

Bank Name	Hamburg Commercial Bank AG
LEI Code	TUKDD90GPC79G1KOE162
Country Code	DE

The information on Collateral valuation - loans and advances applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above, therefore this bank is not required to report it to the EBA.



Key Metrics

(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	3,852	3,150	3,152	3,061	C 01.00 (r0020,c0010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	3,852	3,150	3,152	3,061	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	3,852	3,150	3,152	3,061	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied transitional definition	3,852	3,150	3,152	3,061	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	4,850	4,126	4,124	4,030	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	4,850	4,126	4,124	4,030	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	15,934	15,403	16,673	16,523	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	15,934	15,403	16,673	16,523	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	24.17%	20.45%	18.91%	18.52%	CA3 {1}	-
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	24.17%	20.45%	18.91%	18.52%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010))/ (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	24.17%	20.45%	18.91%	18.52%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	24.17%	20.45%	18.91%	18.52%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	
Total capital (as a percentage of risk exposure amount) - transitional definition	30.43%	26.79%	24.73%	24.39%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	30.43%	26.79%	24.73%	24.39%	(C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	32,088	33,248	33,912	32,616	C 47.00 (r0300,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	12.00%	9.48%	9.30%	9.38%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	3,852	3,150	3,152	3,061	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	3,852	3,150	3,152	3,061	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	32,088	33,248	33,912	32,616	C 47.00 (r0300,c0010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	32,088	33,248	33,912	32,616	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	12.00%	9.48%	9.30%	9.38%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	12.00%	9.48%	9.30%	9.38%	[A.2]/[B.2]	



2023 EU-wide Transparency Exercise Capital Hamburg Commercial Bank AG

		Í					COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	As of 30/09/2022 4,850	As of 31/12/2022 4,126	As of 31/03/2023 4,124	As of 30/06/2023 4,030	C 01.00 (10010.40010)	REGULATION Articles 4(118) and 72 of CRR
		COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying				,	C 01.00 (+0010,+0010)	
	A.1	transitional adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	3,852	3,150	3,152	3,061		Article 50 of CRR
	A.1.1	instruments)	1,829	1,831	1,831	1,833	C 01.00 (r0030,c0010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	2,897	2,897	2,897	1,817	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3	Accumulated other comprehensive income	-11	-11	-1	-33	C 01.00 (r0180,c0010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	0	0	0	0	C 01.00 (r0200,c0010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (r0210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r0230,c0010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-7	-8	-8	-9	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-49	-54	-61	-68	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	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	-289	-260	-257	-281	C 01.00 (r0370,c0010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-1	-1	-1	-1	C 01.00 (r0390,c0010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-161	-141	-152	-139	C 01.00 (r0390,c0010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (r0430,c0010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r0440,c0010)	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	0	0	C 01.00 (r0450,c0010) + C 01.00 (r0450,c0010) + C 01.00 (r0470,c0010) + C 01.00 (r0471,c0010) + C 01.00 (r0472,c0010)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point (k) (ii) and 379(3) of CRR; Articles 36(1) point (k) (iv) and 153(8) of CRR and Articles 36(1) point (k) (iv) and 153(8) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r0460,c0010)	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	0	0	C 01.00 (r0480,c0010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of ORR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	-14	-3	-49	C 01.00 (r0490,c0010)	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	0	0	C 01.00 (r0500,c0010)	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	0	0	C 01.00 (r0510,c0010)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	-7	-9	-11	-9	C 01.00 (r0513,c0010)	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS Transitional period	A.1.18B		0	0	0	0	C 01.00 (r0514,c0010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	C 01.00 (r0515,c0010)	Article 36(1), point (I) CRR
	A.1.19		-350	-1,080	-1,080	0	C 01.00 (r0524,c0010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	0	0	0	C 01.00 (r0529,c0010)	
	A.1.21	Transitional adjustments	0	0	0	0	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	0	0	C 01.00 (r0220,c0010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r0240,c0010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r0520,c0010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (r0530,c0010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	0	0	0	0	C 01.00 (r0540,c0010) + C 01.00 (r0670,c0010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r0720,c0010)	
	A.2.3	Other Additional Ter 1 Capital components and deductions	0	0	0	0	C 01.00 (r0990,c0010) + C 01.00 (r0700,c0010) + C 01.00 (r0710,c0010) + C 0.30 (r0700,c0010) + C 01.00 (r0744,c0010) + C 01.00 (r0740,c0010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (r0660,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	3,852	3,150	3,152	3,061	C 01.00 (r0015,c0010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	998	976	972	969	C 01.00 (r0750,c0010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	939	918	914	913	C 01.00 (r0760,c0010) + C 01.00 (r0990,c0010)	
	A.4.2		59	58	57	56	C 11.00 (+0310,+0010) + C 01.00 (+030,+0010) + C 01.00 (+030,+00100) + C 01.00 (+030,+001000) + C 01.00 (+030,+0010000) + C 01.00 (+030,+00100000) + C 01.00 (+030,+00100000) + C 01.00 (+030,+00100000) + C 01.00 (+030,+001000000) + C 01.00 (+030,+0010000000) + C 01.00 (+030,+0010000000000000000000000000000000	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (r0880,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0960,c0010)	
OWN FUNDS	В	TOTAL RISK EXPOSURE AMOUNT	15,934	15,403	16,673	16,523	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
REQUIREMENTS	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r0010,c0040)	
CARTE LA PARTICIONAL DE LA PARTICIONAL DEL PARTICIONAL DE LA PARTICIONAL DEL PARTICIONAL DE LA PARTICIONAL DE LA PARTICIONAL DE LA PARTICI	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	24.17%	20.45%	18.91%	18.52%	CA3 (1)	·
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	24.17%	20.45%	18.91%	18.52%	CA3 (3)	
	C.3	TOTAL CAPITAL RATIO (transitional period)	30.43%	26.79%	24.73%	24.39%	CA3 (5)	•
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	3,852	3,150	3,152	3,061	[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)	24.17%	20.45%	18.91%	18.52%	[D.1]/[B-B.1]	
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0010)	
Memo items	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0020)	
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0040)	
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⁽¹⁾The fully loaded CETI ratio is an estimate calculated based on bank's supervisory recording. Therefore, any capital indusments that are not eliable from a repulsabory coint of view at the recording date are not balen into account in this calculation.
Fully loaded CETI capital ratio estimation is based on the formulae stated in column "COSEP CODE" – please note that this might load to differences to fully loaded CETI capital ratio published by the participating banks e.g. in their Filter 3 disclosure



Overview of Risk exposure amounts

		RWAs]
(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	13,387	13,095	13,423	13,774	C 02.00 (n0040, c0010) -{C 07.00 (n0040, c0220, s001) + C 07.00 (n0110, c0220, s001) + C 07.00 (n0130, c0220, s001) + C 08.01 (n0040, c0220, s001) + C 08.01 (n0040, c0220, s001) + C 08.01 (n0040, c0220, s002) + C 02.00 (n0470, c0010) + C 02.00 (n0460, c0010)]
Of which the standardised approach	3,604	3,599	4,001	4,504	C 02.00 (r0050, c0010)-[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001)+ C 07.00 (r0130, c0220, s001)]
Of which the foundation IRB (FIRB) approach	8,559	8,051	7,931	7,963	C 02.00 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach	0	0	0	0	C 02.00 (r0310, c0010) - [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB	244	257	292	333	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	212	224	171	140	C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s002) + C 08.01 (r0050, s002) + C 08.01 (r00
Credit valuation adjustment - CVA	65	47	53	53	C 02.00 (r0640, c0010)
Settlement risk	0	0	0	0	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	318	315	351	475	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	497	324	622	430	C 02.00 (r0520, c0010)
Of which the standardised approach	497	324	622	430	C 02.00 (r0530, c0010)
Of which IMA	0	0	0	0	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (r010, c9601)*12.5+C 20.00 (r010,c0469)*12.5+MAX(C 24.00(r0010, c0990),C 24.00(r0010, c0100),C 24.00(r0010, c01100))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	1,124	1,124	1,198	1,198	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	1,124	1,124	1,198	1,198	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts	330	273	856	455	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	15,934	15,403	16,673	16,523	

¹ The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

² On-balance sheet exposures related to Free Deliveries [according to Article 379(1)] have not been included in 'Counterparty Credit Risk (CCR, excluding CVA)'. They are instead reported in the 'Credit Risk (excluding CVA)' and Securitisations') section.



2023 EU-wide Transparency Exercise P&L Hamburg Commercial Bank AG

(min EUR)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023
Interest income	733	1,096	309	661
Of which debt securities income	56	88	44	101
Of which loans and advances income	454	682	250	525
Interest expenses	297	487	171	388
(Of which deposits expenses)	108	176	98	220
(Of which debt securities issued expenses)	33	55	35	77
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	0	0	0	0
Net Fee and commission income	28	35	8	16
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	2	2	-8	-6
Gains or (-) losses on financial assets and liabilities held for trading, net	36	60	50	65
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	-65	-45	3	-3
Gains or (-) losses from hedge accounting, net	5	2	1	6
Exchange differences [gain or (-) loss], net	-14	0	2	24
Net other operating income /(expenses)	-8	23	-1	12
TOTAL OPERATING INCOME, NET	420	687	193	387
(Administrative expenses)	219	336	74	153
(Cash contributions to resolution funds and deposit guarantee schemes)	27	27	26	18
(Depreciation)	3	4	1	3
Modification gains or (-) losses, net	0	-1	1	1
(Provisions or (-) reversal of provisions)	-32	-35	0	-19
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	-8	-11	0	-4
(Other provisions)	-24	-24	0	-15
Of which pending legal issues and tax litigation ¹	0	-13	0	0
Of which restructuring ¹	0	-49	0	0
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	-40	-4	-2	-2
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	-40	-4	-2	-3
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	0	0	0	0
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	0	0	0	0
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	244	358	94	235
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	281	420	75	183
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	281	420	75	183
Of which attributable to owners of the parent (1) Information available only as of end of the year	281	420	75	183

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

(2) For IFRS compliance banks "zero" in cell "increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."



Total Assets: fair value and impairment distribution

(min EUR)		As of 30/09/20	22			As of 31	/12/2022			As of 31,	03/2023			As of 30,	06/2023		
		Fa	ir value hierard	thy		Fa	ir value hierar	chy		Fa	ir value hierar	:hy		Fa	ir value hierard	:hy	
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	References
Cash, cash balances at central banks and other demand deposits	5,753				5,327				5,736				3,704				IAS 1.54 (i)
Financial assets held for trading	459	0	368	91	441	0	314	126	297	0	199	98	228	0	186	42	IFRS 7.8(a)(i);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	1,097	42	336	719	1,132	240	148	744	1,148	266	150	733	1,296	303	141	852	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	34	0	34	0	35	0	35	0	35	0	35	0	35	0	35	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	4,867	1,146	3,289	432	5,620	2,848	2,212	560	6,597	3,079	2,780	738	7,386	3,482	2,889	1,015	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	18,676				18,287				17,337				17,171				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	-147				-152				-131				-134				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	982				1,096				1,062				1,099				
TOTAL ASSETS	31,721				31,784				32,080				30,786				IAS 1.9(a), IG 6

⁽¹⁾ Portfolios, which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks, are considered in the position "Other assets".

(mln	EUR)			As of 30/09/20	22					As of 31	/12/2022					As of 31	L/03/2023					As of 30	/06/2023			
		Gross carry	ing amount ⁽²⁾		Accum	nulated impairs	nent ⁽²⁾	Gros	s carrying amo	unt ⁽²⁾	Accun	nulated impairr	nent ⁽²⁾	Gros	s carrying amo	unt ⁽²⁾	Accui	nulated impairs	nent ⁽²⁾	Gros	s carrying amo	unt ⁽²⁾	Accum	nulated impairm	nent (2)	
Breakdown of financial assets by instrument and by counterparty sector ¹		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit- impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	References
Financial assets at fair value through other	Debt securities	4,132	0	0	-1	0	0	4,906	0	0	-1	0	0	5,892	0	0	-1	0	0	6,678	0	0	-1	0	0	Annex V.Part 1.31, 44(b)
comprehensive income	Loans and advances	731	4	0	0	0	0	711	3	0	0	0	0	698	8	0	0	0	0	707	3	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities	80	0	0	0	0	0	80	0	0	0	0	0	82	0	0	0	0	0	80	0	0	0	0	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	17,059	1,516	413	-71	-102	-222	16,675	1,557	377	-72	-100	-232	15,806	1,350	500	-71	-99	-232	15,206	1,708	478	-77	-83	-142	Annex V.Part 1.32, 44(a)

⁽¹⁾ This table covers IFRS 9 specific information and as such only applies for IFRS reporting banks.

⁽⁷⁾ From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.



Breakdown of liabilities

Hamburg Commercial Bank AG

(mln EUR)

		Carrying	amount		
LIABILITIES:	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	References
Financial liabilities held for trading	489	335	295	311	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹	0	0	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	327	268	269	260	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	25,477	25,586	25,747	25,997	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method ¹	0	0	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	58	65	59	61	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	-125	-192	-159	-183	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	376	360	388	327	IAS 37.10; IAS 1.54(I)
Tax liabilities	10	90	96	73	IAS 1.54(n-o)
Share capital repayable on demand	0	0	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities	114	134	159	138	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	0	0	0	0	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value ¹	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	26,725	26,646	26,855	26,985	IAS 1.9(b);IG 6
TOTAL EQUITY	4,997	5,138	5,226	3,801	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	31,721	31,784	32,080	30,786	IAS 1.IG6

⁽¹⁾ Portfolios which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks



Breakdown of liabilities

Hamburg Commercial Bank AG

(mln EUR)

			Carrying	amount]
Breakdown of financial liabilities	by instrument and by counterparty sector	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	References
Derivatives		506	360	313	329	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	0	0	0	0	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
Short positions	Debt securities	0	0	0	0	Annex V.Part 1.31
	Central banks	1,738	1,546	1,357	1,019	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	0	0	0	0	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	2,477	2,792	2,837	3,062	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	155	206	184	133	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	2,642	3,060	3,127	3,417	Annex V.Part 1.42(c),44(c)
Denville	of which: Current accounts / overnight deposits	145	184	260	95	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	2,092	1,646	1,640	1,931	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	250	216	217	256	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	8,973	8,547	7,956	8,233	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	4,862	4,217	4,098	3,866	ECB/2013/33 Annex 2.Part 2.9.1
	Households	278	254	298	230	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	64	94	114	41	Annex V.Part 1.42(f), 44(c)
Debt securities issued		7,588	7,995	8,786	8,352	Annex V.Part 1.37, Part 2.98
Of which: Subordi	nated Debt securities issued	950	930	927	923	Annex V.Part 1.37
Other financial liabilities		57	54	55	56	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		26,350	26,254	26,370	26,630	



2023 EU-wide Transparency Exercise Market Risk

								Hambe	ang commic	iciai bank z	10											
	SA						M									IM						
			VaR (Memoran	VaR (Memorandum item) STRESSED VaR (Memorandum item)		Memorandum item)	AND MIG	NTAL DEFAULT GRATION RISK TAL CHARGE	ALL PRICE	RISKS CAPIT FOR CTP	AL CHARGE		VaR (Memor	andum item)	STRESSED VaR (Memorandum item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE F	RISKS CAPITA FOR CTP		
(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	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 t- AVERAGE MEASURE		FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2022	As of 31/12/2022				As of 30	09/2022									As of 31/1	12/2022					
Traded Debt Instruments	285	208	0	0	0	0							0	0	0	0						
Of which: General risk Of which: Specific risk	34	42 166	0	0	0	0							0	0	0	0						
Equities	251	166	0	0	0	0							l ů	0	0	0						
Of which: General risk	0	Ŏ	ő	ő	ŏ	ő							ŏ	0	ŏ	ŏ						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Foreign exchange risk	212	116	0	0	0	0							0	0	0	0						
Commodities risk Total	0 497	0 324	0	0	0	0	0		0	_		0	0	0	0	0			_	0	0	
Iotal	497	324	·	U						0	0		U					0	. 0	U	U	
	As of 31/03/2023	As of 30/06/2023				As of 31,	/03/2023									As of 30/0	06/2023					
Traded Debt Instruments	333	136	0	0	0	0							0	0	0	0						
Of which: General risk	79	84	0	0	0	0							0	0	0	0						
Of which: Specific risk	254	52	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	289	294	0	0	0	0							0	0	0	0						
Commodities risk Total	622	430	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	_
Oldi	622	430	U			U						. 0		1 0	1 0			U		U	U	

Market risk template does not include CIU positions under the particular approach for position risk in CIUs (Articles 349(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OV1 template.



		Standardised Approach													
		As of 30/09/2022 As of 31/12/2022													
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ⁴	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions						
Central gover	(min EUR. %)	0	15	0		0	15								
	overnments or local authorities	178	178	23		170	170	22							
Public sector		431	435	0		430	434	0							
	Development Banks	51	51	0		51	51	0							
	al Organisations	13 1.491	13			13	13	.0							
Institutions	•	1,491 3.032	1,450 2,725	295 2.595		1,675 3,131	1,420 2.648	314 2,285							
of which: Sh	our.	629	2,723 578	489		671	630	2,203							
Retail	ave.	2	0.00	103		2	0.00								
	QMF	ō	ō	0		ō	ō	i i							
	mortgages on immovable property	76	73	31		553	542	238							
of which: SN	SME	43	43	18		229	229	95							
Exposures in		44	22	26	20	45	14	19	28						
	ciated with particularly high risk	12	6	9		12	6	9							
Covered bond		1,614	1,614	166		1,690	1,690	179							
	nstitutions and corporates with a ST credit assessment nyestments undertakings (CIU)	1.059	634	574		985	778	660							
Collective inv	nvestments embertakings (C10)	1,059	0.34	3/4		903	//0	000							
Other exposu	sures	ŏ	ů o	ő		ŏ	ő	i o							
Standardised		8,001	7,214	3,721	74	8,755	7,782	3,726	66						

***Obsider Genoms with a bounder bloom to be a sounder bloom before the late to the count of the

					Standardised A	pproach					
			As of 30/09	2022			As of 31,	/12/2022			
	(min FIE %).)	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		
GERMANY	Comit or governments or comit always Reciscular overnments or local arthritis Public social committee Reciscular anticle Institution of constantions Institutions Constantions Co	0 0 0 0 0 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	11 0 435 0 0 456 227 44 0 67 43 20 2 437 25 20 32 437 32 437 437 437 437 437 437 437 437 437 437	0 0 0 0 556 193 36 0 0 28 18 25 4 4 44 6 0 0	20	0 0 0 0 0 0 0 0 0 0 2 2 2 2 2 0 9 7 4 9 4 3 8 4 4 4 0 0 0 0 0 2 2 2 2 2 2 0 2 0 0 0 7 4 2 0 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	11 0 434 0 0 0 391 207 42 0 0 0 2 25 45 13 2 2 443 0 0 0 0	0 0 0 0 57 181 33 0 0 41 20 17 4 46 6 0 0	28		
	Standardised Total ²				35				4		

(ii) Chishel excours, unlike Excours value, is recorded before takino into account any effect due to credit convenion factors or credit nik relixation techniques (u.e., substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securification exposures but includes general credit risk adjustments.

Original Exposure* Exposure V Control deveraments or control Saints Other SUS, No. 1	of 30/09/2022 e Value ¹ Risk exposure amount Val	Standardised Approach Value adjustments and provisions ² Origi		of 31/12/2022 Bisk exposure amount	Value adjustments and
Original Exposure* Exposure v Colo 105 - No. Control decomments or control sents O					Value adjustments and
(mh RUS, %) Central governments or central banks 0	e Value ¹ Risk exposure amount Val		ginal Exposure ¹ Exposure Valu	e ¹ Risk exposure amount	Value adjustments and
Central governments or central banks	0				provisions ²
Revisional overamementa de local authoriticas Public, excitar entiticas Public, excitar entiticas International of unasinationa International of unasinational International of unasinational International of unasinational International Internation	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 53 425 7 0 0 66 69 0 4 0 0 333	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0

		(2) Total value adjustments and provision	is per country of counterparty of	oxiludes those for secustisation	exposures but includes general	credit risk adjustments.				
					Standardised Ap	pproach				
			As of 30/09/2022 As of 31/12/2022							
		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 provisions ²	
UNITED STATES	Casti o communità si contra l'acid. Casti di communità si contra l'acid. Palcie sesse metica Milliferati Devenimente llans Sentimente l'acid. Sentimente l'acid.	0 0 0 0 222 567 66 0 0 0 0 0 0 0 0 45 0 0 0 0 0 0 0 0 0 0	0 0 0 0 211 567 116 0 0 0 2 2 0 0 0 0	0 0 0 0 2 2 2 3 8 8 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1	0 0 0 0 147 927 195 0 0 0 0 0 0 0 0 0	0 0 0 0 138 744 195 0 0 0 0 2 2 0 0 0 463 0	0 0 0 0 22 23 526 1655 0 0 0 0 0 0 0 2 2 0 0 0 0 0 0 0 0 0 0		
	Standardised Total ²				1					

					Standardised A	pproach			
			As of 30/09/	2022			As of 31,	/12/2022	
		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, %)								
FRANCE	Central overmente or central saniste selections overmente or local autorities selections overmente selections overmente selections overmente of which interests over the selections landscaletion of which the of which the selection overmente of which selection overmente	0 0 0 156 22 2 2 0 0 0 0 0 0 244	0 0 0 135 15 0 0 0 0 0 2 254	0 0 0 27 15 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 420 115 1 1 0 0 0 0 0 0 285 2	0 0 0 192 115 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
	Standardised Total ²				0				1

O Tobisial assours utilis Econur valus, is recorded before takins into account any effect due to credit convenion factors or credit nik mitication techniques (a.c. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securisation exposures but includes general credit risk adjustments.

Control government or combal bits. (a) Control government or combal bits. (b) Control government or combal bits. (c) Control government or combal bits.	EBA SAMONG AUTHORITY	2023 EU-wide Transparency Exercise Credit Risk - Standardised Approach Hamburg Commercial Bank AG				Standardised A	pproach		
Control government or combal bits. (a) Control government or combal bits. (b) Control government or combal bits. (c) Control government or combal bits.				As of 30/09	/2022			As of 31,	12/2022
Coult of governments are control about 50 0 0 0 0 0 0 0 0 0			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
Region Commente to Potal Institution			0		0				
		Regional governments or local authorities Public sector entities	0	0	0		0	0	
NETHERIANDS		International Organisations Institutions	0 59						
NE ITENLANUS Source for severances in immediate amounts 6 0 0 0 201 201 201 Control 1997 Control		of which: SME Retail	85 0						
These associated with serf-claride hash finish 0 0 0 0 0 0 0 0 0	NETHERLANDS	Secured by mortgages on immovable property of which: SME	0	Ċ	0				
Collective investments undertakines (CIU) 13 13 12 12 12 12 50xbr 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Items associated with particularly high risk Covered bonds	0 0 132	133	0 13		0 132	0 132	13
		Collective investments undertakinos (CIU) Equity	13 0	13	13 0		12 0	0 12 0	12 0
		Other exposures Standardised Total ²	0		0	19	0		0 3

				Standardised A	proach			
		As of 30/09/	2022			As of 31,	/12/2022	
	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
Could discovered or control of the Could be a control of the control of the could be a control of the control o	0 0 0 314 30 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 19 51 10 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0

As of 30 (8 Cotified conversaments or control a lamba (10 %) Cotified conversaments or control a lamba (10 %) Resident adversaments or final attentions Resident adversaments or final attentions Public scale control attention Authorities or control attention (10 %) International One scaleding (10 %) Residential (10 %) Residentia	Standardised Approach									
Central discreminants or Central Samilar Rational oreverments or local authorities Pacific social central services Pacific social services Pacific services Pa	/2022	As of 31/12/2022								
Control deveronments or Control Assisted Profice sector entire or head administration Institution Control or administration MARSHALL SEAL OF SEAL OR SE	Risk exposure amount Value adjustments and provisions ²	Original Exposure Lexposure Value Risk exposure amount Palue adjust provisi								
Claims on institutions and communities with a ST craft assessment Collective institutions undertakings (CIU) Experiment of the Collective Colle			0							

***Channel exposure, untile Decision value, in recorded before takino into account any effect due to credit convenien factors or credit risk intolation tedrelosues (i.e.a. substitution effectal).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitation exposures but includes general credit risk adjustments.

					Standardised Ap	proach			
			As of 30/09/	2022			As of 31/	12/2022	
		Original Exposure ^s	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
REECE	South of southernial and southernial south	0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0	0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	Standardised Total ²				0				0

					Standardised Ap	proach			
			As of 30/09	/2022			As of 31,	/12/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
SWEDEN	Gentle des entermentais control (and A). (A) Gentle des entermentais entermines bende des entermines bende des entermines bende des entermines bende des entermines de la destancia control des entermines de la destancia del destancia del destancia del destancia del destancia del	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	44 45 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 41 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 41 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 4 0 0 0 0 0 0 0	
	Standardised Total ²				0				

		(2) Total value adjustments and provisions per country of counterparty excludes those for securifisation exposures but includes general credit risk adjustments.									
					Standardised Ap	proach					
			As of 30/09	2022			As of 31,	12/2022			
		Original Exposure ^t	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		
BELGIUM	Gardin communication (control has the first %). So the control communication is build authorities. Public access entitles. Public access entitles. Public access entitles. Individual Control Cont	0 0 0 0 7 2 3 3 0 0 0 0 0 0 0 0	4 4 0 0 0 7 7 4 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 1 1 47 47 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 3 0 0 10 10 59 3 0 0 0 0 0 0 0 0	0 3 0 0 10 47 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 2 2 47 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			
	Standardised Total ²				0				0		

		Standardised Approach									
			As of 31,	03/2023			As of 30;	06/2023			
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions		
	Central governments or central banks	0	11	0		0	11	0			
	Regional governments or local authorities	140	140	22		126	126	22			
	Public sector entities	431	438	0		411	418	0			
	Multilateral Development Banks	51	51	0		0	0	0			
	International Organisations	13	13	0		12	12	0			
	Institutions	1,959	1,605	355		2,430	1,620	361			
	Corporates	3,198	2,694	2,309		3,693 751	3,143 704	2,683 595			
	of which: SME	498	467	395		/51	/04	595			
	Retail of which: SMF	2				2		0			
Consolidated data	or which: SNE Secured by mortgages on immovable property	605	595	262		546	540	229			
	of which: SMF	263	262	110		332	330	137			
	Francures in default	44	13	18	27	105	72	77	30		
	Items associated with particularly high risk	123	93	139		123	93	140			
	Covered bonds	1,830	1,829	193		2,088	2,088	224			
	Claims on institutions and corporates with a ST credit assessment	. 0	. 0	0		0	0	0			
	Collective investments undertakinos (CIU)	1,106	840	766		1,122	893	825			
	Equity	0	0	0		0	0	0			
	Other exposures	0	0	0		0	0	0			
	Standardised Total ²	9,501	8,322	4,062	58	10,658	9,015	4,559	57		

Ac of 31 (93 / 2023 Ac of 31 (93 / 2023						Standardisc	d Approach			
Combit of commentations or combit of break Combit of commentations Combit of combit of commentations Combit of				As of 31	As of 30	0/06/2023				
Control open comment or control hanks 5		44.00 %	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	
Standardised Total 48 48 43	GERMANY	Control governments or control shador activated communication of local arthrottics and activated communication of local arthrottics of local arthrottics of local for arthrottics of local arthr	0 0 499	0 482 228 43 0 0 90 36 13	202 36 0 0 41	27	0 685 357 92 2 0 55 35 44	0 0 4788 260 63 0 0 54 34 14	232	27

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

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.

		(2) Total value adjustments an	a provisions per country or co	anapaty escapes order for a	LUIUSKUI OQUIUSI IU. IIUJ	an general creat rat aujustine			
					Standardisc	d Approach			
			As of 31,	03/2023			As of 30,	06/2023	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
LUXEMBOURG	Control Contro	0 0 0 0 0 0 0 448 94 467 47 47 47 47 47 47 47 47 47 47 47 47 47	0 0 0 0 0 0 455 455 0 0 0 5 7 7 7 7 7 7 8	0 0 0 0 401 79 0 0 23 20 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 427 75 0 0 0 44 44 61 61 62 64 747	0 0 0 0 0 437 75 75 75 75 75 75 75 85 85 80 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 13 395 64 0 0 0 18 15 5 5 8 0 0 0 0 2 12 0 0 0 0 0 0 0 0 0 0 0 0 0	3
	Other exposures Standardised Total ²	0			2			0	

(1) Original exposure, untile Exposure value, in reported before taking into account any effect due to credit convenient facts no credit risk intigation techniques (e.g., substitution effects).

(2) Total value adjustments and provisions per country of counterparty encludes those for securitisation exposures but includes general credit risk adjustments.

					Standardisc	d Approach			
			As of 31,	/03/2023			As of 30,	06/2023	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED STATES	Control of control control of the Co	0 0 0 0 156 983 1922 10 0 0	0 0 0 0 147 802 191 0 0	0 0 0 0 0 0 29 535 162 0 0 0 0		0 0 0 0 0 73 1,102 299 0 0	0 0 0 0 0 73 917 239 0 0 0	0 0 0 0 0 15 605 246 0 0 0 0	0
	Items associated with earticularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collisctive investments undertakings (CIU) Equity Control Control	0 0 470 0	90 0 455 0	0 0 410 0		115 0 0 584 0	90 0 0 567 0	0 0 522 0	

		(2) Total value adjustments ar	a provisions per country or co	unserparty excuses triose for s	cuntisation exposures out inclu	ses general credit risk adjustmer	TO.		
					Standardise	d Approach			
			As of 31,	/03/2023			As of 30	/06/2023	
		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
FRANCE	Could investment to County I and A.C. %) Could investment to Varial substitute Public sector melities Public sector melities All sector melities County I and to County I	0 0 0 0 545 69 19 0 0 67 67 67 0 0 0 0 2 0 0	0 0 0 239 48 45 7.7 7.0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 8 45 15 15 15 2 2 8 2 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 990 90 90 90 90 92 82 82 90 417 0 447	0 0 0 0 315 66 33 88 88 81 81 60 60 60 60 60 60 60 60 60 60 60 60 60		
	Standardised Total ²	·			1		· ·		

1 (2) Original exposure, untile Exposure value, is reported before taking into account any effect due to credit convention factors or credit nik mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those in executivation exposures but includes general credit nik adjustments.

2023 EU-wide Transparency Exercise Credit Risk - Standardised Approach Hamburg Commercial Bank AG

As of 31, Exposure Value ¹ 0 0 0 0 64 167	03/2023 Risk exposure amount 0 0 0 13 162 27	Standardise Value adjustments and provisions ²	Original Exposure ¹ 0 0 0 0 47 247	As of 30, Exposure Value ¹ 0 0 0 0 47	706/2023 Risk exposure amount 0 0 0 0 9 156	Value adjustments and provisions ²
Exposure Value ¹ 0 0 0 0 0 0 6 64	Risk exposure amount 0 0 0 0 13	Value adjustments and provisions ²	0 0 0 0 0 0 47 247	Exposure Value ² 0 0 0 0 0 47	Risk exposure amount 0 0 0 0 0 9	Value adjustments and provisions ²
0 0 0 0 0 64 167	0 0 0 0 0 13	Value adjustments and provisions ²	0 0 0 0 0 0 47 247	0 0 0 0 0 47	0 0 0 0	Value adjustments and provisions ²
167	162			0 0 0 0 47 183	0 0 0 0 9	
0 281 85 0 0 159 0	0 132 36 0 0 16 0 12	0	113 0 258 152 0 0 153 0 10 0	108 0 0 257 151 0 153 0 10 0	92 0 115 62 0 0 15 0 10 0	٥
	0 159 0 12 0	159 16 0 0 112 12 0 0 0 0	159 16 0 12 12 0 0 0	109 16 153 0 0 0 0 12 12 10 0 0 0 0 0	0 0 0 133 153 153 153 153 153 153 153 153 153	159 16 153 153 15 15 15 15 15 15 15 15 15 15 15 15 15

		(2) Total Value adjustments an	a provisions per country or co	anterparty excludes those for se	cuntisation exposures out inclu	ses general credit risk adjustme	no.		
					Standardisc	d Approach			
			As of 31,	03/2023			As of 30,	06/2023	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED KINGDOM	South of Section and Associated and Associated Associat	0 0 0 0 0 0 0 574 51 51 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 475 51 51 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 493 52 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 333 52 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
	Other exposures Standardised Total ²				1			0	1

					Standardisc	d Approach			
			As of 31/	03/2023			As of 30,	06/2023	
	(min BUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
MARSHALL ISLANDS	Control development or control basis. Control development of both administration of the control	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0	9

					Standardisc	d Approach			
			As of 31,	/03/2023			As of 30,	06/2023	
		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 BUR, %) 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 International Organisations	0				0	0	U	
	International Organisations Institutions	0				0	0	0	
	Corporates	ō	i i	i i		0	0	ō	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
GREECE	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property of which: SME	0				0	0	U	
	Exposures in default	0	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	ō	
	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 undertakinos (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures Standardised Total ²					0	0	0	

		(2) Total value adjustments an	nd provisions per country of co	unterparty excludes those for s	ecuntisation exposures but inclu	des general credit risk adjustme	nts.				
					Standardise	ed Approach					
			As of 31,	/03/2023		As of 30/06/2023					
		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 an provisions ²		
	(min BJR, %) Central governments or central banks		0	0			0	0			
	Regional governments or local authorities Public sector entities	14	14			0	0	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	76	76	15		19	19	4			
	Corporates of which: SME	0	0	0		0	0	0			
	Retail	o o	i o	o o		ő	ő	i o			
CHEDEN	of which: SME	0	0	0		0	0	0			
SWEDEN	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 Covered bonds	147	147	15		203	203	20			
	Claims on institutions and corporates with a ST credit assessment	0				0	0	0			
1	Collective investments undertakings (CIU)	0	0	0		0	0	0			
1	Equity	0	0	0		0	0	0			
	Other exposures							0			

		(2) Total value adjustments as	nd provisions per country of co	unterparty excludes those for s	acuritisation exposures but indu	des general credit risk adjustme	rts.		
					Standardise	ed Approach			
			As of 31,	/03/2023			As of 30,	/06/2023	
		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 provisions ²
	(min BJR, %)								
	Central governments or central banks Regional governments or local authorities	0	0			0	0		
	Public sector entities	í				í		o o	
	Multilateral Development Banks	ō	i i	ō		ō	ō	ō	
	International Organisations	ō	ō	ō		ō	ō	ō	
	Institutions	10	10	2		10	10	2	
	Corporates	50	47	47		50	47	47	
	of which: SME	3	1	0		3	1	0	
	Retail	0	0	0				0	
BELGIUM	of which: SME	0	0	0				0	
	Secured by mortgages on immovable property of which: SME								
	or which: SME Exposures in default	,			0				
	Items associated with particularly high risk	ů				ů ů		, o	
	Covered bonds	91	91	9		111	111	11	
	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	
	Other exposures	0							
	Standardiced Total ²								4

Credit Risk - IRB Approach

Hamburg Commercial Bank AG

							IRB Ap	proach							
				As of	0/09/2022			As of 31/12/2022							
		Original E			Original Exposure ¹ Exposure Value ¹				Value adjustments	Original Exposure ¹		Exposure Value ¹	Risk exposure amount		Value adjustment
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions		
	Central banks and central governments	7,028	0	7,202	88 15	0	0	7,223	0	7,392	128	0	0		
	Institutions	38	0	35 17.802		0	0	63 18.662	0	52	33 7.986	0	0		
	Corporates Corporates - Of Which: Specialised Lending	19,365 11,701	422 211	17,802	8,550 4,888	0	381	18,662	385 192	17,085 10,787	7,986 4.589		368 237		
	Corporates - Of Which: SME	924	0	856	4,000 238	0	1	898	192	828	233		14		
	Retail	924	0	0.00	230	0	0	030	14	020	0		0		
	Retail - Secured on real estate property		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	n	0	0	0	0		
Consolidated data	Retail - Secured on real estate property - Of Which: non-Si	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	o .		
	Retail - Qualifying Revolving		0	0	0	0	0	o o	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	78	0	78	244			81	0	81	257	0			
	Other non credit-obligation assets				981						1,188				
	IRB Total ²				9,878						9,592				

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

(2) IRB Total does not include the Securitisation cosition unlike in the results orior to the 2019 exercise.

(3) Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of counterparty covering up to 95% of total original exposure or Top 10 countries ranked by original exposure, calculated
as of last quarter

		as of last quarter														
							IRB Ap	proach								
				As of	30/09/2022			As of 31/12/2022								
		Original							amount	unt Value adjustments and		ents Original Exposure		Risk exposure amount		Value adjustment and
	(min EUR, %)	1	Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	provisions			
	Central banks and central governments	6,641	0	6,793	0	0	0	6,516	0	6,663	0	0	0			
	Institutions	13	0	11	2	0	0	13	0	11	2	0	0			
	Corporates	8,844	298	7,864	3,036	0	242	8,531	290	7,442	2,682	0	230			
	Corporates - Of Which: Specialised Lending	5,064	144	4,849	1,864	0	135	4,827	142	4,649	1,669	0	132			
	Corporates - Of Which: SME Retail	793	0	724	175	0	1 0	769	0	699	172	0	0			
	Retail - Secured on real estate property	0	0		0	0	0	0	0	0	0	0	0			
			0				0	0	0	0		0	0			
GERMANY	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-S	0	0	0	0	0	0	0	0	0	0	0	0			
	Retail - Qualifying Revolving		0		0		0	0	0	0	0	0	0			
	Retail - Other Retail	0	0				0	0	0	0	0	0	ů			
	Retail - Other Retail - Of Which: SME	ň	0	0	0	0	0	0	0	0	ů .	0	0			
	Retail - Other Retail - Of Which: non-SME	0	0	0	i i	0	0	n n	0	n n	n n	0	0			
	Equity	19	ō	19	66	ō	ō	19	ō	19	66	ō	ō			
	Other non credit-obligation assets															
	IRB Total															

O Orisinal exposure, unilize Exposure value, is reported before takino into account any effect due to credit conversion factors or credit risk militaation techniques (e.g., substitution effects).

							IRB Ap	proach					
				As of	30/09/2022					As of :	31/12/2022		
		Original I	Exposure ¹	Exposure Value ¹	Risk exposure	: amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	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	25	0	24	13	0	0	50	0	41	31	0	0
	Corporates	2,734	14	2,560	1,312	0	19	2,840	14	2,679	1,359	0	29
	Corporates - Of Which: Specialised Lending	2,401	14	2,250	1,111	0	18	2,351	0	2,212	1,106	0	17
	Corporates - Of Which: SME	37	0	37	8	0	0	51	14	51	8	0	11
	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
LUXEMBOURG	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
LUXLINDOUNG	Retail - Secured on real estate property - Of Which: non-S	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 Other non credit-obligation assets	0	0	0	1	0	0	0	0	0	1	0	0
1	IRB Total												

(9) Orional exposure, unlike Exposure value, is recorded before takino into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g., substitution effects).

Control banks and control permissions Control banks and								IRB Ap	proach					
Control banks and control permissions Control banks and					As of	30/09/2022					As of :	31/12/2022		
Or reloct:			Original	Exposure ¹		Risk exposure	amount	adjustments	Original I	Exposure ¹		Risk exposure	amount	Value adjustments
Components														provisions
Corporates - Of Which-Specialized Lendring 231 0 231 179 0 0 239 0 237 201 0 0 0 0 0 0 0 0 0			175	0	175	21		0	507	0	507		0	
UNITED STATES Computer of Which Special centering 3			0	0	0	0		0	0	0	0		0	
UNITED STATES Comparison of Which SPE 0 0 0 0 0 0 0 0 0			231	0	231	179		0	293	0	297		0	
UNITED STATES Retail - Secured on real estate property 0 0 0 0 0 0 0 0 0			3	0	3	2		0	0	0	0		0	
UNITED STATES Market Secure for not and state property 0 Winds (3HE 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0	0	0	0		0	0	0	0		0	
UNITED STATES Retal - Sound or nei drafe property of Whorts 59E 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0	0	0	0		0	0	0	0	0	0	
UNITED STATES Set Sec S			0	0	0	0		0	0	0	0	0	0	
Retail - Coaliffuga Faceloring	LINITED STATES	Retail - Secured on real estate property - Of Which: SME	0	0	0	0		0	0	0	0	0	0	
Retail - Other Retail - OT Which: SHE	ONLIED STATES		0	0	0	0		0	0	0	0		0	
Retail - Other Retail - Of Which: SHE 0 0 0 0 0 0 0 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	
Recall - Other Retail - Of Windows one-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	
Equity 0 0 0 0 0 0 0 0 0 0 0 0				0		0		0	0	0	0			
			0	0	0	U		0	0	0	0			
		Equity Other non credit-obligation assets		0			0							0
Other more con-congulation assets IRB Total														_

(ii) Orisinal emosure, unlike Emosure value, is recorded before taking into account any effect due to credit conversion factors or credit risk militation techniques (e.g., substitution effects).

							IRB Ap	proach					
				As of	30/09/2022					As of	31/12/2022		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposun	e 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	74	0	74	11	0	0	70	0	70	11	0	0
	Institutions Corporates	549	20	527	251	0	24	537	0	512	274	0	23
	Corporates - Of Which: Specialised Lending	396	20	327	170		23	356	0	339	157	0	21
	Corporates - Of Which: SME	390	0	3/8	0	0	0	330	0	339	0	0	0
	Retail	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
FRANCE	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-SI	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	9	0	9	25		0	11	0	11	31	0	0
	Other non credit-obligation assets												
	IRB Total												

(0) Original emosure, unlike Emosure value, is recorded before taking into account any effect due to credit convension factors or credit risk militation techniques (e.g., substitution effects).

2023 EU-wide Transparency Exercise Credit Risk - IRB Approach

Credit Risk - IRB Approach
Hamburg Commercial Bank AG

							IRB Ap	proach					
				As of	30/09/2022					As of	31/12/2022		
		Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	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	804	0	777	323	0	3	797	0	768	321	0	9
	Corporates - Of Which: Specialised Lending	731	0	706	288	0	3	744	0	715	276	0	4
	Corporates - Of Which: SME Retail	0	0	0	0	0	0	0	0	0	0	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
NETHERLANDS	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-Sf		0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving		0		0	0		0					
	Retail - Other Retail		0			0		0	0				0
	Retail - Other Retail - Of Which: SME		0	0	0	0	0	0	0	0	0		0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	ő
	Equity			l š	26	0				l ő	27		
	Other non credit-obligation assets	Ü	- u	Ü	20	Ů	- ů		Ů			Ů	<u> </u>
	IRB Total												

								IRB Ap	proach					
					As of	30/09/2022					As of	31/12/2022		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments
		(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	value		Of which: defaulted	provisions
		anks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutio		0	0	0	0	0	0	0	0	0	0	0	0
	Corporati		683	0	652	474	0	2	566	0	547	419	0	3
		Corporates - Of Which: Specialised Lending	251	0	247	161	0	1	194	0	192	125	0	- 4
	Retail	Corporates - Of Which: SME	0	0		0	0	0	0	0	0	0	0	0
	Retail	Retail - Secured on real estate property	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
UNITED KINGDOM		Retail - Secured on real estate property - Of Which: non-Si							0					0
		Retail - Qualifying Revolving		ő	ŏ	o o		0	0			o o		0
		Retail - Other Retail	0	0	ŏ	ō	0	ő	l ő	ŏ	l ő	ō	1 0	ő
		Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
		Retail - Other Retail - Of Which: non-SME	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	Equity		12	0	12	35	0	0	14	0	14	44	0	0
	Other no	n credit-obligation assets												
	IRB Total													

								IRB Ap	proach					
					As of	30/09/2022					As of	31/12/2022		
			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	•		Of which: defaulted	provisions		Of which: defaulted	•		Of which: defaulted	provisions
	Central bar Institutions	ks and central governments	0	0	0	0	0	0	0	0	0 0	0	0	0
			1.252	0	1,243	828		0	0	0	1.133	778		0
	Corporates	Corporates - Of Which: Specialised Lending	225	0	1,243 225	828 110	0	3	1,133 177	0	1,133	7/8 84		0
		Corporates - Of Which: SME	36	0	36	23			32	0	32	20	0	0
	Retail	Corporates of Wilds Sec	0	0	0				0	0	0	0	0	0
	rician.	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	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
MARSHALL ISLANDS		Retail - Secured on real estate property - Of Which: non-Si	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
		redit-obligation assets												
	IRB Total													

		i												
								IRB Ap	proach					
					As of	30/09/2022					As of	31/12/2022		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
		anks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutio		0	0	0	0	0	0	0	0	0	0	0	0
	Corporate		831	8	826	473	0	16	786	8	786	453	0	7
		Corporates - Of Which: Specialised Lending	831	8	826 0	473	0	16	786	8	786 0	453	0	7
	Retail	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Recall	Retail - Secured on real estate property		0	0		0	0	0	0	0			
		Retail - Secured on real estate property - Of Which: SME	0	0	0		0	0	0		0			ů
GREECE		Retail - Secured on real estate property - Of Which; non-St	0	0	0	0	0	0	0	0	0	0	0	ő
		Retail - Qualifying Revolving	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
		Retail - Other Retail	0	0	0	0	0	0	0	0		0	0	
		Retail - Other Retail - Of Which: SME	0	0	ō	0	0	ō	ō	0	ō	0	0	ó
		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
		credit-obligation assets												
	IRB Total													

								IRB Ap	proach					
					As of	30/09/2022					As of	31/12/2022		
			Original E	exposure ¹	Exposure Value ¹	Risk exposure	: amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	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 c	entral 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		498	0	396 281	220 111	0	6	415 350	0	327 270	174 109	0	10 10
	Corpora	tes - Of Which: Specialised Lending tes - Of Which: SME	363	0	281	111	0	6	350	0	2/0	109	0	10
	Retail	tes * Of Willel: SME		0				0	0	0				0
		Secured on real estate property	0	0	0	0	0	0	0	0	0		0	0
	Recui	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	ı	0	0
SWEDEN		Retail - Secured on real estate property - Of Which: non-Si	0	0	0	0	0	0	0	0	0		0	0
	Retail	Qualifying Revolving	ō	ō	ō	ō	ō	ō	ō	ō	ō	i o	ō	ō
		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		4	0	4	14	0		5	0	5	20	0	0
	Other non credit-ob	igation assets												

							IRB Ap	proach					
				As of	30/09/2022					As of	31/12/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments and
	(min EUR, %)		Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
	Central banks and central governments Institutions	35	0	35	5	0	0 0	33	0	33	5	0	0
	Corporates	417	0	417	138		1	426	0	426	138	0	0
	Corporates - Of Which: Specialised Lending	373	0	373	104	ő	ô	388	ő	388	109	ő	ő
	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
BELGIUM	Retail - Secured on real estate property - Of Which: S		0	0	0	0	0	0	0	0	0	0	0
DEEdion	Retail - Secured on real estate property - Of Which: a	on-Si 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
	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
	Equity	9	0	9	27	0	0	10	0	10	29	0	0
	Other and and a defination and the					, i		10	, i	- 10			

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

2023 EU-wide Transparency Exercise Credit Risk - IRB Approach

								IRB Ap	proach					
					As of 3	1/03/2023					As of 3	80/06/2023		
			Original I	xposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original E	xposure ¹	Exposure	Risk exposure	amount	Value adjustment
		(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	provisions
		anks and central governments	7,646	0	7,778	207	0	0	5,951	0	6,075	214	0	0
	Institutio		98	0	88	60	0	0	84	0	73	49	0	0
	Corporate		17,837 10.865	510 337	16,240 10.395	7,771 4.583		364 242	17,174 10.652	414	15,559 10.114	7,781 4,948	0	359 241
		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	754	337	10,395	4,583 207	0	242	10,652 869	268	10,114	4,848	0	241
	Retail	corporates of Wilds. She	0	0	0,7	0	0	ő	0.7	ů.	0.0	0	0	0
		Retail - Secured on real estate property	0	0	0	0		0	0		0	0	0	0
		Retail - Secured on real estate property - Of Which: SME	ō	ō	ō	ō	ō	ō	ō	ō	ō	0	ō	ō
Consolidated data		Retail - Secured on real estate property - Of Which: non-Si	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		100	0	100	292	0		113		113	333 975	0	
		credit-obligation assets				1,199								
	IRB Total					9,529						9,352		

(3) Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of counterparty covering up to 95% of total original exposure or Top 10 countries ranked by original exposure, calculated

		as of last quarte											
							IRB Ap	proach					
				As of	31/03/2023					As of 3	80/06/2023		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure	Risk exposure	e 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	6,328	0	6,450	0	0	0	4,482	0	4,600	0	0	0
	Institutions	12	0 285	11	2 2.700	0	0	12	0	10	2	0	17 225
	Corporates - Of Which: Specialised Lending	8,306 4,654	123	7,244 4.496	1,667		230 127	7,538 4.109	197	6,512 3,958	2,494 1.568		127
	Corporates - Of Which: SME	4,654 643	123	4,456 586	1,667	0	127	4,109 735	62	3,958 683	1,568	0	12/
	Retail	0	0	0	0	0	ő	0	0	0	0	0	ő
	Retail - Secured on real estate property	ō	ō	ō	ō	ō	ō	ō	ō	ō	0	ō	ō
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0		0	0	o o
GERMANY	Retail - Secured on real estate property - Of Which: non-	50 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	39	0	39	106	0	0	39	0	39	109	0	0
	Other non credit-obligation assets												
	IRB Total												

								IRB Ap	proach					
					As of	31/03/2023					As of	30/06/2023		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposur	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
LUXEMBOURG	Institutio Corporate Retail	Supposites - Of Which: Specialized Lending Corporates - Of Which: SHE Retail - Socret on real status properly Retail - Socret on real status properly Retail - Socret on real status properly - Of Which: SHE Retail - Coultre Retail - Order Retail Retail - Other Retail - Of Which: SHE Retail - Other Retail - Of Which: SHE Retail - Other Retail - Of Which: SHE	0 65 2,685 2,294 36 0 0 0 0	0 79 79 0 0 0 0	0 56 2,527 2,160 36 0 0 0 0	0 41 1,205 989 8 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 29 28 0 0 0 0 0 0 0 0	0 50 2,841 2,467 36 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 41 2,624 2,283 36 0 0 0 0	0 30 1,439 1,225 8 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 28 27 0 0 0 0
	Other nor IRB Total	a credit-obligation assets												

							IRB Ap	proach					
				As of	31/03/2023					As of 3	80/06/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	1,116	0	1,116	144	0	0	1,266	0	1,266	164	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	306	0	310	218	0	0	406 69	0	394 53	297 36		0
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	0	0		0	0	0	69	0	5.3	36	0	0
	Retail	0			0		0	0		0	0		0
	Retail - Secured on real estate property	0	0		0		0		0	0	0		0
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	, o	0		0		0			0	0	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: non		0	ů	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0		0	0	0	0	0	0	0	0	0
	Retail - Other Retail	ō	ō	ō	ō	ō	ō	ō	ō	ō	0	ō	ō
	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
	Other non credit-obligation assets												
	TRR Total												

							IRB Ap	proach					
				As of	31/03/2023					As of	30/06/2023		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposur	e 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
FRANCE	Control banks and control governments Corporate. Corporate. Of Whithis Sponsitional Lending Corporate. Of Whithis Sponsitional Lending Corporate. Of Whithis State Retail - Securition of real exists property Retail - Securition of real exists property Retail - Commissional or real exists property Retail - Commissional or real exists property of Whithis She Retail - Commissional Co	72 0 529 340 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	72 0 504 323 0 0 0 0 0 0 0	11 0 265 150 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 288 211 0 0 0 0 0	72 0 513 325 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	72 0 490 308 0 0 0 0 0 0	12 0 250 99 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 28 21 0 0 0 0 0
	Other non credit-obligation assets IRB Total										.		-

Credit Risk - IRB Approach
Hamburg Commercial Bank AG

							IRB Ap	proach					
				As of	31/03/2023					As of 3	0/06/2023		
		Original	Exposure ¹	Exposure	Risk exposur	amount	Value adjustments and	Original	Exposure ¹	Exposure	Risk exposure	e amount	Value adjustmen
	(min EUR. %)		Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which:	Value ¹		Of which:	provision
	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	776	0	751	301	0	4	769	0	745	271	0	4
	Corporates - Of Which: Specialised Lending	714	0	688	267	0	4	706	0	682	240	0	4
	Corporates - Of Which: SME Retail	0	0	0	0	0	0	7	0	/	4	0	0
		U		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
NETHERI ANDS	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SN	0	0		0	0	0			0			
THE THERE WAS	Retail - Secured on real estate property - Ut Which: non-Si Retail - Qualifying Revolving	0			0	0	0	0		0	0	0	0
	Retail - Other Retail	0	0		0		0			0	0		
	Retail - Other Retail - Of Which: SME	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
	Equity	10	0	10	31		0	12	0	12	36	0	
	Other non credit-obligation assets	10		10	31			12		12	30		-
	IRB Total												

								IRB Ap	proach					
					As of	31/03/2023					As of	30/06/2023		
			Original	Exposure ¹	Exposure Value ¹	Risk exposur	e amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposur	re amount	Value adjustment and
		(min EUR. %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value:		Of which: defaulted	provisions
	Central ba	nks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institution		0	0	0	0	0	0	0	0	0	0	0	0
	Corporate		601	0	576	442	0	3	573	0	552	401	0	3
		Corporates - Of Which: Specialised Lending	188	0	187	141	0	2	253	0	240	196	0	- 4
		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
		Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	0		0	0	0	0	0	0	0	0	0	0
UNITED KINGDOM		Retail - Secured on real estate property - Of Which: non-SP			0	-	0	0			0			0
		Retail - Secured on real estate property - Ut Wnich: non-Si Retail - Qualifying Revolving	0		0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail	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
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	Media - Contributar Of Willer, Heirshe	7	ő	1 7	22	ŏ	ŏ	8	1 0	I 8	24	ı ö	ő
	Other non	credit-obligation assets												
	IRB Total													

		1						IRB Ap						
					As of	31/03/2023		21.0 Ap	, and a control		As of	30/06/2023		
			Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	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 gow Institutions	emments	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates		1,001		983	707	0	0	961	0	946	650		0
		nich: Specialised Lending	144	0	144	78	0	0	146	0	146	80	0	0
	Corporates - Of Wh		30	0	30	19	ō	ō	29	ō	29	18	ō	ō
	Retail		0	0	0	0	0	0	0	0	0	0	0	0
		on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
MARSHALL ISLANDS	Reta	il - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
THE TOTAL LEGISLATION		ill - Secured on real estate property - Of Which: non-Si	0	0		0	0	0	0		0	0		0
	Retail - Qualifyin Retail - Other Ret		0	0	0	0	0	0	0	0	0	0	0	0
		il - Other Retail - Of Which: SME	0	0	1 0	ň	0	0	0	0	ů	o o		0
		il - Other Retail - Of Which: non-SME	ı ö	ő	ő	ō	ő	ő	ő	ı ö	ŏ	ō	1 0	ő
	Equity		0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation as	sets												
	IRB Total													

								IRB Ap	proach					
					As of	31/03/2023					As of 3	30/06/2023		
			Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	provisions
	Central ba	anks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutio		0	0	0	0 510	0	0	0	0	0	0 585	0	0
	Corporato		707 707		699 699	510		6	731 731	0	728 728	585		6
		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	707	6	699	510	0	6	731	0	728	585		6
	Retail	copulates of Whot. She	0	0	0	0	0	0	0	0	0	0	0	o o
		Retail - Secured on real estate property	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	o o	0	0		0		0
GREECE		Retail - Secured on real estate property - Of Which: non-Si	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	credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0
	IRB Total													

	•						IRB Ap	proach					
				As of	31/03/2023					As of	30/06/2023		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposur	e amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	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	388	85	303	163	0	10	439	86	340	218	0	10
	Corporates - Of Which: Specialised Lending	340	85	264	127	0	10	335	86	259	151	0	10
	Corporates - Of Which: SME	U	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
SWEDEN	Retail - Secured on real estate property - Of Which: SME	U	0	0	0	0	0	0	0		0	0	
SWEDEN	Retail - Secured on real estate property - Of Which: non-Sh	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving Retail - Other Retail				0		0		0	0	0		0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
		0								0			0
	Retail - Other Retail - Of Which: non-SME	0	0		19	0	0	0	0	8	30	0	0
	Equity Other non credit-obligation assets	5		- 5	17		0	- 8		8	30		
													_
	IRB Total												4

							IRB Ap	proach					
				As of	31/03/2023					As of	30/06/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min ELR, %)	1	Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments Institutions	34 0	0	34 0	5	0	0	34 0	0	34 0	7	0	0
	Corporates	381	0	381	131	0	0	377	0	377	101	0	0
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	365	0	365	118	0	0	377	0	377	101	0	0
	Retail	ň	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	ō	0	ō	ō	0	0	ō	ō	ō	0	0	0
BELGIUM	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
DELGIUM	Retail - Secured on real estate property - Of Which: non-S	<u> 0</u>	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail Retail - Other Retail - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	ň	0	0	0	0	0	0	0	0	0	0	0
	Equity	10	0	10	30	0	0	11	ō	11	31	0	ō
	Other non credit-obligation assets												
1	TOO 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)



General governments exposures by country of the counterparty

							lamburg Commercial Ban							
							As of 31/12/2022	!						
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	ssets by accounting portfolio	•	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 [Austria													
[0 - 3M [Belgium	33	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		0 0 0 0 0 0 0
[0 - 3M [Bulgaria													
Total [0 - 3M [1 3M - 1 Y [1 1	Cyprus													
[0 - 3M [Czech Republic													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Denmark													
10 - 3M	Estonia													



General governments exposures by country of the counterparty

							amburg Commercial Ban	k AG						
							As of 31/12/2022							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	sets by accounting portfolio	'	Derivatives with pos	itive 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
f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f 110Y - more Total	Finland													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	France	0 0 0 11 15 60 70	0 0 0 1 11 60 0	0 0 0 0 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 11 60 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 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 [Germany	122 321 321 45 6 26 556	122 321 59 73 46 26	0 0 0 0 0	000000000000000000000000000000000000000	122 301 55 66 38 0 533 1,119	0 20 2 5 8 26 23	0 0 0 0 0 0 1	0 6 0 0 0 0	0 0 0 3 0 0	0 0 0 0 50 0	0 0 0 0 0 7 11	(
Total	Croatia	32.												
[3M - 1Y [Greece													
100 - more	Hungary	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0	0 0 0 0 0 4	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	(
[3M - 1Y [Ireland							· ·						
Toy - more	Italy													
f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f 10Y - more Total	Latvia													



General governments exposures by country of the counterparty

							amburg Commercial Ban	k AG						
							As of 31/12/2022							
						Dire	ct exposures							
	(min EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive 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
f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f f 10Y - more Total	Lithuania													
[0 - 3M [Luxembourg													
[0 - 3M [Maita													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [15Y - 10Y	Netherlands													
[3M - 1Y [Poland													
130' - more Total [0 - 3M [3 M - 1Y [1 Y - 2Y [2 Y - 3Y [3 Y - 5 Y [5 Y - 10 Y [10 Y - more Total	Portugal													
TOY - more	Romania													
Toy - more	Slovakia													
Total Tota	Slovenia													



General governments exposures by country of the counterparty

						Н	amburg Commercial Ban	k AG						
							As of 31/12/2022							
						Direc	ct exposures							
	(min EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
					Non-derivative financial as	sets by accounting portfolic	,	Derivatives with pos	itive fair value	Derivatives with	negative fair value	Off-balance si	neet exposures	
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	Risk weighted exposure amount
f 0 - 3M f f 3M - 17 f f 17 - 27 f f 27 - 37 f f 37 - 57 f f 57 - 107 f f 107 - more Total	Spain													
[0 - 3M [Sweden													
[0 - 3M [United Kingdom													
Total	Iceland													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y	Liechtenstein													
Total	Norway													
[0 - 3M [Australia													
[0 - 3M [Canada													
[0 - 3M [3M - 1Y [11 - 2Y [11 - 2Y [12 - 3Y [13 - 5Y [15 - 10Y [10 - more]]]]	Hong Kong													



General governments exposures by country of the counterparty

						<u> </u>	amburg Commercial Ban							
							As of 31/12/2022							
						Dire	ct exposures					ı — — — — — — — — — — — — — — — — — — —		
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	sets by accounting portfolio	,	Derivatives with po	sitive fair value	Derivatives with	negative fair value			
														Rick weighted
		Total gross carrying amount of non-	Total carrying amount of non-derivative financial											Risk weighted exposure amount
Residual Maturity	Country / Region	derivative financial assets	assets (net of short positions)											
			positions)		of which: Financial assets	of which: Financial assets at						Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
					through profit or loss	comprehensive income								
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y]														
1 2Y - 3Y I 13Y - 5Y I	Japan													
Total	4													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y]														
[1Y - 2Y [u.s.													
[5Y - 10Y [10Y - more														
Total [0 - 3M [3M - 1Y [1Y - 2Y														
[1Y - 2Y [China													
[2Y - 3Y [[3Y - 5Y] [5Y - 10Y]	Cillia													
[10Y - more Total [0 - 3M [0		0		0	(0	0	0	0		
[3M - 1Y [[1Y - 2Y [66	0 68		0	66	0	0	0	0	0	0	0	
[3Y - 5Y] [5Y - 10Y]	Switzerland	43	43		0	43	0	(0	0	0	0		
Total		111	0 111	(0 0	111	0	0	0 0	0	0	0	0	22
106al 1 0 - 3M1 1 3M - 1Y1 1 17 - 2Y1 1 27 - 3Y1 1 37 - 5Y1 1 37 - 5Y1 1 30 - 3M1 1 3M - 4Y1 1 2Y - 3Y1 1 3Y - 5Y1 1 3Y - 5Y1														
[2Y - 3Y [13Y - 5Y [5Y - 10Y [Other advanced economies non EEA													
[37 - 107 [[107 - more Total														
[10Y - more Total [0 - 3M [3M - 1Y														
[2Y - 3Y [Other Central and eastern Europe countries non EEA													
[3Y - 5Y [5Y - 10Y [10Y - more Total														
[0 - 3M [1													
[1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Middle East													
[3Y - 5Y [5Y - 10Y 10Y - more	Pilotic Lust													
TOY - more Total														
[3M - 1Y [[1Y - 2Y [Latin America and the													
[3Y - 5Y] [5Y - 10Y]	Caribbean													
[10Y - more Total	1													



General governments exposures by country of the counterparty

Hamburg Commercial Bank AG

								amburg Commercial Bai	IK AG						
								As of 31/12/2022	2						
							Direc	ct exposures							
		(mln EUR)			On balance sl	heet				Deriva	tives		Off bala	nce sheet	
		· · ·											Off-balance s	heet exposures	
						Non-derivative financial as	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	negative fair value			
F	esidual 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	Risk weighted exposure amount
	[0 - 3M [Africa													
	[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y] [5Y - 10Y [[10Y - more Total	Others	12	0 0 3 1 0 0 0 0 0	0 0 0 0 0	(0 0 13 0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0	0	000000000000000000000000000000000000000			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0

Notes and definitions
Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 March 2018.

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) or sovereign credit risk (i.e. CDS, financial quarantees) booled in all the accounting portfolio (on-off balance sheet). Interpe

(5) Residual countries not reported separately in the Transparency exercise

Regions:

Other advanced non-EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non-EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Listin America Argentina, Boilze, Bolivis, Brazil, Chille, Colombia, Cocia Rica, Dominica, Domin

Africa: Apprils, Egypt, Morocco, South Africa: Apprils, Epypt, Morocco, South Africa: Apprils, Epytholis, Chand, Commors, Congo, The Democratic Republic (O'Thire Congo, Cite D'Noire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gamba, Guinea, Guinea,

- (6) The columns "Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.
- (7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.



General governments exposures by country of the counterparty

						<u> </u>	lamburg Commercial Ban	k AG						
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	ssets by accounting portfolio	•	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 [Austria													
[0 - 3M [Belgium	33	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0	0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		
[0 - 3M [Bulgaria		3.				,			·		J		
Total [0 - 3M [1 3M - 1 Y [1 1	Cyprus													
[0 - 3M [Czech Republic													
[0 - 3M [Denmark													
[0 - 3M [Estonia													



General governments exposures by country of the counterparty

Marchan Petrol and September Marchan Septe							H	lamburg Commercial Bar	ik AG						
Control March Control Contro								As of 30/06/2023							
Residual Mission Country / Region Countr							Dire	ct exposures							
Part		(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet]
Recision Ministry Country / Response Profession function month of manufacture month of manu													Off-balance si	neet exposures	
## And Provided an						Non-derivative financial as	sets by accounting portfoli		Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
Control Finance Control Finance Control Cont	Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short	of which: Financial assets	of which: Financial assets designated at fair value through profit or loss	fair value through other	or which: Financial assets at	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
Control Cont	[2Y - 3Y	Finland													
1	[0 - 3M [France	1	0 0 0 0 0 0 0 0 1 1 1 1 1 1 1 1 1 1 1 1	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	6 6 72	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	11
10 - 2041 17 - 271	[1Y - 2Y [Germany	8i 4i 4: 2: 59i	6 86 6 46 5 45 5 25 8 598	0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	30: 8: 4: 3: 57.7	0 20 3 4 6 25 23	(0 6 0 0 0 0 10	0 0 0 2 0 0	0 0 0 0 50 0	0 0 0 0 7 11	0 0 0 0 0	3
10 - 364 1	[1Y - 2Y	Croatia													
Table 197 Table 20	[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Greece													
[0 - 3M [[3M - 1Y [Hungary		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0	(0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	
Table 1971	[0 - 3M [Ireland		4	0	U		4		0	· ·	0			1
10 - 3M	[3M - 1Y]	Italy													
	TO - 3M T3M - 1Y T1Y - 2Y T2Y - 3Y T3Y - 5Y	Latvia													



General governments exposures by country of the counterparty

						Н	amburg Commercial Ban	k AG						
							As of 30/06/2023							
						Direc	ct exposures							
	(min EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
					Non-derivative financial as	sets by accounting portfolic	,	Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance sl	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short											Risk weighted exposure amount
			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	
[0 - 3M [3M - 1Y [11 - 2Y [22 - 3Y [3Y - 5Y [5Y - 10Y	Lithuania													
Total [0 - 3M [Luxembourg													
[0 - 3M 1 1 1 1 1 1 1 1 1	Malta													
Total	Netherlands													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y	Poland													
Total	Portugal													
[0 - 3M [Romania													
[0 - 3M [Slovakia													
[0 - 3M [3M - 1Y [11 - 2Y [11 - 2Y [12 - 3Y [13 - 5Y [15 - 10Y [10 - more]]]]	Slovenia													



General governments exposures by country of the counterparty

						Н	amburg Commercial Bar	ık AG						
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
					Non-derivative financial as	sets by accounting portfolio	,	Derivatives with po	sitive fair value	Derivatives with	negative fair value	Off-balance si	heet exposures	
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	Risk weighted exposure amount
[0 - 3M [1 3M - 1 Y] [1 1 Y - 2 Y] [1 1 Y - 2 Y] [1 2 Y - 3 Y] [13 Y - 5 Y] [15 Y - 10 Y] [10 Y - more Total [0 - 3M [Spain													
[3M - 1Y [Sweden													
[0 - 3M 1 1 1 1 1 1 1 1 1	United Kingdom													
[0 - 3M	Iceland													
[0 - 3M [3M - 1Y	Liechtenstein													
Total [0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [33 - 5Y [5Y - 10Y Total	Norway													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Australia													
[0 - 3M [Canada													
[0 - 3M [3M - 1Y [11 - 2Y [11 - 2Y [12 - 3Y [13 - 5Y [15 - 10Y [10 - more]]]]	Hong Kong													



General governments exposures by country of the counterparty

			As of 30/06/2023											
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Derivat	tives		Off balar	nce sheet	
												Off-balance sh	neet exposures	
			Total carrying amount of		Non-derivative financial as	sets by accounting portfolio	·	Derivatives with pos	itive 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	
[0 - 3M [Japan													
[0 - 3M [U.S.													
0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	China													
Total	Switzerland	0 67 72 42 0 0	0 0 67 0 42 0 0	000000000000000000000000000000000000000		0 67 0 42 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[10V - more	Other advanced economies non EEA													
Total [0 - 3M	Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East													
Total Tota	Latin America and the Caribbean													



General governments exposures by country of the counterparty

Hamburg Commercial Bank AG

							ambarg commercial bar	IK 710						
							As of 30/06/2023	3						
						Direc	t exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	n negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Africa													
[0 - 3M [Others	11	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	(0 0 13 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0					

Notes and definitions
Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 March 2018.

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (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 conomic 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 counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments. (S) Residual countries not reported separatively in the Transparency exercise.

Other advanced non-EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non-EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Listin America Argentina, Boilze, Bolivis, Brazil, Chille, Colombia, Cocia Rica, Dominica, Domin

Africa: Apprils, Egypt, Morocco, South Africa: Apprils, Epypt, Morocco, South Africa: Apprils, Epytholis, Chand, Commors, Congo, The Democratic Republic (O'Thire Congo, Cite D'Noire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gamba, Guinea, Guinea,

- (6) The columns "Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.
- (7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04. (8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAMP

2023 EU-wide Transparency Exercise Performing and non-performing exposures Hamburg Commercial Bank AG

									,									
					As of 30/09/2022									As of 31/12/2022				
		Gross o	carrying amount/ Nomin	al amount		Accumulated im value due to cre	spairment, accumulated n	egative changes in fair	Collaterals and		Gross can	rying amount/ Nomina	al amount		Accumulated imp	airment, accumulated neg lit risk and provisions ⁴	ative changes in fair	Collaterals and
		Of which performing but past due >30 days and <=90 days		Of which non-performin	o'	On performing exposures ²	On non-perfor	ning exposures ³	financial guarantees received on non- performing exposures		Of which performing but past due >30 days and <=90 days		Of which non-performing	e .	On performing exposures ²	On non-performi	ing exposures ²	financial guarantees received on non- performing exposures
		and <=90 days		Of which: defaulted	Of which Stage 31			Of which Stage 3 ^s			and <=90 days		Of which: defaulted	Of which Stage 3 ^s			Of which Stage 3 ^s	
(min EUR) Cash balances at central banks and other demand deposits	5,75									5,327								
Debt securities (including at amortised cost and fair value)	4,62									5,327					1		0	
Central banks	9-2-									-,		-			-		-	
General governments	74	s 0								727		-						
Credit institutions	2,74	5 0		0 1	0 0		0			2,820		0				0	0	0
Other financial corporations	94	7 0		0 (0 0		0			1,654		0			0	0	0	0
Non-financial corporations	18	6 0	ı	0 0	0		0 0		0	208	. 0	0			0	0	0	0
Loans and advances(including at amortised cost and fair value)	19,97	7 0	43	4 434	413	173	3 235	222	171	19,531	35	398	398	377	172	246	232	145
Central banks							0											
General governments	75	3 0		0 (0		0		0	707	. 0	0	0		0	0	0	0
Credit institutions	37	1 0	1	0 (0	1	0	0	0	325	0	0	0		0	0	0	0
Other financial corporations	2,55	5 0	2	11 2	1 21		3 8	8	12	2,585	0	18	18	18	3	4	4	11
Non-financial corporations					_	17	0 222			15,761		224	274					132
Non-tinancial corporations	16,12	1 0	40	40.	7 389	1/1	0 22:	213	15/	15,761	۵	3.74	3.74	356	169	237	226	132
of which: small and medium-sized enterprises	6,75	5 0			2 38		7		25	7.073		47	42	34	86	16	16	73
	-,	1				_							_		-	-		
of which: Loans collateralised by commercial immovable property	6,68	9 0	16	3 16	3 163	5	6 99	99	63	6,833	35	163	163	163	54	127	127	36
Households	17	8 0		6	6 3		0 4	2	2	154	0	6	6		0	4	2	2
of which: Loans collateralised by residential immovable property	4	6 0	1	3	3		0	1	1	27		3	3	2	0	2	1	1
of which: Credit for consumption		0	1	0 1	0	1	0	0	0	0	0	0	٥		0	0	0	0
DEBT INSTRUMENTS other than HFT	30,35	0	43	4 434	413	174	4 235	222	171	30,267	35	398	398	377	173	246	232	145
OFF-BALANCE SHEET EXPOSURES	4,90		4	8 45	28		5 40	32	18	4,551		47	47	26	3	38	31	12
OTT-ONE-STICET EXPOSORES	4,90		ı ,	~i	1 **	1	1 **	32	10	4,551		*/	1 */	20	,	36	31	12

<sup>4,904 48 48 28 5 40 32 18 4,551 47 47 26 3 38 31 1

**</sup>The special and contractive consumers accounts with the special and the

Performing and non-performing exposures Hamburg Commercial Bank AG

				As of 31/03/2023									As of 30/06/2023				
	Gro	ss carrying amount/ Nomi	nal amount		Accumulated imp	airment, accumulated ne it risk and provisions ⁴	gative changes in fair	Collaterals and		Gross ca	errying amount/ Nomina	il amount		Accumulated imp	pairment, accumulated n dit risk and provisions ⁴	egative changes in fair	Collaterals and
	Of which performing but past due >30 de	avs	Of which non-performing	r	On performing exposures ²	On non-perform	ning exposures ²	financial guarantees received on non- performing exposures		Of which performing but past due >30 days		Of which non-performing	9.	On performing exposures ²	On non-perform	ming exposures ³	financial guarantees received on non- performing exposures
(reln FIB)	and <=90 days		Of which: defaulted	Of which Stage 3 ⁸	Caponales		Of which Stage 3 ⁸			and <=90 days		Of which: defaulted	Of which Stage 3 ^s	exposite		Of which Stage 3 ⁸	
Cash balances at central banks and other demand deposits	5,736	0	0 0	0	0	0	0	0	3,704	0	0		0	0	0		
Debt securities (including at amortised cost and fair value)	6,404	0	0 0	0	1		0		7,166		0			1	0		
Central banks	0	0	0 0								0			0			0
General governments	601	0	0 0	0		0	0		586		0		0	0	0		0
Credit institutions	2,990	0		0		0			3,288		0			0			0
Other financial corporations	2,574	0	0 0	0	1	0	0		3,051	0	0		0	1	0		0
Non-financial corporations	238	0	0 0	0		0	0	0	241	0	0		0	0	0		0
Loans and advances(including at amortised cost and fair value)	18,561	0 52	520	500	170	247	232	268	18,294		501	501	478	160	158	147	303
Central banks																	
Contra denda	-				· ·	ŭ		1		· ·		`	i i				
General governments	696	0	0 0	0		0	0	0	769		0		0	0	0		0
Credit institutions	411	0	0 0	0	0	0	0	0	392	. 0	0		0	0	0		0 (
Other financial corporations	2,546	0	16 16	16	4	5	5	8	2,567		13	13	13	5	0		0 :
Non-financial corporations	14,760	0 5	00 500	482	166	239	226	260	14,437		484	484	465	155	156	14	1 29
of which: small and medium-sized enterprises	5,951	0	46 46	46	86	12	12	33	6,679		156	156	156	81	38	31	8 10:
of which: Loans collateralised by commercial immovable property	6,600	0 2	28 228	228	44	128	128	99	6,132	0	250	250	242	39	104	90	7 121
				_											_		.l
Households	148	0	4	1	1	4	1	°	129	۰	4	1	1	1	2	1	1
of which: Loans collateralised by residential immovable property	24							J				Ι.				1 .	.l .
or winds. Coars constantied by residerbal mimovable property	21		1			1	0	ĺ	12		0	1 '	1 "	٥	ľ	1 '	1
of which: Credit for consumption		0				0										Ι.	
	Ĭ	1	1		Ĭ			1 1		J		1	1		l	1	1
DEBT INSTRUMENTS other than HFT	30,701	0 52	10 520	500	172	247	232	268	29,165	0	501	501	478	162	158	142	303
OFF-BALANCE SHEET EXPOSURES	4,788		18 48	26	4	38	30	12	5,548		47	47	25	6	31	22	, 12

In the facilitation of the separation of the process plant of the Section (Section (



Forborne exposures

			As of 30/	09/2022					As of 31/	12/2022		
		ying amount of with forbearance	Accumulated i accumulated o value due to c provisions for forbearance m	hanges in fair redit risk and exposures with	Collateral and fina received on ex forbearance	posures with		ying amount of with forbearance	Accumulated in accumulated ci value due to cr provisions for forbearance m	hanges in fair edit risk and exposures with	received on e	ancial guarantees xposures with e measures
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on nonperforming exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		0	0	0	0	0	
Non-financial corporations	0	0	0	0	0		0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	976	373	243	216	648	151	781	363	262	237	471	161
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	21	21	8	8	12	12	18	18	4	4	11	11
Non-financial corporations	952	348	232	205	636	138	759	341	254	229	460	150
of which: small and medium-sized enterprises	272	23	19	9	217		120	23	15	12	93	
Households	4	4	4	4	0	0	4	4	4	4	0	0
DEBT INSTRUMENTS other than HFT	976	373	243	216	648		781	363	262	237	471	
Loan commitments given	80	9	9	7	0	0	20	8	7	6	0	0
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice ³	0						0					
Non-performing forborne loans and advances that failed to meet the non- performing exit criteria ³	0						0					

⁽¹⁾ Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

⁽a) 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 10 and 11 of Regulation (EU) 2021/451- TTS 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, the provisions on off-balance sheet commitments are openably recorded with a positive sign.

commitments are generally reported with a positive sign.

The formation applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above.



Forborne exposures

Hamburg Commercial Bank AG

			As of 31/	03/2023			As of 30/06/2023								
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and fina received on ea forbearance	xposures with		ring amount of with forbearance	Accumulated i accumulated of value due to co provisions for forbearance m	changes in fair redit risk and exposures with	Collateral and financial guarantees received on exposures with forbearance measures				
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non- performing exposures with forbearance measures			
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0			
Debt securities (including at amortised cost and fair value)	0	o	0	0	o	0	0	0	0	o	o	0			
Central banks	0	0	0	0	0		0	0	0	0	0				
General governments	0	0	0	0	0		0	0	0	0	0				
Credit institutions	0	0	0	0	0		0	0	0	0	0				
Other financial corporations	0	0	0	0	0		0	0	0	0	0				
Non-financial corporations	0	0	0	0	0		0	0	0	0	0				
Loans and advances (including at amortised cost and fair value)	780	365	255	236	448	170	475	270	137	126	278	112			
Central banks	0	0	0	0	0	0	0	0	0	0	0	0			
General governments	0	0	0	0	0	0	0	0	0	0	0	0			
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0			
Other financial corporations	16	16	5	5	8	8	13	13	0	0	7	7			
Non-financial corporations	762	348	249	230	440	163	462	258	137	126	271	105			
of which: small and medium-sized enterprises	189	46	15	12	162		227	94	32	31	168				
Households	1	1	1	1	0	0	0	0	0	0	0	0			
DEBT INSTRUMENTS other than HFT	780	365	255	236	448		475	270	137	126	278				
Loan commitments given	23	8	3	3	0	0	82	7	2	0	6	0			
QUALITY OF FORBEARANCE ²															
Loans and advances that have been forborne more than twice $^{\it 3}$	0						0								
Non-performing forborne loans and advances that failed to meet the non- performing exit criteria ³	0						0								

⁽¹⁾ Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

(2)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 F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451-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, the provisions on off-balance sheet commitments are generally reported with a positive sign.

commitments are generally reported with a positive sign.

(3) The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits of 5% or above.



2023 EU-wide Transparency Exercise Breakdown of loans and advances to non-financial corporations other than held for trading Hamburg Commercial Bank AG

Ī	AS OT 30/09/2022					AS OF 31/12/2022						AS of 31/U3/2023						AS 01 30/06/2023						
	Gross carrying amount				Accumulated	Gross carrying amount				Accumulated	Gross carrying amount					Accumulated	Gross carrying amount					Accumulated		
(min EUR)		Of which non- performi	of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which: non- performi	of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which non- performi		Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which non- performi		Of which loans and advances subject to impairment	Accumulated impairment ¹	negative
A Agriculture, forestry and fishing	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
B Mining and guarrying	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
C Manufacturing	313	20	20	313	12	0	244	20	20	244	15	0	157	17	17	157	11	0	148	16	16	148	9	0
D Electricity, gas, steam and air conditioning supply	2,145	36	36	2,138	76	0	2,044	36	36	2,038	73	0	1,965	121	121	1,959	84	0	1,883	120	120	1,878	68	0
E Water supply	21	0	0	21	0	0	16	0	0	16	0	0	33	0	0	33	1	0	81	0	0	81	2	0
F Construction	784	4	4	784	6	0	795	4	4	795	9	0	1.074	33	33	1.074	10	0	714	66	66	714	26	0
G Wholesale and retail trade	302	16	16	302	14	0	290	13	13	290	14	0	262	13	13	262	13	0	313	10	10	313	10	0
H Transport and storage	4,170	57	57	4,170	40	0	3,775	45	45	3,775	33	0	3,269	25	25	3,269	35	0	3,325	22	22	3,324	34	0
I Accommodation and food service activities	285	28	28	285	13	0	278	28	28	278	11	0	255	27	27	255	13	0	272	27	27	272	10	0
3 Information and communication	390	0	0	390	5	0	371	0	0	371	5	0	426	0	0	426	5	0	467	0	0	467	14	0
K Financial and insurance activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
L Real estate activities	6,083	187	187	6,042	154	5	6,277	187	187	6,236	180	5	5,663	222	222	5,623	169	5	5,636	151	151	5,599	74	7
M Professional, scientific and technical activities	1,319	40	40	1,315	56	0	1,346	41	41	1,342	59	0	1,350	41	41	1,347	58	0	1,363	72	72	1,359	55	0
N Administrative and support service activities	76	0	0	76	1	0	103	0	0	103	1	0	94	0	0	94	1	0	88	0	0	88	1	0
O Public administration and defence, compulsory social security	82	0	0	82	0	0	82	0	0	82	0	0	82	0	0	82	0	0	0	0	0	0	0	0
P Education	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Q Human health services and social work activities	120	20	20	120	10	0	108	0	0	108	0	0	97	0	0	97	0	0	101	0	0	101	0	0
R Arts, entertainment and recreation	11	0	0	11	0	0	11	0	0	11	0	0	11	0	0	11	0	0	11	0	0	11	0	0
S Other services	21	0	0	21	0	ō	21	0	0	21	0	0	21	0	0	21	0	0	35	0	0	35	0	0
Loans and advances	16 121	407	407	16.069	200		15 761	374	374	15 710	401		14.760	500	500	14.710	300		14.437	494	494	14 390	303	

⁽¹⁾ The Rems' accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (template F (5.01), which follows a sign convention based on a credit/debt convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation ((10) 2001/43-11 TSO subjectively reporting.