,863	4,121	4,863	360	0	0	0	0	332	0	5	-34	38	
[0 - 3M]	Belgium	141	141	141	0	0	0	0	0	0		0	0	0
[3M - 1Y]		50	50	50	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		35	0	35	0	0	0	0	0	35		0	0	0
[2Y - 3Y]		100	100	100	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		101	0	101	0	0	0	0	0	100		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		710	0	710	0	0	0	0	0	500		0	0	0
Total	1,138	291	1,138	0	0	0	0	0	635	0	0	0	0	
[0 - 3M]	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		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	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		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	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Czech Republic	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		40	0	40	0	0	0	0	0	40		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		11	0	11	0	0	0	0	0	10		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	51	0	51	0	0	0	0	0	50	0	0	0	0	
[0 - 3M]	Denmark	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		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	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		8	8	8	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		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	8	8	8	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Finland	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		11	11	11	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		4	4	4	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		2	2	2	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		12	12	12	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		146	6	146	140	0	0	0	0	0		0	-12	13
[10Y - more]		51	42	51	0	0	0	0	0	8		0	0	0
Total	226	77	226	140	0	0	0	0	8	0	0	-12	13	

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[0 - 3M]	France	1	1	1	0	0	0	0	0	0		0	0	0
[3M - 1Y]		2	2	2	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		20	20	20	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		8	8	8	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		238	10	238	228	0	0	0	0	0		-2	-16	14
[5Y - 10Y]		637	168	637	374	0	0	0	0	90		1	-30	30
[10Y - more]		778	312	778	0	0	0	0	0	419		0	0	0
Total	1,684	521	1,684	602	0	0	0	0	509	0	-2	-46	44	
[0 - 3M]	Germany	121	121	121	0	0	0	0	0	0		0	0	0
[3M - 1Y]		3,862	1,494	3,862	0	0	0	0	0	2,365		0	0	0
[1Y - 2Y]		1,291	659	1,291	0	0	0	0	0	611		0	0	0
[2Y - 3Y]		1,933	1,485	1,933	32	0	0	0	0	404		0	-1	1
[3Y - 5Y]		2,306	1,404	2,306	100	0	0	0	0	804		0	-3	3
[5Y - 10Y]		4,722	4,282	4,722	0	0	0	-28	0	387		0	0	0
[10Y - more]		3,084	2,854	3,084	0	0	0	0	0	162		0	0	0
Total	17,318	12,299	17,318	132	0	0	-29	0	4,733	0	0	-4	4	
[0 - 3M]	Greece ⁽⁵⁾	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		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	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Hungary	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		119	0	119	0	0	0	0	0	107		0	0	0
[3Y - 5Y]		144	0	144	0	0	0	0	0	124		0	0	0
[5Y - 10Y]		125	0	125	0	0	0	0	0	110		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	389	0	389	0	0	0	0	0	341	0	0	0	0	
[0 - 3M]	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		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	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Ireland	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		7	7	7	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		3	3	3	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		8	8	8	0	0	0	0	0	0		0	0	0
Total	19	19	19	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Italy	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		1,230	1,227	1,230	0	0	0	0	0	3		0	0	0
[1Y - 2Y]		33	0	33	0	0	0	0	0	33		0	0	0
[2Y - 3Y]		1,440	0	1,440	0	0	0	0	0	1,140		0	0	0
[3Y - 5Y]		258	16	258	0	0	0	0	0	212		0	0	0
[5Y - 10Y]		1,354	5	1,354	0	0	0	0	0	1,189		0	0	0
[10Y - more]		2,241	3	2,241	1,093	0	0	0	0	1,080		407	-7	411
Total	6,557	1,251	6,557	1,093	0	0	0	0	3,657	8	407	-7	411	
[0 - 3M]	Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		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	0	0	0	0	0	0	0	0	0	0	0	0	

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

Jun-12

DE023

Hypo Real Estate Holding AG, München

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[0 - 3M]	Liechtenstein	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0		0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0		0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0		0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0		0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0		0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Lithuania	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0		0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0		0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0		0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0		0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0		0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Luxembourg	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0		0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0		0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0		0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0		0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0		0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Malta	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0		0	0	0	
[2Y - 3Y]		77	0	77	0	0	0	0	0	70		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		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		77	0	77	0	0	0	0	70	0	0	0	0	
[0 - 3M]	Netherlands	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	
[1Y - 2Y]		1	1	1	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		1	1	1	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		116	0	116	116	0	0	0	0	0		1	-9	10
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total		118	2	118	116	0	0	0	0	0	1	-9	10	
[0 - 3M]	Norway	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0		0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0		0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0		0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0		0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0		0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Poland	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		3	3	3	0	0	0	0	0		0	0	0	
[1Y - 2Y]		33	0	33	0	0	0	0	0	30		0	0	0
[2Y - 3Y]		541	0	541	0	0	0	0	0	507		0	0	0
[3Y - 5Y]		717	0	717	0	0	0	0	0	671		0	0	0
[5Y - 10Y]		343	2	343	0	0	0	0	0	295		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total		1,636	5	1,636	0	0	0	0	1,503	0	0	0	0	
[0 - 3M]	Portugal	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		101	0	101	0	0	0	0	0	100		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		119	50	119	21	0	0	0	0	37		6	4	3
[5Y - 10Y]		184	0	184	94	0	0	0	0	89		37	34	2
[10Y - more]		105	105	105	0	0	0	0	0	0		0	0	0
Total		508	155	508	115	0	0	0	226	6	43	38	5	

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

Jun-12

DE023

Hypo Real Estate Holding AG, München

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾	
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios						
[0 - 3M]	Romania	0	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	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	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		27	0	27	0	0	0	0	0	25		0	0	0	0
[2Y - 3Y]		22	0	22	0	0	0	0	0	20		0	0	0	0
[3Y - 5Y]		73	0	73	0	0	0	0	0	65		0	0	0	0
[5Y - 10Y]		48	0	48	0	0	0	0	0	41		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		170	0	170	0	0	0	0	151	0	0	0	0	0	
[0 - 3M]	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		16	0	16	0	0	0	0	0	15		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		48	0	48	19	0	0	0	0	25		3	1	2	2
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		64	0	64	19	0	0	0	40	0	3	1	2	2	
[0 - 3M]	Spain	210	0	210	0	0	0	0	200		0	0	0	0	0
[3M - 1Y]		189	0	189	0	0	0	0	182		0	0	0	0	0
[1Y - 2Y]		80	8	80	0	0	0	0	67		0	0	0	0	0
[2Y - 3Y]		147	66	147	0	0	0	0	72		0	0	0	0	0
[3Y - 5Y]		957	337	957	0	0	0	0	551		0	0	0	0	0
[5Y - 10Y]		1,087	558	1,087	0	0	0	0	462		0	0	0	0	0
[10Y - more]		281	102	281	0	0	0	0	129		0	0	0	0	0
Total		2,950	1,072	2,950	0	0	0	1,662	1	0	0	0	0	0	
[0 - 3M]	Sweden	37	23	37	0	0	0	0	14		0	0	0	0	0
[3M - 1Y]		11	11	11	0	0	0	0	0		0	0	0	0	0
[1Y - 2Y]		12	12	12	0	0	0	0	0		0	0	0	0	0
[2Y - 3Y]		25	25	25	0	0	0	0	0		0	0	0	0	0
[3Y - 5Y]		190	183	190	0	0	0	0	5		0	0	0	0	0
[5Y - 10Y]		97	97	97	0	0	0	0	0		0	0	0	0	0
[10Y - more]		5	5	5	0	0	0	0	0		0	0	0	0	0
Total		378	357	378	0	0	0	19	0	0	0	0	0	0	
[0 - 3M]	United Kingdom	0	0	0	0	0	0	0	0		0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0		0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0		0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0		0	0	0	0	0
[5Y - 10Y]		4	4	4	0	0	0	0	0		0	0	0	0	0
[10Y - more]		42	42	42	0	0	0	0	0		0	0	0	0	0
Total		47	47	47	0	0	0	0	0	0	0	0	0	0	
TOTAL EEA 30		38,200	20,224	38,200	2,577	0	0	-25	0	13,937	15	457	-73	528	

Notes and definitions

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

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

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

(4) According with CEBS Guidelines on prudential filters it is required a consistent treatment of gains and losses resulting from a transaction whereby a cash flow hedge is created for an available for sale instrument: i.e. if the gains on the hedged item are recognised in additional own funds, so should the results of the corresponding cash flow hedging derivative. Moreover if fair-value hedging contracts on sovereign assets are taken in consideration for the computation of the prudential filters (before their removal), the FV of such contracts must be reported in the column AB.

(5) Please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).