

Bank Name	Münchener Hypothekenbank eG
LEI Code	529900GM944JT8YIRL63
Country Code	DE

This bank does not report FINREP data on a consolidated level, and so only COREP templates are published.



2017 EU-wide Transparency Exercise Capital

		(min EUR, %)	As of 31/12/2016	As of 30/06/2017	COREP CODE	REGULATION
	А	OWN FUNDS	1,343	1,381	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	1,251	1,299	C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	951	984	C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	284	291	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3	Accumulated other comprehensive income	0	0	C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	0	0	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	23	30	C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	C 01.00 (r230,c010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	0	0	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-4	-6	C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	0	0	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-3	0	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	-2	-1	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	C 01.00 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010)+ C 01.00 (r472,c010)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point (ii) and 379(3) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (v) and 153(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
OWN FUNDS Transitional period	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
	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
	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	C 01.00 (r510,c010)	Article 48 of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	C 01.00 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	0	C 01.00 (r529,c010)	•
	A.1.21	Transitional adjustments	3	1	CA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	•
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	C 01.00 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	3	1	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	0	0	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	0	0	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	C 01.00 (r720,c010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	2	1	C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r748,c010)	
	A.2.4	Additional Tier 1 transitional adjustments	-2	-1	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	1,251	1,299	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	92	83	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	92	77	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2	Other Tier 2 Capital components and deductions	1	5	C 01.00 (r910,c010) + C 01.00 (r920,c010) + C 01.00 (r930,c010) + C 01.00 (r940,c010) + C 01.00 (r950,c010) + C 01.00 (r970,c010) + C 01.00 (r974,c010) + C 01.00 (r978,c010)	
	A.4.3	Tier 2 transitional adjustments	-1	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS	В	TOTAL RISK EXPOSURE AMOUNT	5,476	5,491	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
REQUIREMENTS	B.1	Of which: Transitional adjustments included	0	0	C 05.01 (r010;c040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	22.85%	23.65%	CA3 {1}	-
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	22.85%	23.65%	CA3 (3)	-
	С.3	TOTAL CAPITAL RATIO (transitional period)	24.53%	25.15%	CA3 (5)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	1,251	1,299	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2-A.4.3,0),0)]	-
CET1 RATIO (%) Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	22.84%	23.65%	[D.1]/[B-B.1]	-

⁽¹⁾ Fully loaded CET1 capital ratio estimation based on the formulae stated in column "COREP CODE"



Leverage ratio

	(mln EUR, %)	As of 31/12/2016	As of 30/06/2017	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	1,251	1,299	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	1,251	1,299	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	37,361	37,785	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	37,360	37,785	C 47.00 (r290,c010)	CRR
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	3.4%	3.4%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	3.4%	3.4%	C 47.00 (r330,c010)	



Risk exposure amounts

(mln EUR)	As of 31/12/2016	as of 30/06/2017
Risk exposure amounts for credit risk	4,836	4,882
Risk exposure amount for securitisation and re-securitisations in the banking book	0	0
Risk exposure amount for contributions to the default fund of a CCP	0	0
Risk exposure amount Other credit risk	4,836	4,882
Risk exposure amount for position, foreign exchange and commodities (Market risk)	32	0
of which: Risk exposure amount for securitisation and re-securitisations in the trading book ¹	0	0
Risk exposure amount for Credit Valuation Adjustment	378	340
Risk exposure amount for operational risk	229	269
Other risk exposure amounts	0	0
Total Risk Exposure Amount	5,476	5,491

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



2017 EU-wide Transparency Exercise Market Risk

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	As of 31/12/2016	As of 30/06/2017				As of 31	1/12/2016						As of 30/06/2017									
	TOTAL RISK EXPOSURE EXPOSURE AMOUNT AMOUNT	VaR (Memoran	ndum item)	STRESSED VaR (M item)		MIGRAT	MENTAL LT AND ION RISK CHARGE		PRICE RISKS CHARGE FOR			VaR (Memoran	dum item)	STRESSED VaR (Mitem)	lemorandum	INCREM DEFAUI MIGRATI CAPITAL	LT AND ON RISK		PRICE RISKS CHARGE FOR			
(min EUR)		EXPOSURE EX	POSURE EXPOSURE	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	12 WEEKS AVERAGE MEASURE	MEACURE	FLOOR	12 WEEKS AVERAGE MEASURE	MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE
Fraded Debt Instruments	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Equities	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Foreign exchange risk Commodities risk	32	0	0	0	0	0							, ,	0	0	0						
Total	32	0	0	0	0	0	_	_	_	_				0	0	0		^	_	_		



Credit Risk - Standardised Approach

Münchener Hypothekenbank eG

					Standardise	d Approach			
		As of 31/12/2016 As of 30/06/2017							
	(min EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	Central governments or central banks	756	952	14		529	702	14	
	Regional governments or local authorities	4.329	4,359	6		3.989	4.016	6	
	Public sector entities	336	336	5		487	487	4	
	Multilateral Development Banks	148	148	ō		79	79	0	
	International Organisations	0	0	ō		0	0	ō	
	Institutions	58	34	31		75	51	31	
	Corporates	402	240	240		320	168	168	
	of which: SME	108	74	74		42	17	17	
	Retail	3	2	2		78	40	23	
	of which: SME	1	0	0		76	38	21	
Consolidated data	Secured by mortgages on immovable property	80	80	33		96	91	37	
	of which: SME	24	24	9		39	36	13	
	Exposures in default	51	18	27	34	43	12	18	31
	Items associated with particularly high risk	4	4	6		0	0	0	
I	Covered bonds	0	0	0		0	0	0	
I	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
I	Collective investments undertakings (CIU)	0	0	0		129	129	70	
	Equity	116	116	116		116	116	116	
	Securitisation	0	0	0		0	0	0	
	Other exposures	6	6	6		6	6	6	
	Standardised Total	6,290	6,294	484	34	5,947	5.897	491	31

| Standardised Total | 6,290 | 6,294 | 48 |

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

		Standardised Approach										
			/06/2017									
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
	(min EUR, %)			_			_					
	Central governments or central banks	249	277	0		22	45	0				
	Regional governments or local authorities Public sector entities	4.061 227	4.091 227	0 5		3.721 375	3.748 375	0				
	Multilateral Development Banks	0	0	0		3/5	3/5	0				
	Multilateral Development Banks International Organisations	0	0	0		0	0	0				
	Institutions	33	33	31		50	50	31				
	Corporates	56	19	19		35	8	8				
	of which: SME	47	13	12		29	4	4				
	Retail	3	2	2		3	2	2				
	of which: SMF	1	0	ō		1	0	0				
GERMANY	Secured by mortgages on immovable property	70	70	29		87	82	33				
OLIGI WAY	of which: SME	24	24	9		39	36	13				
	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		125	125	67				
	Equity	116	116	116		116	116	116				
	Securitisation											
	Other exposures	0	0	0		0	0	0				
	Standardised Total ²				0				0			

Ordinal 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).

Total value adjustments and provisions per country of counterparty does not include Securistisation exposures.

					Standardise	d Approach			
		As of 31/12/2016 As of 30/06/2017							
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	28	28	6		28	28	6	
	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	3	3	3		3	3	3	
	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	
SWITZERLAND	Secured by mortgages on immovable property	10	10	4		9	9	3	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation							_	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

					Standardise	d Approach			
			As of 31	As of 30	/06/2017				
	(1.77	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %) Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	l ő		0	0	ı ö	
	Multilateral Development Banks	0	0	ı ŏ		0	0	, o	
	International Organisations	0	ő	0		0	0	ő	
	Institutions	0	0	0		0	0	0	
	Corporates	ō	ō	ō		ō	ō	ō	
	of which: SME	0	o	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
LUXEMBOURG	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	4	4	6		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		4	4	2	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

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



Credit Risk - Standardised Approach

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					Standardise	ed Approach						
			As of 31	/12/2016			As of 30	/06/2017				
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
	Central governments or central banks	71	71	0		100	100	0				
	Regional governments or local authorities	,,1	1 1	0		0	0	0				
	Public sector entities	103	103	0		104	104	0				
	Multilateral Development Banks	0	0	ő		0	0	o o				
	International Organisations	0	0	0		0	0	0				
	Institutions	o o	ō	ō		0	ō	ō				
	Corporates	0	0	0		0	0	0				
	of which: SME	o o	ō	ō		0	ō	ō				
	Retail	0	0	0		75	38	21				
	of which: SME	0	0	0		75	38	21				
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)	0	0	0		0	0	0				
	Equity	0	0	0		0	0	0				
	Securitisation											
	Other exposures	0	0	0		0	0	0				
	Standardised Total ²				0				0			

					Standardise	d Approach			
			As of 31/12/2016 As of 30/06/2017						
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments provision
	(min EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	54	54	0		54	54	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	26	26	26		25	25	25	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
CD 4 741	of which: SME	0	0	0		0	0	0	
SPAIN	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	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total ² sposure value, is reported before taking into account any effect due to credit conversion factors or o				0				

					Standardise	d Approach			
		As of 31/12/2016 As of 30/06/2017							
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	0	0	0		0	0	0	
		U	0	0		U	0	U	
	Corporates of which: SME	0	_	_		0	-	0	
	or which: SME Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
THERLANDS	Secured by mortgages on immovable property	0	0	l ő		0	0	0	
THERLANDS	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	l ő	0	0	0	0	0
	Items associated with particularly high risk	0	0	ı ö		0	0	0	0
	Covered bonds	0	0	l ő		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	ı ö		0	0	0	
	Collective investments undertakings (CIU)	0	0	l ő		0	0	ı ö	
	Equity	0	0	ı ö		0	0	0	
	Securitisation		, and	Ů			0		
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

					Standardise	ed Approach			
			As of 31	/12/2016			As of 30	0/06/2017	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %)								
	Central governments or central banks Regional governments or local authorities	138	138 39	0		135 38	135 38	0	
	Public sector entities	39	39	0			.38	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	ů	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	ő	0	
	of which: SME	0	0	0		0	ő	0	
AUSTRIA	Secured by mortgages on immovable property	0	0	0		0	0	0	
7105111171	of which: SME	o o	ō	ō		0	ō	ō	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

O'Drighal exposure, unille Exposure value, is resorted before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

Total value adjustments and provisions per country of counterparty does not include Securistisation exposures



Credit Risk - Standardised Approach

		Munchen	er Hypothek	enbank eG					
					Standardise	d Approach			
			As of 31,	/12/2016			As of 30	/06/2017	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
Country of	Secured by mortgages on immovable property	0	0	0		0	0	0	
Counterpart 8	of which: SME	0	0	0		0	0	0	
counterpart o	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	Ů	0	0	0	
	Covered bonds	o o	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	ŏ	ő	ő		ő	ő	ő	
	Collective investments undertakings (CIU)	0	ō	ō		ō	ō	ō	
	Equity	0	ō	ō		0	ō	0	
	Securitisation					-			
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

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

					Standardise	d Approach			
			As of 31	/12/2016			As of 30	/06/2017	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a
	(min EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
Country of	of which: SME	0	0	0		0	0	0	
ounterpart 9	Secured by mortgages on immovable property	0	0	0		0	0	0	
ounterpart 3	of which: SME Exposures in default	0	0	0	0	0	0	0	0
	Exposures in default Items associated with particularly high risk	0	_	0	U	U	-	-	U
	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	ı ö	0		0	0	0	
	Securitisation	- ů	L ů				<u> </u>	, i	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²		Ů		0		Ů	Ů	

rocal value aujuscriierics ariu pro	visions per country of counterparty does not include Securistisation exposures								
					Standardise	ed Approach			
			As of 31,	/12/2016			As of 30	/06/2017	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations 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	
Countries	of which: SME	0	0	0		0	0	0	
Country of	Secured by mortgages on immovable property	0	ů	0		0	ı ö	0	
Counterpart 10	of which: SME	o o	ő	0		0	ő	0	
	Exposures in default	0	ő	0	0	0	0	o o	0
	Items associated with particularly high risk	0	o	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0



Credit Risk - IRB Approach Münchener Hypothekenbank eG

							IRB Ap	proach					
				As of 31	12/2016					As of 30,	06/2017		
		Original	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments and	Original	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	1,927	0 87	1,879 7,769	562 2.198	0	0	1,721	0	1,697	473 2.279	0	0
	Corporates Corporates - Of Which: Specialised Lending	7,896	87	7,769	2,198	0	25	8,088	63	7,965	2,279	0	11 0
	Comporates - Of Which: SME	5.646	87	5.581	1.616	0	25	5,539	63	5.488	1.577	0	11
	Retail	22.809	59	22.809	1.501	186	2.3	23.820	54	23.820	1.533	174	7
	Retail - Secured on real estate property	22.809	59	22.809	1.501	186	7	23.820	54	23.820	1.533	174	7
	Retail - Secured on real estate property - Of Which: SME	3.206	18	3.206	308	61	2	3.319	18	3.319	325	58	2
Consolidated data	Retail - Secured on real estate property - Of Which: non-	19,602	40	19,602	1,193	125	5	20,501	37	20,501	1,208	116	5
	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	
	Securitisation	0		0	0		0	0		0	0		0
	Other non credit-obligation assets				91						105		4
	IRB Total				4,352						4,391		

							IRB Ap	proach					
				As of 31	12/2016					As of 30,	06/2017		
		Original	Exposure ¹	Exposure	Risk expos	ure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	574	0	574	242	0	0	633	0	633	225	0	0
	Corporates	5.743	29	6.157	1.591	0	15	5.674	6	6.178	1.604	0	1
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	3,760	29	4,201	1,101	0	15	3,581	6	4,039	1,053	0	1
	Retail	18,319	55	18,319	1,295	178	7	19,223	53	19,223	1,325	171	7
	Retail - Secured on real estate property	18.319	55	18.319	1.295	178	7	19.223	53	19.223	1.325	171	7
	Retail - Secured on real estate property - Of Which: SME	3.079	18	3.079	298	59	2	3.194	17	3.194	316	56	2
GERMANY	Retail - Secured on real estate property - Of Which: non-	15,241	37	15,241	997	119	5	16,029	36	16,029	1,009	114	5
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation												
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of 31	12/2016					As of 30	06/2017		
		Original	Exposure ¹	Exposure	Risk expos	ure amount	Value adjustments	Original I	Exposure ¹	Exposure	Risk expos	ure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	199	0	199	41	0	0	51	0	51	11	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	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	4,489	3	4,489	206	8	0	4,597	1	4,597	208	3	0
	Retail - Secured on real estate property	4,489	3	4,489	206	8	0	4,597	1	4,597	208	3	0
	Retail - Secured on real estate property - Of Which: SME	128	1	128	10	2	0	125	1	125	9	1	0
SWITZERLAND	Retail - Secured on real estate property - Of Which: non-	4,361	3	4,361	195	6	0	4,472	1	4,472	199	2	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation												
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of 31,	12/2016					As of 30,	06/2017		
		Original	Exposure ¹	Exposure	Risk expos	ure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expos	ure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	125	0	125	26	0	0
	Corporates	905	0	290	103	0	0	1.021	0	318	118	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	795	0	224	85	0	0	743	0	154	60	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
I I I VENDOUDO	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
LUXEMBOURG		0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving 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: SME 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	- 0	U	U	U	U	U	U	U	U	U	U	
	Other non credit-obligation assets												
	IRB Total												



Credit Risk - IRB Approach Münchener Hypothekenbank eG

	1						IRB Ap	proach					
				As of 31	/12/2016					As of 30	06/2017		
		Original	Exposure ¹	Exposure Value ¹	Risk expos	sure amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk expo	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
FRANCE	Central banks and central governments Institutions Corporates Corporates - Of Which: Socialised Lending Corporates - Of Which: SNE Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SNE Retail - Secured on real estate property - Of Which: SNE Retail - Secured on real estate property - Of Which: non- Retail - Secured on real estate property - Of Which: non- Retail - Secured on real estate property - Of Which: non- Retail - Other Retail - Of Which: SNE Equity Securitisation	0 117 333 0 230 0 0 0 0 0	0 0 12 0 12 0 0 0 0 0 0	0 89 319 0 227 0 0 0 0 0	0 22 143 0 100 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 2 0 2 0 0 0 0 0 0	0 115 279 0 241 0 0 0 0 0	0 0 12 0 12 0 0 0 0 0 0	0 91 298 0 262 0 0 0 0 0	0 22 110 0 96 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 2 0 2 0 0 0 0 0
	Securitisation Other non credit-obligation assets IRB Total												

IRB Total

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

							IRB Ap	proach					
				As of 31,	12/2016					As of 30,	/06/2017		
		Original	Exposure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk expos	sure amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	value*		Of which: defaulted	provisions		Of which: defaulted	value*		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	341	0	341 187	94 76	0	0	253	0	253	75 90	0	0
	Corporates Corporates - Of Which: Specialised Lending	179	0	187	/6	0	0	207	0	219	90	0	0
	Corporates - Of Which: SME	0	0	0	64	0	0	0	0		- 0	0	0
	Retail	160	0	168	64	0	0	165	0	177	/0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	U	0	0
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	Ü	0	0
SPAIN	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0		0	0
SPAIN	Retail - Secured on real estate property - Or William Hori-	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
	Retail - Other Retail - Of Which: SME	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
	Equity	0	0	0	0	0	0	0	1 0	0	l ö	0	0
	Securitisation		Ů	Ü	-		Ü			Ů	Ů	Ů	Ů
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of 31	12/2016					As of 30	06/2017		
		Original	Exposure ¹	Exposure Value ¹	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk expos	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	13	0	13	5	0	0	13	0	13	5	0	0
	Corporates	297	20	303	108	0	8	371	19	367	136	0	8
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	278	20	262	96	0	8	322	19	315	109	0	8
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLANDS	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retall - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation												
	Other non credit-obligation assets												4
	IRB Total												

							IRB Ap	proach					
				As of 31,	12/2016					As of 30,	06/2017		
		Original	Exposure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk expos	sure amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	value*		Of which: defaulted	provisions		Of which: defaulted	value*		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	52	0	52	32	0	0	28	0	28	23	0	0
	Corporates	137	0	128	40	0	0	160	0	147	44	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	137	0	128	40	0	0	144	0	135	41	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
AUSTRIA	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation												
	Other non credit-obligation assets												4
	IRB Total moter! before taking into account any effect due to credit conversion factors or credit risk militation												



Credit Risk - IRB Approach Münchener Hypothekenbank eG

	i													
		IRB Approach												
		As of 31/12/2016						As of 30/06/2017						
		Original	Exposure ¹	Exposure F Value ¹	Risk exposure amount		Value adjustments and	Original Exposure ¹		Exposure Value ¹	Risk exposure amount		Value adjustments and	
	(min EUR, %)		Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions	
	Central banks and central governments Institutions	0	0	0	0	0	0	0	0	0	0	0	0	
	Corporates	0	0	0	0	0	0	ō	0	0	0	0	0	
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	
	Corporates - Or Which: SME 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	ő	ő	ő	ő	0	0	
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	
Country of Counterpart 8	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Qualifying Revolving 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	ō	0	ő	ő	ő	ő	ő	0	0	
	Equity	0	0	0	0	0	0	0	0	0	0	0	0	
	Securitisation Other non credit-obligation assets													
	IRB Total													

IRB Total

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

		IRB Approach													
		As of 31/12/2016							As of 30/06/2017						
		Original Exposure ¹		Exposure Value ¹	Risk exposure amount		Value adjustments	Original Exposure ¹		Exposure Value ¹	Risk exposure amount		Value adjustments		
(min EUR, %)			Of which: defaulted	value*		Of which: defaulted	and provisions		Of which: defaulted	- value		Of which: defaulted	and provisions		
	Central banks and central governments Institutions Corporates Corporates - Of Which: Specialsed Lending Corporates - Of Which: Specialsed Lending Retail	0 0 0 0	0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0	0 0 0 0		
Country of Counterpart 9	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non- Retail - Qualifying Revolving Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0		
	Equity Securitisation Other non credit-obligation assets IRB Total	0	0	0	0	0	0	0	0	0	0	0	0		

		IRB Approach												
		As of 31/12/2016						As of 30/06/2017						
		Original Exposure ¹		Exposure	Risk expos	Risk exposure amount		Original Exposure ¹		Exposure	Risk exposure amount		Value adjustments	
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions	
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0	
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0	
	Corporates	0	0	0	0	0	0	0	0	0	0	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	Of which:	0	
Country of Counterpart 10	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0		0	
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	
	Equity Securitisation	0	0	0	0	0	0	0	0	0	0	0	-	
	Other non credit-obligation assets													
				.										
	IRB Total before taking into account any effect due to credit conversion factors or credit risk mitigation													