

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 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	4,080	4,193	4,245	4,388	C 01.00 (r020,c010)	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	4,080	4,193	4,245	4,388	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	4,080	4,193	4,245	4,388	C 01.00 (r015,c010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied transitional definition	4,080	4,193	4,245	4,388	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	5,067	5,165	5,210	5,345	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	5,067	5,165	5,210	5,345	C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	16,126	15,523	15,299	14,829	C 02.00 (r010,c010)	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	16,126	15,523	15,299	14,829	C 02.00 (r010,c010) - C 05.01 (r440,c040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	25.30%	27.01%	27.74%	29.59%	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	25.30%	27.01%	27.74%	29.59%	(C 01.00 (r020,c010) - C 05.01 (r440,c010))/ (C 02.00 (r010,c010) - C 05.01 (r440,c040))	·
Tier 1 (as a percentage of risk exposure amount) - transitional definition	25.30%	27.01%	27.74%	29.59%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	25.30%	27.01%	27.74%	29.59%	(C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	31.42%	33.27%	34.05%	36.04%	CA3 {5}	•
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	31.42%	33.27%	34.05%	36.04%	(C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	38,343	34,287	33,870	33,135	C 47.00 (r300,c010)	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	10.64%	12.23%	12.53%	13.24%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(mln EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	4,080	4,193	4,245	4,388	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	4,080	4,193	4,245	4,388	C 47.00 (r310,c010)	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	38,343	34,287	33,870	33,135	C 47.00 (r300,c010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	38,343	34,287	33,870	33,135	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	10.6%	12.2%	12.5%	13.2%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	10.6%	12.2%	12.5%	13.2%	[A.2]/[B.2]	



2021 EU-wide Transparency Exercise Capital Hamburg Commercial Bank AG

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		(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
	A	OWN FUNDS COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying	5,067	5,165	5,210	5,345	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	transitional adjustments)	4,080	4,193	4,245	4,388	C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	3,098	3,100	3,100	3,102	C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	1,171	1,270	1,270	1,463	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3	Accumulated other comprehensive income	1	-48	5	-9	C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	0	0	0	0	C 01.00 (r200,c010)	Articles 4(117) and 25(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (r210,c010)	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 (r290,c010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-38	-11	-10	-9	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwil)	-12	-15	-19	-24	C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR.
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-58	-77	-93	-115	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-2	-1	-2	-2	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	0	-9	C 01.00 (r390,c010)	Articles 4(199), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010) + C 01.00 (r472,c010)	Articles 4(35), 36(1) point (1) (i) and 89 to 91 of CRR, Articles 36(1) point (4) (ii), 243(1) point (b), 243(1) point (
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (i), 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 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	-73	-18	-1	0	C 01.00 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	 (·) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment 	0	0	0	0	C 01.00 (r500,c010)	Articles 4(27); 36(1) point (I); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceeding the 17.65% threshold	0	0	0	0	C 01.00 (r510,c010)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures				-3	C 01.00 (rS13.c010)	Article 35(1), point (rm) and Article 47c CRR
OWN FUNDS Transitional period	A.1.188	(-) Minimum value commitment shortfalls				0	C 01.00 (r514.010)	Article 36(1), point (n) and Article 132c(2) CRR
Transitional period	A.1.18C	(-) Other foreseeable tax charges				0	C 01.00 (rS15,c010)	Article 36(1), point (I) CRR
	A.1.19		0	0	0	0	C 01.00 (r524,c010)	Article 3 CRR
	_	(-) Additional deductions of CET1 Capital due to Article 3 CRR						AUDIE 2 CIOK
	A.1.20	CET1 capital elements or deductions - other	-6	-6	-6	-6	C 01.00 (rS29,c010)	•
	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 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (rS30,c010)	Article 6s of CRR
	A.2.1	Additional Tier 1 Capital instruments	0	0	0	0	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r720,c010)	
	A.2.3		0	0	0	0	C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r745,c010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	4,080	4,193	4,245	4,388	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	987	972	965	957	C 01.00 (r750,c010)	Article 7s of CRR
	A.4.1	Tier 2 Capital instruments	919	904	910	905	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2		68	68	55	52	C 01.00 (r910,c010) + C 01.00 (r920,c010) + C 01.00 (r930,c010) + C 01.00 (r940,c010) + C 01.00 (r930,c010) + C 01.00 (r940,c010) + C 01.00 (r950,c010) + C 01.00 (r978,c010) C 01.00 (r974,c010) + C 01.00 (r978,c010)	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS REQUIREMENTS	В	TOTAL RISK EXPOSURE AMOUNT	16,126	15,523	15,299	14,829	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
na-qoznements	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r010;c040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	25.30%	27.01%	27.74%	29.59%	CA3 (1)	
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	25.30%	27.01%	27.74%	29.59%	CA3 (3)	•
	C.3	TOTAL CAPITAL RATIO (transitional period)	31.42%	33.27%	34.05%	36.04%	CA3 (5)	
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	4,080	4,193	4,245	4,388	[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)	25.30%	27.01%	27.74%	29.59%	[D.1]/[B-B.1]	
,	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c020)	
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c040)	
		ated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a not on the formulae stated in ordering "COSES COSES", always not that the proble and ordering on the cost on the formulae stated in ordering "COSES COSES", always not that the proble and ordering cost of the cost on the formulae stated in ordering "COSES COSES".				· -	1	

⁽¹⁾The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital indimments that are not eligible from a regulatory point of view at the reporting date are not balen into account in this calculation.
Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP" college note that this mintel load to differences to fully loaded CET1 capital ratio sublished by the carticostation banks e.e. in their Pillar's disclosure



Overview of Risk exposure amounts

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		RW	/As		
(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	11,405	11,210	11,098	10,229	C 02.00 (r040, c010) -[C 07.00 (r050, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) - C 08.01 (r050, c260, s002) -[C 02.00 (R450, c010)] - C 02.00 (R450, c010)]
Of which the standardised approach	510	367	2,239	2,159	C 02.00 (r060, c010)-[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001)]
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)]
Of which the advanced IRB (AIRB) approach	9,416	9,376	7,266	6,363	C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)]
Of which equity IRB	333	324	452	482	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA) ²	548	570	557	847	C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r050, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r050, c260, s002) + C 02.00 (R460, c010)]
Credit valuation adjustment - CVA	142	160	172	386	C 02.00 (R640, c010)
Settlement risk	0	0	0	0	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	109	110	126	148	C 02.00 (8470, c010)
Position, foreign exchange and commodities risks (Market risk)	364	34	250	380	C 02.00 (R520, c010)
Of which the standardised approach	364	34	250	380	C 02.00 (R530, c010)
Of which IMA	0	0	0	0	C 02.00 (R580, c010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00, 0.10, 661*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (R680, c010)
Operational risk	1,366	1,366	946	946	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	0	0	C 02.00 (R600, c010)
Of which standardised approach	1,366	1,366	946	946	C 02.00 (R610, c010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (R620, c010)
Other risk exposure amounts	2,193	2,074	2,150	1,893	C 02.00 (R630, c010) + C 02.00 (R690, c010)
Total	16,126	15,523	15,299	14,829	

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 CCR and Securitisations)' section.



2021 EU-wide Transparency Exercise P&L Hamburg Commercial Bank AG

(1.7%)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021
(min EUR) Interest income	1,223	1,536	280	533
Of which debt securities income	58	78	18	38
Of which loans and advances income	583	775	162	314
Interest expenses	712	901	102	261
(Of which deposits expenses)	231	350	75	118
(Of which debt securities issued expenses)	51	70	13	26
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	38	140	0	0
Net Fee and commission income	39	48	11	22
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, not	83	79	14	19
Gains or (-) losses on financial assets and liabilities held for trading, net	-174	-195	37	15
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	22	41	11	21
Gains or (-) losses from hedge accounting, net	2	5	-5	-2
Exchange differences [gain or (-) loss], net	28	59	-21	-9
Net other operating income /(expenses)	8	16	7	-8
TOTAL OPERATING INCOME, NET	557	828	191	329
(Administrative expenses)	263	360	79	150
(Cash contributions to resolution funds and deposit guarantee schemes)	30	27	24	29
(Depreciation)	8	10	1	2
Modification gains or (-) losses, net	0	4	0	0
(Provisions or (-) reversal of provisions)	-27	-10	2	2
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	-17	-6	3	0
(Other provisions)	-10	-5	0	2
Of which pending legal issues and tax litigation ¹	0	-21	0	0
Of which restructuring ¹	0	-113	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)	126	197	-11	-23
(Financial assets at fair value through other comprehensive income)	-1	-1	0	0
(Financial assets at amortised cost)	127	198	-12	-23
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	0	0	0	1
(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	-1	2	0	-1
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	17	0	0	2
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	175	251	96	169
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	61	95	105	195
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	61	95	105	195
Of which attributable to owners of the parent (1) Information available only as of end of the year	61	95	105	195

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Total Assets: fair value and impairment distribution

(min EUR)		As of 30/09/20	20			As of 31,	12/2020			As of 31/	03/2021			As of 30,	06/2021		
		Fa	ir value hierar	thy		Fa	ir value hierar	chy		Fa	ir value hieran	chy		Fa	ir value hieran	chy	
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	2,782				2,687				2,731				3,508				IAS 1.54 (i)
Financial assets held for trading	1,823	0	1,572	251	1,544	0	1,315	230	1,117	0	895	222	1,002	0	791	211	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	772	8	456	308	816	12	490	314	878	19	552	307	818	0	519	299	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	171	0	171	0	123	0	123	0	61	0	61	0	41	0	41	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	6,711	3,029	3,566	116	5,879	1,954	3,788	136	5,707	1,853	3,716	138	5,288	2,909	2,256	123	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	24,316				21,193				20,684				20,074				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	18	0	18	0	2	0	2	0	34	0	34	0	25	0	25	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	134				108				83				68				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	876				1,445				1,459				808				
TOTAL ASSETS	37,603				33,798				32,754				31,632				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".

(min	EUR)		ı	As of 30/09/20	20					As of 31	L/12/2020					As of 31	/03/2021					As of 30	/06/2021			
		Gross carry	ing amount		Accu	mulated impair	ment	Gro	ss carrying amo	ount	Accu	mulated impair	ment	Gro	ss carrying am	ount	Acc	umulated impair	ment	Gros	s carrying amo	unt ⁽²⁾	Accum	ulated impairm	ent ⁽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	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	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 I increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets withou 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	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	References
Financial assets at fair	Debt securities	5,145	0	0	0	0	0	4,802	0	0	0	0	0	4,734	26	0	-1	0	0	4,424	0	0	-1	0	0	Annex V.Part 1.31, 44(b)
value through other comprehensive income	Loans and advances	1,567	0	0	0	0	0	1,071	6	0	0	0	0	943	6	0	0	0	0	859	6	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities	88	0	0	0	0	0	86	0	0	0	0	0	87	0	0	0	0	0	69	0	0	0	0	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	21,860	2,239	773	-103	-150	-391	18,397	2,718	561	-91	-217	-261	17,971	2,684	500	-89	-214	-254	17,456	2,457	587	-90	-179	-237	Annex V.Part 1.32, 44(a)

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

⁽P) 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 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	References
Financial liabilities held for trading	1,106	684	636	503	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	1,159	931	769	742	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	29,017	26,290	25,634	24,731	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	497	371	172	142	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	315	269	229	212	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	846	634	592	502	IAS 37.10; IAS 1.54(I)
Tax liabilities	7	7	23	27	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	320	286	219	216	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	33,266	29,473	28,274	27,075	IAS 1.9(b);IG 6
TOTAL EQUITY	4,337	4,324	4,480	4,557	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	37,603	33,798	32,754	31,632	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 liabiliti	es by instrument and by counterparty sector	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	References
Derivatives		1,554	1,005	758	596	IFRS 9.BA.7(a); CRR Annex II
Chart 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	2,996	2,993	2,988	2,984	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	5,468	4,203	3,288	3,141	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	617	450	250	240	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	4,520	4,491	4,136	3,557	Annex V.Part 1.42(c),44(c)
December	of which: Current accounts / overnight deposits	308	387	201	155	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	3,374	2,893	2,761	2,610	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	276	246	347	220	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	5,877	5,724	6,377	6,222	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	4,138	4,085	4,595	4,167	ECB/2013/33 Annex 2.Part 2.9.1
	Households	463	310	310	270	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	263	133	133	94	Annex V.Part 1.42(f), 44(c)
Debt securities issued		7,456	6,582	6,519	6,666	Annex V.Part 1.37, Part 2.98
Of which: Subo	rdinated Debt securities issued	1,013	910	919	914	Annex V.Part 1.37
Other financial liabilities		70	76	74	73	Annex V.Part 1.38-41
OTAL FINANCIAL LIABILITIES		31,778	28,277	27,211	26,118	



2021 EU-wide Transparency Exercise Market Risk

									arg commic													
	SA						M									IM						
			VaR (Memoran	ndum item)	STRESSED VaR (Memorandum item)	AND MIG	NTAL DEFAULT RATION RISK AL CHARGE	ALL PRICE	RISKS CAPIT. FOR CTP			VaR (Memora	andum item)	STRESSED VaR (M	Memorandum item)	INCREI DEFAU MIGRATI CAPITAL	LT AND ON RISK	ALL PRICE	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		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		FLOOR	12 WEEKS AVERAGE MEASURE		TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2020	As of 31/12/2020				As of 30,	09/2020									As of 31/1	2/2020					
Traded Debt Instruments	85	33	0	0	0	0							0	0	0	0						
Of which: General risk	33	32	0	0	0	0							0	0	0	0						
Of which: Specific risk Equities	52	1	0	0	0	0							0	0	0	0						
Of which: General risk	1	i	0	0	0	0							l ő	0	0	0						
Of which: Specific risk	0	ō	ō	ō	ō	ō							0	ō	ō	ō						
Foreign exchange risk	278	0	0	0	0	0							0	0	0	0						
Commodities risk	0	0	0	0	0	0							0	0	0	0						
Total	364	34	0	0	0	0	0		0	0	0	0	0		. 0	0		0	0	0	0	0
	As of 31/03/2021	As of 30/06/2021				As of 31	03/2021									As of 30/0	6/2021					
Traded Debt Instruments	71	15	0	0	0	0							0	0	0	0						
Of which: General risk	27	14	0	0	0	0							0	0	0	0						
Of which: Specific risk	43	1	0	0	0	0							0	0	0	0						
Equities	1	2	0	0	0	0							0	0	0	0						
Of which: General risk	1	2	0	ō	ō	ō							0	ō	o o	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Foreign exchange risk	178	363	0	0	0	0							0	0	0	0						
Commodities risk Total	250	380	0	0	0	0		0		0	0		0	0	0	0	•	0	0	0	0	0
otal	250	380		U	U	U		U	. 0	J	J	U U		U				U	<u> </u>	U		

Market risk template does not include CIU positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OVI template.



2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach Hamburg Commercial Bank AG

		Standardised Approach											
		As of 30,	09/2020			As of 31,	12/2020						
	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions					
Consideration of the Constant	5 39 9 9 9 10 11 11 2 2 2 11 11 0 0 0	6 0 0 207 0 0 50 50 50 50 50 50 50 50 50 50 50 50	0 0 22 0 25 457 22 1 1 1 1 2 3 9 9 0 0 0 29 10 10 10 10 10 10 10 10 10 10 10 10 10		22 0 0 90 0 205 634 61 10 2 2 2 2 7 7 7 0 0 0 0 0	23 0 117 0 55 127 1 1 0 29 6 6 6 6 9 0 0 0 0	0 0 15 0 0 8 346 32 1 1 1 1 2 9 9 0 0 0 0						

					Standardise	d Approach			
			As of 30,	09/2020			As of 31	/12/2020	
		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	Control communities to control have fine field. No. Sectional communities or local architecture Public active settline Whilative of Unconsistent Enrich Institutions Institutions Communities Result Institutions Institu	0 0 0 0 3 318 228 31 11 1 2 30 0 0 0 0	1 0 207 0 0 0 287 5 11 2 2 0 0 0 0 0 0 0 287 5 11 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 32 0 0 0 28 53 8 1 0 0 10 2 2 3 3 0 0 0 0 0 8 1 0 1 0 0 0 0 0 0 0 0 0 0 0		0 0 150 0 0 0 203 194 40 10 2 31 7 5 0 0 0 0	1170 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 15 15 0 0 8 71 18 1 10 0 10 2 2 3 3 0 0 0	
	Standardised Total ²	(I) Deleted severe and to D			3				

		exposures, but includes gene	ral credit risk adjustments.						
					Standardise	d Approach			
			As of 30)	09/2020			As of 31	/12/2020	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %) Central oovernments or central banks	5	5	0		22	22	0	
	Regional governments or local authorities Public sector entities Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	0	0	0		0	0	0	
	Corporates of which: SME Retail	19 0 0	19 0 0	19 0 0		190 0 0	103 0	103 0	
LUXEMBOURG	of which: SME Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SNE Excosures in default Items associated with particularly high risk	0 0 7	0	0	0	0 0 7	0	0	0
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU) Equity Other exposures	0	0	0		0 0 0	0	0	
	Standardized Total ²				0				

Pacient accours, while Encours value, is recorded before taking into account any effect due to coeff convenion factors or coeff cis militation technisos (a.e. substitution effects).

Platel value advantables and convisions or country of constrainty's exclude those for accordination encourses, additional valuation advantables (Allika) and other own fund reductions reliable to the

		exposures, but includes general credit risk adjustments.									
					Standardise	d Approach					
			As of 30,	09/2020			As of 31	/12/2020			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(min EUR. %) Central governments or central banks	0		0		0	0	0			
	Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities	0	0	0		0	0	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	9	0			
	Institutions			0				0			
	Corporates	0	U	0		0		0			
	of which: SME Retail	0		0				0			
	of which: SME	ů		0		0		ı o			
NETHERLANDS	Secured by mortgages on immovable property	0		0		0		0			
	of which: SME	ō	ō	ō		ō	0	ō			
	Exposures in default	0	0	0	0	0	0	0	0		
i	Items associated with particularly high risk	0	0	0		0	0	0			
i	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0			
i	Collective investments undertakings (CIU)	0	0	0		0	0	0			
i	Equity	0	0	0		0	0	0			
1	Other exposures			0		0		0			

		(7) Total value adjustments and previsions our country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.									
					Standardise	d Approach					
			As of 30	/09/2020			As of 31	/12/2020			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ^s	Risk exposure amount	Value adjustments and provisions ²		
FRANCE	Control occurrence or control and control occurrence or control occurrence or control occurrence	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 1 1 1 1 0 0 0 0 0 0 0 0 0 0 0		000000000000000000000000000000000000000	0		
	Standardised Total ²		· ·	Ĺ	0				0		

The Control amounts a color Economy value. It reported before taken into account any offer the six control control and the color control control and the color control and the color color color color and the color col



SWEDEN

2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach

	Hamburg Commercial Bank AG										
					Standardise	d Approach					
			As of 30)	09/2020			As of 31	/12/2020			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
MARSHALL ISLANDS	Con 100 - No Control of Section 100 - No Co	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0	000000000000000000000000000000000000000		000000000000000000000000000000000000000	0		
	Standardised Total*	(1) Original exposure, unlike Ex	posure value, is reported befo	re taking into account any effec		ors or credit risk mitigation techn	riques (e.a. substitution effec	ts).			

		espoures, our ricious general creat risk adjustments.									
					Standardise	d Approach					
			As of 30/	09/2020			As of 31	/12/2020			
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ^s	Risk exposure amount	Value adjustments and provisions ²		
BELGIUM	Central accumunants or central sales feabliness occurrences or focal arthritise statements of the control of th	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		000000000000000000000000000000000000000	0		
	Periodica (Peri	(2) Total value adjustments an	d provisions per country of cou			rs or credit risk mitigation techn al valuation adjustments (AVAs)					
		exposures, but includes general credit risk adjustments.									

Regional govern Public sector en			Standardised Approach								
Regional govern Public sector en			As of 30)	09/2020			As of 31	12/2020			
Regional govern Public sector en	froin FIR NA	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ^s	Risk exposure amount	Value adjustments and provisions ²		
International To Institutions Corporates Control To Institutions Corporates C	overements or central basks of overements or calculate for overements or calculate for Development Basks for D	0 0 0 0 20 0 0 0 0 0 0 0	0 0 0 8 8 43 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰		

O'Crisinal executors, unifies Executer value, is recontrad before training into account one wifest due to credit conversion factors or credit risk mitidation techniques (a.g. substitution effects.)

(IT total values adjustments and creditions are country of counterward excludes those for securidation encounters, additional valuation adjustments (ANNA) and other own funds reductions related to the

	exposures, but includes gene		interparty excludes those for se	curstsation exposures, addition	ial valuation adjustments (AVA	is and other own funds reduct	ions related to the	
				Standardise	d Approach			
		As of 30)	/09/2020			As of 31	/12/2020	
	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(min EUR. %) Central governments or central banks								
Central governments or central banks Regional governments or local authorities	0	0	0		0			
Public sector entities	ů ů	0	0		0	i i		
Multilateral Development Banks	0	0	0		0			
International Organisations	i i	o o	ō		ō			
Institutions	0	0	0		0	0		
Corporates	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Retail	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Secured by mortgages on immovable property	0	0	0		0	0	0	
of which: SME	0	0	0		0			
Exposures in default		0	0	U	0			
Items associated with particularly high risk		0	0					
Covered bonds Claims on institutions and corporates with a ST credit assessment		0	0		0	l "	1 :	
Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)		0	0		0	1	1 6	
Equity		0			0	l .	1	
Other exposures	ů ů	0	0		0	i i		
Standardised Total ²				0				
Journal of the Control of the Contro	m							

(1) Orielael exocurs, unified Exocurs value, is recorded before taking into account any effect due to credit conversion factors or credit risk mitization techniques (e.u., substitution effects).
(3) Total value activaments and creditions our country of countercardy excludes those for securidization exocurses, additional valuation adjustments (AVAII) and other own funds reductions related to the

		exposures, but includes general credit risk adjustments.									
					Standardise	d Approach					
			As of 30,	/09/2020			As of 31	/12/2020			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(min EUR. %) Central governments or central banks										
	Central governments or central banks Regional governments or local authorities Public sector entities	0	0	0		0	0	0			
	Multilateral Development Banks International Organisations	0		0		0					
	Institutions Corporates	0	0	0		0	0	0			
	of which: SME Retail	0	0	0		0	0	0			
GREECE	of which: SME Secured by mortoaces on immovable property	0	0	0		0	0	0			
	of which: SME Exposures in default	0	0	0	0	0	0	0	0		
	Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment		0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CTU) Equity		0	0		0					
	Other exposures	0	0	0		0	0	0			
	Standardised Total ²				0						

Oriental exocurs, utilise Exocurs value, is recorded before taking into account any effect due to credit convention factors or credit risk miditation techniques (e.g., substitution effects).

Total value adjustments and creditions our country of counterparty excludes those for securification encourses, additional valuation adjustments (ANA) and other own funds reductions related to the

		** Total value adsignments and revokents are constructed as constructed as the construction of the exposures, additional valuation adsignments (AVRs) and other own turnes reductions related to the exposures, the richdes general conditions are constructed as a construction of the exposures, the richdes general conditions are constructed.								
					Standardise	d Approach				
			As of 30	/09/2020			As of 31	/12/2020		
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
	(min EUR. %) Central governments or central banks									
	Regional governments or local authorities	0		0		0		0		
	Public sector entities	0		0		0	0	0		
	Multilateral Development Banks	0		0		0	0	0		
	International Organisations	0		0		0	0	0		
	Institutions	0	9	0		0	0	0		
	Corporates of which: SME	0						0		
	Retail	ů		0		0		ı o		
CHATTERLAND	of which: SME	0	i	0		ō	0	0		
SWITZERLAND	Secured by mortgages on immovable property	0		0		0	0	0		
	of which: SME	0		0		0	0	0		
	Exposures in default	0	9	0	0	0	0	0	0	
	Items associated with particularly high risk			0				0		
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0				0		0		
ı	Collective investments undertakings (CIU)	0				0		1 0		
	Equity	ō		0		ō		0		
	Other exposures	ō	i	0		ō		0		
	Standardised Total ²				0				0	



					Standardise	d Approach			
			As of 31,	/03/2021			As of 30	06/2021	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	(min EUR, %) Central governments or central banks	21	50	0		115	142	0	
	Regional governments or local authorities	182	182	22		183	183	22	
	Public sector entities	615	615			615	614	0	
	Multilateral Development Banks	85	85			83	83	0	
	International Organisations	50	50			29	29	0	
	Institutions	1,601	1,519			1,665	1,679	318	
	Corporates	2,301	1,909			2,241	1,937 966	1,778	
	of which: SME Retail	643	585	492		1,048	966	816	
		2	1	1		13	1	1	
Consolidated data	or which: SME Secured by mortgages on immovable property	219	218	90		226	224	93	
	of which: SME	201	200			210	209	87	
	Exposures in default	73	34		33	43	21	26	2
	Items associated with particularly high risk	22	19	29		26	3	4	
	Covered bonds	1,817	1,817	186		1,795	1,795	186	
	Claims on institutions and comprates 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	0	0		0	0	0	
	Standardised Total ²	6,996	6,498	2,489	84	7,034	6,712	2,427	100

					Standardise	ed Approach			
			As of 31	03/2021			As of 30	/06/2021	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Control coverments or control basis. Residual coverments or local authorities Public sector entities Multitateral Devicionment basis International Onanisations International Onanisations International Onanisations	0 3 615 0 904 654	29 3 615 0 0 844 473	0 0 0 0 146 438		0 3 615 0 0 833 606	27 3 614 0 0 849 412	0 0 0 0 124	
GERMANY	of which: SME Retail of which: SME Secured by montances on immovable property of which: SME	266 9 2 218 201	212 1 0 217 200 32	177 1 0 90 83	33	216 13 2 218 203	167 1 0 218 202	139 1 0 90	
	Exposures in default Home associated with earticularly high risk Covered bonds Chains on institutions and concorates with a ST credit assessment Coulties investments undertakings (CIU) Other exposures.	71 15 615 0 0	32 13 615 0		33	41 26 623 0 0	19 3 623 0 0	25 4 62 0 0	2
	Standardised Total ²	(A) Original assessment weller for		Ů	52				65

		exposures, but includes gene	ral credit risk adjustments.										
					Standardise	d Approach							
			As of 31/03/2021 As of 30/04/2021 As of 30/04/2021 As of 30/04/2021 As of 30/04/2021 Chipman Exposure Value* Exposure V										
		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				
LUXEMBOURG	Social assessments of colors for social subservations of colors and colors an	21 0 0 0 2 35 37 0 0 0 0 0 0 0	21 0 0 0 2 2 28 37 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 274 32 20 0 0 0 0 0		115 0 0 0 44 360 67 7 7 7 7 0 0 0 0 0	115 0 0 0 42 302 67 6 6 6 0 0 0	0 0 0 0 8 291 57 6 0 0 0 0	0				

					Standardise	d Approach			
			As of 31	03/2021			As of 30	06/2021	
	(min Filit NA)	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
NETHERLANDS	Control commences or control bases, Ballotical commences for colar administration Ballotical control control colar col	0 0 0 33 281 266 0 0 0 0 199 0 0	0 0 0 0 3 3 229 240 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0	0 0 0 20 201 201 206 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 30 20 20 20 0 0 0 0 0 0 0 0 0 0	0 0 0 0 227 227 222 0 0 0 0 0 0 0	0

		(2) Total value adjustments an exposures, but includes gene		unterparty excludes those for s	ecuristisation exposures, additio	nal valuation adjustments (AV)	(s) and other own funds reduc	tions related to the	
					Standardise	d Approach			
			As of 31,	03/2021			As of 30	/06/2021	
	(1) 00. 10	Original Exposure ^s	Exposure Value ^s	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
FRANCE	Control of	0 0 0 66 68 68 60 0 0 0 0 0 0	0 0 0 65 65 1 1 1 0 0 0 0 0 0	0 0 0 14 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 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 12 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
	Other exposures Standardised Total ²	U	0	0	0	0	0	0	0

(I) Organi operate, utilité Epparer vales, in reporte la des tales pins accourt any effect due to cost connection fictors or cost cin elligation behaviours (e.g. authentitus effects).
(2) Tale vius applicaments and proviours per convey et countryparty exclusion from en securitation exposures, additional substantion applicaments ((ridge) and other core fronts resolutions resoluted to the country accountry of the core fronts resolutions exposures (and inching account control and applications).



SWEDEN

2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach Hamburg Commercial Bank AG

	namburg commercial bank AG								
					Standardis	d Approach			
			As of 31,	03/2021			As of 30	/06/2021	
	(min FIB %).	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
MARSHALL ISLANDS	Control overcomments or control submits account overcomment or robust authorities advantage of the control of t	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	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0
					ect due to credit conversion fac				

				Standardis	ed Approach			
		As of 31	/03/2021			As of 30	/06/2021	
(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Control occumentation control banket missional occumentation of moderal banket missional occumentation of moderal and occumentation and occumentation occumentations described occumentations compared to the control occumentations compared to the control occumentation occumentation of which control for an occumentation Statementation Statem	100	6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6	0 0 0 0 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 1 1 3 3 0 0 0 0 0 0 0 0	0 0 0 1 1 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 1 1 1 0 0 0 0 0 0 0 0 0 0 0 0	0

		exposures, but includes game	al Check hisk addisornance.						
					Standardise	d Approach			
			As of 31;	03/2021			As of 30;	06/2021	
	(min EUR. %)	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
UNITED KINGDOM	Contral overmentes or central banks Resional overmentes or local authorities Public socio metities Hellitoria O'Devisionnest Banks Hellitoria O'Devisionnest Banks Santhalitoria Compositati of which 50% Resia	0 0 0 2 222 100 1 0 0 0 0 0	0 0 0 0 227 90 0 0 0 0 0 0 0	0 0 0 45 99 0 0 0 0 0	0	0 0 0 191, 125 0 0 0 0 0 0	0 0 0 0 1994 1100 0 0 0 0 0 0 0 0	0 0 0 0 38 110 0 0 0 0 0 0	0

	exposures, but includes gene	ral credit risk adjustments.						
•				Standardise	d Approach			
		As of 31/	03/2021			As of 30	06/2021	
	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
	0 50 0	0 50 0	0		0 50 0	0 50 0	0	
	0	0 0	0		0 0 1	0 0 1	0	
	0	0	0		0	0	0	
	0	0	0		0	0	0	
lit assessment	0 169	0 169	0 0 17		0 130	0 130	0 13	
nt assessment	0	0	0		0	0	0	
				0				0

O)

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

(2) Total value adjustments and provisions per country of counterparty excludes those for excursitization exposures, additional valuation adjustments (AMA) and other own funds reductions related to the

		exposures, but includes gene		amerianty excludes cross rolls	ecuniciación exposures, abolico	rai raibator abjustrierio (ArA	ay and done deminance reduc	oons reassed to one	
					Standardise	d Approach			
			As of 31	/03/2021			As of 30	/06/2021	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR. %)								
	Central governments or central banks Regional governments or local authorities	0		0		0		0	
	Public sector entities	0		0		0		0	
	Multilateral Development Banks International Organisations	0		9		0		0	
	International Organisations Institutions	0		1		0		0	
	Corporates	0	i	0		0		0	
	of which: SME	0		0		0		0	
	Retail	0		0		0		0	
GREECE	of which: SME Secured by mortoages on immovable property	0				0		0	
	Secured by mortgages on immovable property of which: SME	0		1		0		0	
	Exposures in default	0	i	0	0	0		0	0
	Items associated with particularly high risk	0		0		0		0	
	Covered bonds	0		0		0		0	
	Claims on institutions and corporates with a ST credit assessment	0		9		0		0	
	Collective investments undertakinos (CIU) Equity	0		1 %		0		0	
	Other exposures			1 8		0			
	Standardised Total ²				0				0

O

(3) Original exposure, unlike Exposure value, is reported before taking into account any effect due to oredit convenion factors or credit risk mitigation suchniques (u.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securistication exposures, additional valuation adjustments (AWA) and other own funds reductions related to the

		exposures, but includes gene		unterparty excludes those for s	ecuniosacon exposures, acono	nai valuation adjustments (AVA	a) and other own runds reduct	ours related to the	
					Standardise	d Approach			
			As of 31;	03/2021			As of 30	06/2021	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR. %) Central governments or central banks								
	Central governments or central banks Regional governments or local authorities	109	109	22		109	109	22	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	2	2	0		3	3	1	
	Corporates of which: SME	00	34	34		31	34	34	
	or which: SME Retail	0	0	0		0	0	0	
CHITTTEDIAND	of which: SME	0	0	ō		0	0	0	
SWITZERLAND	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds Claims on institutions and corporates with a ST credit assessment	U	U	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	1			0	1	
	Equity	ō	0	0		o o	0	0	
	Other exposures	0	ō	ō		0	0	ō	
	Standardised Total ²				0				0

2021 EU-wide Transparency Exercise Credit Risk - IRB Approach

							IRB Ap	proach					
		As of 30/09/2020 As of 31/12/2020											
		Original Exposure Exposure Risk exposure amount Value Original Exposure Exposure Yalue Value V											Value adjustme
	(min EUR, %)		Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted	• aloc		Of which: defaulted	provisio
	Central banks and central governments	7,293	0	7,292	216	0	0	6,295	0	6,295	192	0	0
	Institutions	3,338	0	3,337	430	0	2	3,508	0	3,507	552	0	0
	Corporates - Of Which: Socialised Lending	29,651 18,795	846 439	26,382 17.414	9,285 5.080	498 235	572 315	27,317 17.188	681 252	24,269 15.816	9,165 5.066	387 128	600
	Corporates - Of Which: SME	18,795	439	1,7414	5,080 352	235	315	1,517	252 38	15,816	5,066 350	128 24	311
	Retail	0	0	0	0	0	0	0	0	1,544	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	ō	ō	0
Consolidated data	Retail - Secured on real estate property - Of Which: non-S		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	114	0	114	333 1 146			124		124	324 1 143	0	
	Other non credit-obligation assets IRB Total ²				11.410						1,143		_

							IRB Ap	proach					
				As of	30/09/2020					As of 31/12/2020			
		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	6,523	0	6,522	40	0	0	5,582	0	5,581	0	0	0
	Institutions	1,097	0	1,096	149	0	0	1,442	0	1,441	217	0	0
	Corporates	16,758	602	14,510	5,065	356	378	14,564	494	12,529	4,501	286	339
	Corporates - Of Which: Specialised Lending	9,500	370	8,701	2,237	199	185	8,241	211	7,473	2,131	107	131
	Corporates - Of Which: SME	1,166	21	1,011	270	11	23	1,293	30	1,131	244	20	28
	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
GERMANY	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
OLIG WATE	Retail - Secured on real estate property - Of Which: non-S		0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0		0	0	0	0		0
	Retail - Other Retail	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	34	0	34	113	0	0	23	0	23	70	0	0
	Equity Other non-credit-obligation assets	31	0	34	113	0	0	23		23	/0	-	-
	IRB Total			1								_	_

								IRB Ap	proach						
					As of	30/09/2020					As of	31/12/2020			
			Original Exposure Exposure Value		Exposure				adjustment		ustments Original Exposure*		Risk exposure	amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions	
		inks and central governments	14	0	14	0	0	0	1	0	1	0	0	0	
	Institutio		0	0	0	0	0	0	1	0	1	0	0	0	
	Corporate		3,097	1	2,662 2.465	608 541	0	5	3,138 2.788	1	2,745 2,478	663 512	0	26 25	
		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	2,804	0	2,465	541	0	5	2,788	0	2,478	512	0	25	
	Retail	corporates - or wildi: sine	33	0	33	,		0	39		39	2		0	
	Recall	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	n	0	0	n	0	o o	
LUXEMBOURG		Retail - Secured on real estate property - Of Which: non-St	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	
		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		2	0	2	7	0	0	1	0	1	6	0	0	
		credit-obligation assets													
	IRB Total														

		i						IRB Ap	proach					
					As of	10/09/2020					As of :	31/12/2020		
			Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original E	xposure ¹	Exposure	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central ba	anks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutio		186	0	185	24	0	0	183	0	183	22	0	0
	Corporate	is .	1,168	0	1,100	269	0	3	1,249	0	1,181	413	0	26
		Corporates - Of Which: Specialised Lending	1,100	0	1,062	238	0	3	1,133	0	1,100	246	0	26
		Corporates - Of Which: SME	9	0	9	1	0	0	9	0	9	1	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
NETHERLANDS		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
INE I FIERLANDS		Retail - Secured on real estate property - Of Which: non-St	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
1	Equity		13	0	13	27	0	0	16	0	16	33	0	0
1		credit-obligation assets												
1	IRB Total													

							IRB Ap	proach					
				As of	0/09/2020					As of	31/12/2020		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	12	0	12	2	0	0
	Institutions	218	0	218	21 387	0	0	248 1.103	0	248	34 371		0
	Corporates Corporates - Of Which: Specialised Lending	1,126 954	0	1,100 930	387 245		2	930	0	1,073	3/1 234	0	10
	Corporates - Of Which: SME	934	0	930	240		0	930	0	907	0	0	2
	Retail		0				0			0	0		0
	Retail - Secured on real estate property	0	0	0	0	0	0	n	0	0	n	0	0
	Retail - Secured on real estate property - Of Which: SME	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
FRANCE	Retail - Secured on real estate property - Of Which: non-Si	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	10	0	10	19	0	. 0	14	0	14	28		0
	Other non credit-obligation assets												
	IRB Total												

2021 EU-wide Transparency Exercise Credit Risk - IRB Approach

Credit Risk - IRB Approach
Hamburg Commercial Bank AG

							IRB Ap	proach					
				As of	30/09/2020					As of	31/12/2020		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	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	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	798	0	798	325	0	13	753	0	748	351	0	8
	Corporates - Of Which: Specialised Lending	115	0	115	69	0	10	101	0	96	59	0	6
	Corporates - Of Which: SME	38	0	38	10	0	0	67	0	67	72	0	0
	Retail	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	U	0	U
MARSHALL ISLANDS	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0		0	0	0	0	0	0
1 11 11 10 11 11 11 11 11 11 11 11 11 11	Retail - Secured on real estate property - Of Which: non-SI		0		0	0	0	0			0		0
	Retail - Qualifying Revolving		0			0		0			0		0
	Retail - Other Retail Retail - Other Retail - Of Which: SME		0		0	0	0	0			0		0
		0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME		0			0			0		0	0	0
	Equity Other non credit-obligation assets		0					- 0			U		
	IRB Total												

								IRB Ap	proach					
					As of	30/09/2020					As of	31/12/2020		
			Original	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
		anks and central governments	406	0	406	61	0	0	399	0	399	74	0	0
	Institutio		104	0	104	7	0	0	104	0	104	7	0	0
	Corporate		556 477	0	556 477	122 78	0	0	538 465	0	538 465	140 105		1
		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	4//	0	4//	70		0	963		903	103		0
	Retail	corporates - or wildi: sine		0			0	0	0	0	0	0		0
	Pededili	Retail - Secured on real estate property	0	0	0	0	0	0	n	0	0	0	0	0
DEI CTURA		Retail - Secured on real estate property - Of Which: SME	0	ō	ō	0	0	ō	ō	0	ō	ō	ō	0
BELGIUM		Retail - Secured on real estate property - Of Which: non-Sf	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 14	0	0	0 27	0	0
	Equity Other non	credit-obligation assets	9	0	9	18	0	0	14	0	14	2/		
	IRB Total													

							IRB Ap	proach					
		1		As of	30/09/2020					As of	31/12/2020		
		Original	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 central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	245	0	245	46	0		171	0	171	45	0	0
	Corporates - Of Which: Specialised Lending	575 199	0	470 192	123 52	0	1	667 228	0	538 197	170 67	0	1 1
	Corporates - Of Which: SME	199	0	192	34	0		220	0	197	0		0
	Retail	i	0	0	0	0	0	n	0	0	0	0	0
	Retail - Secured on real estate property		0	0	0	0	0	0	0	0	0	0	0
UNITED KINCDOM	Retail - Secured on real estate property - Of Which: SME	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
UNITED KINGDOM	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
	Equity Other non credit-oblication assets	28	0	28	96			38		38	117		. 0
	Other non-credit-obligation assets IRB Total											_	

							IRB Ap	proach					
				As of	30/09/2020					As of	31/12/2020		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments and	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
SWEDEN	Control banks and control governments Institutions Corporates Corporates Corporates (Which: Secretary Refail Refail Refail Secret on real statute groups) Refail Secret on real statute groups) Refail - Country on Refail - Country on Country Refail - Country on Refail - Country on Country Refail - Country on Refail - Country on Country Ref		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	49 337 372 355 0 0 0 0	5 22 153 129 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	51 241 449 433 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	51 241 366 349 0 0 0 0 0	19 173 147 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 2 1 0 0 0
	Equity Other non credit-obligation assets	4	0	4	9	ő	ő	6	ő	6	17	0	0
	IRB Total												

							IRB Ap	proach					
				As of	30/09/2020					As of	31/12/2020		
		Original	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			Of which: defaulted	provisions		Of which: defaulted	- Called		Of which: defaulted	provisions
	Central banks and central governments Institutions	0 0	0	0	0	0 0	0 0	0	0	0	0	0	0
	Corporates	707	0	703	488	0	41	703	0	645	467	0	31
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	707	0	702	487	0	41	703	0	645	467 0	0	31
	Retail		0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	ō	ō	ō	ō	ō	ō	ō	ō	ō	0	ō	ō
GREECE	Retail - Secured on real estate property - Of Which: SM		0	0	0	0	0	0	0	0	0	0	0
GREECE	Retail - Secured on real estate property - Of Which: no	ASI 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
	Retail - Other Retail - Of Which: SME	ŏ	o o	ő	ő	ő	ő	ő	ő	ő	ŏ	ő	ő
	Retail - Other Retail - Of Which: non-SME	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												
	IRB Total												

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

							IRB Ap	proach					
				As of	30/09/2020					As of	31/12/2020		
		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 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	114	0	114	12	0	0	114	0	114	12	0	0
	Corporates	400	0	314	183	0	2	398	0	339	204	0	3
	Corporates - Of Which: Specialised Lending	39	0	39	13	0	1	5	0	5	0	0	0
	Corporates - Of Which: SME Retail	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	0					0	0		0		0
SWITZERLAND	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-Si		0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	ů	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail		0					0	0				0
	Retail - Other Retail - Of Which: SME	ů	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME		0	0	0	0		0			0	o o	0
	Equity	5	0	5	9	0	0	8	0	8	16	0	0
	Other non credit-obligation assets		, i		-	_	-	_	Ů			, and	L .
	IRB Total												

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

Credit Risk - IRB Approach Hamburg Commercial Bank AG

							IRB Ap	proach					
				As of	31/03/2021					As of	80/06/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments	Original E	xposure 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 Institutions	5,478 43	0	5,478 40	103 13	0	0	5,715 31	0	5,714 29	86 9	0	0
	Corporates	24,421	537	21,662	7,457	299	493	23,092	502	20,477	6,844	276	433
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	15,496 1.370	211 21	14,296 1.263	4,138 232	106 13	265	14,367 1,412	182 66	13,249 1,288	3,677 234	89 38	232
	Corporates - UF Which: SME Retail	1,3/0	0	1,263	0	13	0	1,412	86	1,288	239	38	35
	Retail - Secured on real estate property	ō	0	ō	0	ō	0	ō	ō	0	0	0	ō
Consolidated data	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
CONSOIIUALEU UALA	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 - 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
	Equity	143	0	143	452	ů		154		154	482	, i	
	Other non credit-obligation assets	1-0	Ů	140	1,140	l i		.51		131	1,225	Ü	
	IRB Total ²				9,165						8,646		

(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 (2) IRB Total does not include the Secutarisation position unlike in the results prior to the 2019 exercise.

							IRB Ap	proach					
				As of 3	31/03/2021					As of	30/06/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposur	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	4,952	0	4,952	0	0	0	5,273	0	5,273	0	0	0
	Institutions	42	0	39	12	0	0	29	0	27	7	0	0
	Corporates	12,971	361	11,289	3,600	210	269	12,004	348	10,481	3,213	199	286
	Corporates - Of Which: Specialised Lending	7,487	163	6,879	1,772	82	124	6,867	133	6,335	1,574	66	124
	Corporates - Of Which: SME Retail	1,176	13	1,069	176	9	17	1,209	43	1,085	191	24	29 0
	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	0	0
GERMANY	Retail - Secured on real estate property - Of Which; non-S				0	0	0	0	0	0		0	0
	Retail - Qualifying Revolving	0	0	0	0	0	n n	n n	0	n n	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	29	0	29	98	0	0	35	0	35	118	0	0
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of	31/03/2021					As of	80/06/2021		
		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 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	3,108	1	2,723	587	0	25	3,101	1	2,690	570	0	25
	Corporates - Of Which: Specialised Lending	2,764	0	2,467	519	0	25	2,756	0	2,430	501	0	24
	Corporates - Of Which: SME	38	0	38	2	0	0	38	0	38	2	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
LUXEMBOURG	Retail - Secured on real estate property - Of Which: SM		0	0	0	0	0	0	0	0	0	0	0
LOXEIIDOOKG	Retail - Secured on real estate property - Of Which: nor	+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 Retail - Other Retail - Of Which: SME				0		0		0	0	0	0	
		0	0	0	0	0	0	0		0	0	0	
	Retail - Other Retail - Of Which: non-SME						0		0			0	
	Equity Other non credit-obligation assets	1		1	ь		- 0	- 1		1		0	
	IRB Total												

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

								IRB Ap	proach					
					As of	31/03/2021					As of	30/06/2021		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
		inks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institution		1 968	0	906	1 257	0	0 25	910	0 16	2 832	2 172	0	0
	Corporate		968 856		906 828	202		25 25	800	16	752	172	9	5
		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	856	0	828	202	0	25	24	16	752	13/	0	3
	Retail	Corporates * Or Wildi: SHE	0	0	0	0		0	24	10	24	,	9	
	Policiani.	Retail - Secured on real estate property	0	0	0	n n	0	0	0	0	0	n n	0	0
		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLANDS		Retail - Secured on real estate property - Of Which: non-Si	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
		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		18	0	18	56	0	0	18	0	18	57	0	0
		credit-obligation assets												
	IRB Total													

							IRB Ap	proach					
				As of	31/03/2021					As of	30/06/2021		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	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	84	0	84	15	0	0	84	0	84	15	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	955	0	933	336	0	9	709	0	694	222	0	3
	Corporates - Of Which: Specialised Lending	785	0	769	205	0	2	534	0	525	97	0	1
	Corporates - Of Which: SME	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	
FRANCE	Retail - Secured on real estate property - Of Which: SME	0		0	0	0	· ·	0	0	· ·	0	0	
110 0102	Retail - Secured on real estate property - Of Which: non-Si	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 Retail - Other Retail - Of Which: SME	0		0	0	0	0	0	0	0	0	0	0
			0				0			0			
	Retail - Other Retail - Of Which: non-SME Equity	23		23	67	0	0	24	0	24	69	0	0
	Other non credit-obligation assets	23		23	67	0		29	0	29	09		-
	IRB Total												

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

2021 EU-wide Transparency Exercise Credit Risk - IRB Approach

								IRB Ap	proach					
		[As of	31/03/2021					As of	30/06/2021		
			Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure	Risk exposur	amount	Value
		(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provision
		inks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institution		0_	0	0 857	0	0	0	0	0	938	0	0	0
	Corporate		979	0		469	0	8	1,070	0	938 142	491	0	
		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	162 36	0	162 36	115	0	6	150 35	0	35	88	0	4
	Retail	Corporates * Or Willot: SHE	30	0	30	0		0	33		33	ó	0	
	recuii	Retail - Secured on real estate property	n	0	0	0	0	0	0	0	0	0	0	
		Retail - Secured on real estate property - Of Which: SME	0	0		0	0	0	0	0	0	0	0	
MARSHALL ISLANDS		Retail - Secured on real estate property - Of Which: non-Si	0	0	i i	o o	0	0	0	0	0	0	0	
		Retail - Qualifying Revolving	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	
		Retail - Other Retail	o	0	0	0	0	0	0	0	0	0	0	
		Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity		0	0	0	0	0	0	0	0	0	0	0	0
		credit-obligation assets												
	IRB Total													

							IRB Ap	proach					
				As of	31/03/2021					As of	30/06/2021		
		Original	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 central governments Institutions	392 0	0	392 0	72 0	0	0	313 0	0	313 0	57 0	0	0
	Corporates Corporates - Of Which: Specialised Lending	511 444	0	511 444	128 99	0	1 0	594 540	0	594 540	157 141	0	1
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	ō	0	0	ō	0	0	0
BELGIUM	Retail - Secured on real estate property - Of Which: S Retail - Secured on real estate property - Of Which: n		0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Recas - Utner Recas - Ur Which: non-SME Equity Other non credit-obligation assets	14	ő	14	42	i	0	14	ő	14	42	ő	ő
	IRB Total												

								IRB Ap	proach					
					As of :	31/03/2021					As of	30/06/2021		
			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 EUR, %)		Of which: defaulted	-		Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
	Central b	anks and central governments	0	0 0		0	0	0	0	0	0	0	0	0
	Corporati		490	0	438	193	0		547	0	495	242	0	
	Corporati	Corporates - Of Which: Specialised Lending	207	0	186	74	0	i	197	0	176	66	0	1
		Corporates - Of Which: SME	0	ō	0	0	ō	ō	0	ō	0	0	ō	ō
	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
UNITED KINGDOM		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
UNITED KINGDOM		Retail - Secured on real estate property - Of Which: non-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 Retail - Other Retail - Of Which: SME	0	0	0	0		0	0	0	0	0	0	0
		Retail - Other Retail - Of Which; SME Retail - Other Retail - Of Which; non-SME		0		0		0		0	0		0	
	Equity	Recas - Outlet Recas - Of Which: non-SME	35	0	35	115		0	34	0	34	109		ı ö
		credit-obligation assets	33		33	***		- 0	34		34	107	_	· ·
	IRB Total													

	•												
							IRB Ap	proach					
				As of	31/03/2021					As of	30/06/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	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	440 423	0	372 355	176 149	0	2	462 444	0	391 374	184	0	2
	Corporates - Of Which: Specialised Lending	423		335	149		1	444		3/4	158	0	0
	Corporates - Of Which: SME Retail	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
	Retail - Secured on real estate property - Of Which: SME	0	0		0		0				0	0	0
SWEDEN	Retail - Secured on real estate property - Of Which: sine Retail - Secured on real estate property - Of Which: non-Sh	0	0		0		0			0	0	0	0
-	Retail - Qualifying Revolving	0	0	o o	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	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	0
1	Equity	7	0	7	24	0	0	7	0	7	22	0	0
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of	31/03/2021					As of	30/06/2021		
		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 EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments Institutions	0	0	0 0	0	0 0	0	0	0	0 0	0	0	0
	Corporates	630	15	618	427	9	32	619	15	581	412	8	20
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	630	15	618	427	9	32	619	15	581	412	8	20
	Corporates - Or Which: SME Retail	0		0	0	0	0	0		0	0	0	0
	Retail - Secured on real estate property	ő	0	ő	0	ő	0	ō	ő	ő	ő	0	o o
GREECE	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
GKEEGE	Retail - Secured on real estate property - Of Which: non-St	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving Retail - Other Retail	0		0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	ő	ő	ő	o o	ő	o o	ő	ő	ő	ő	0	ő
	Retail - Other Retail - Of Which: non-SME	0	0	ō	0	ō	0	ō	ō	ō	ō	0	ō
	Equity	0	0	0	0	0	0	0	0	0		0	0
	Other non credit-obligation assets												
1	IRB Total												

		1						IRB Ap	inroach					
		İ			As of :	31/03/2021		200 00	prouch		As of	30/06/2021		
			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 a Institutions	and central governments	0	0	0	0	0	0	0 0	0	0 0	0	0	0
	Corporates		332	0	252	132	ő	3	383	ő	285	179	0	2
		rporates - Of Which: Specialised Lending	5	0	5	0	0	0	5	0	5	0	0	0
		rporates - 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
	K	etail - Secured on real estate property	0	0		0		0		0	0		0	
SWITZERLAND		Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-Sh	0	0		0		0	0	0	0	0	0	
	Re	etail - Qualifying Revolving	o o	ő	ő	o o	ő	o o	ő	ő	ő	ő	0	ő
		etail - Other Retail	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	26	0	0	9	0	9	27	0	0
	Other non credi	it-obligation assets												



General governments exposures by country of the counterparty

						Н	amburg Commercial Ban	k AG						
							As of 31/12/2020							
						Direc	ct exposures							
	(mln EUR)			On balance si	heet				Deriva	tives		Off balar	nce sheet	
												Off balance of	neet exposures	
												Off-balance si	neet exposures	
								Derivatives with pos	sitive fair value	Derivatives with	negative fair value			
			Total carrying amount of											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short											
			positions)									Nominal	Provisions	
				of which: Financial assets held for trading	of which: Financial assets designated at fair value 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			
				neid for trading	through profit or loss	comprehensive income	amortised cost							
[0 - 3M [[3M - 1Y [
[1Y - 2Y [[2Y - 3Y [
[3Y - 5Y [[5Y - 10Y [Austria													
[10Y - more Total														
[0 - 3M [[3M - 1V [0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [Belgium	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [15Y - 10Y 110Y - more		0 393 393	0 393 393	0	0	0	0	0	0	0	0	0	0	
[10Y - more Total [0 - 3M [[3M - 1Y [[1Y - 2Y [393	393	Ō	Ö	0	0	Ō	0	Ö	Ō	Ö	0	72
[1Y - 2Y [[2Y - 3Y [Bulgaria													
[2Y - 3Y	Bulgaria													
[10Y - more Total [0 - 3M [1													
[3M - 1Y [
[2Y - 3Y [13Y - 5Y 15Y - 10Y	Cyprus													
[10Y - more														
Total [0 - 3M [3M - 1Y [1Y - 2Y														
[1Y - 2Y	Czech Republic													
Total														
[0 - 3M [
	Denmark													
[3Y - 5Y [5Y - 10Y [10Y - more Total]													
Total [0 - 3M [
1 3M - 1Y 1 1 1Y - 2Y 1 1 2Y - 3Y 1	Estonia													
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Estonia													
l 10Y - more Total	1													



General governments exposures by country of the counterparty

						H	amburg Commercial Ban	k AG						
							As of 31/12/2020							
						Dire	t exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance si	eet exposures	
								Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [3M - 1Y [1Y - 2Y] [2Y - 3Y [3Y - 5Y [5Y - 10Y	Finland													
[0 - 3M	France	0 0 0 0 0 12 0	0 0 0 0 0 12 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 12 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	2
[0 - 3M [Germany	199 811 518 454 130 136 928	199 811 518 454 130 136 928 3,176	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	50 790 463 415 96 49 875 2,739	149 21 11 39 34 87 52 392	2 1 1 1 0 1 37	100 17 8 14 0 6 74	0 0 0 0 0 14 0	0 0 0 0 0 50 0	0 0 0 0 0 8 11	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	23
[0 - 3M [Croatia			•						•		-		
[0-3M] 3M-1Y 1Y-2Y 2Y-3Y 3Y-5Y	Greece													
13Y - more Total [0 - 3M [3M - 1Y [1Y - 2Y [1Y - 10Y [1Y - 10Y	Hungary	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 4	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	3
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Ireland			·				,	,	,		,	,	
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y	Italy	0 8 0 0 5 0	0 8 0 0 5 0 0	0 0 0 0 0	0 0 0 0 0	0 8 0 0 5 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	7
Total	Latvia	ü		·			·	Ţ.	j	j	, and the second	j	j	



General governments exposures by country of the counterparty

							lamburg Commercial Ban	k AG						
							As of 31/12/2020							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sh	heet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivate 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 [Lithuania													
[0 - 3M [Luxembourg													
Total [0 - 3M [3M - 1Y [Malta													
Total	Netherlands													
[0 - 3M [Poland	24 0 0 0 0 0 0 0	24 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	24 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	2
Total [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Portugal	0 5 5 0 0 0 61	0 5 5 0 0 0 61	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 61	0 5 5 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	95
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Romania			j			,	<u> </u>		,		j	,	
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y	Slovakia													
110Y - more	Slovenia													
iotai									1					



General governments exposures by country of the counterparty

						Н	amburg Commercial Ban	k AG						
							As of 31/12/2020							
						Dire	t exposures							
	(mln EUR)			On balance si	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sh	neet exposures	
								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	Risk weighted exposure amount
[0 - 3M [Spain	0 5 5 0 0 0	0 5 5 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 5 5 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0	2
[0 - 3M [Sweden		10	J			,		,	Ţ		Ţ		
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more	United Kingdom													
[0 - 3M [Iceland													
[0 - 3M [Liechtenstein													
13Y - MOTE 130Y - MOTE 130Y - MOTE 100 - 3M	Norway													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Australia													
10Y - more	Canada													
10 - 3M	Hong Kong													



General governments exposures by country of the counterparty

							As of 31/12/2020							
						Direc	t exposures							
	(mln EUR)			On balance s	heet	Direct	c exposures		Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
								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	exposure amount
[0 - 3M [Japan													
[0 - 3M [U.S.													
[0 - 3M [China													
[0 - 3M [Switzerland	0 0 0 0 0 68 44 0	0 0 0 0 68 44 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 68 44 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	12
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y]	Other advanced economies non EEA			J	J		, and the second		,	Ţ	J	Ţ	,	
13V - more	Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East													
[0 - 3M [Latin America and the Caribbean													



General governments exposures by country of the counterparty

Hamburg Commercial Bank AG

							п	amburg Commercial Ban	IK AG						
								As of 31/12/2020)						
							Direc	t exposures							
		(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
		, , , , , , , , , , , , , , , , , , ,											Off-balance sl	heet exposures	
									Derivatives with po	sitive fair value	Derivatives with	h negative fair value			
R	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 [[3 M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Others	0 36 0 0 14 0 0	0 36 0 0 14 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 36 0 0 14 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 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) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.
- (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.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominicia, Dominicia, Dominician Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Halti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadebuque, Medinique, Penetro Rico, Saint Barthelemy, Turks And Calcos Islands, Virgin Islands (British), Virgin

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burund, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Ongo, The Democratic Republic Of The, Côte D'I'voire, Equatorial Guinea, Ethicpia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritius, Maurit

- (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

						Н	amburg Commercial Ban							
							As of 30/06/2021							
						Direc	ct exposures							
	(mln EUR)			On balance si	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	heet exposures	
								Derivatives with pos	sitive fair value	Derivatives with	negative fair value			-
					I	1								Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial											exposure amount
		derivative financial assets	assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets designated at fair value	of which: Financial assets at fair value through other	or which: Financial assets at	Carrying amount	Notional amount	Carrying amount	Notional amount			
				held for trading	through profit or loss	comprehensive income	amortised cost			can jing amount				
[0 - 3M [[3M - 1Y [
[1Y - 2Y [[2Y - 3Y [
[3Y - 5Y [[5Y - 10Y [Austria													
[10Y - more Total														
[0 - 3M [0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Belgium	0	0	0	0	0	0	0	0	0	0	0	0	
	=	3 311 313	3 311 313	0 0	0 0	3 0 3	0 0	0 0	0 0	0 0	0	0 0	0	57
[0 - 3M [313	313	U	,	,		U						3,
[1Y - 2Y [Bulgaria													
[10Y - more														
Total [0 - 3M [[3M - 1Y [
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y]	Cyprus													
[3Y - 5Y [5Y - 10Y [10Y - more Total]													
Total [0 - 3M [[3M - 1Y [
[3M - 17 [Czech Republic													
[3Y - 5Y [5Y - 10Y [10Y - more														
Total														
TO - 3M	1													
[3Y - 5Y [Denmark													
[10Y - more Total [0 - 3M [1													
[0 - 3M [
[3Y - 5Y [5Y - 10Y	Estonia													
Total														



General governments exposures by country of the counterparty

						Н	amburg Commercial Ban	k AG						
							As of 30/06/2021							
						Direc	ct exposures							
	(mln EUR)			On balance si	neet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	neet exposures	
								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	Risk weighted exposure amount
[0 - 3M [Finland													
[0 - 3M	France	0 0 0 0 12 72 0	0 0 0 12 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 12 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 0 0 0	15
[0 - 3M [3M - 1Y [Germany	218 442 431 403 108 58 696 2.357	218 442 431 403 108 58 696 2,357	0 0 0 0 0	0 0 0 0 0	214 394 405 375 95 30 653 2.167	5 27 4 28 13 27 43 147	0 1 0 1 0 0 5	0 22 0 7 0 0 0 9	0 0 0 0 0 14 0	0 0 0 0 50	0 0 0 0 8 6	0	5
10 - 3M	Croatia													
[0 - 3M [Greece													
13Y - more Total [0 - 3M [3M - 1Y [1Y - 2Y [1Y [1Y - 2Y [1Y [] [] []]]]]])]])])	Hungary	0 0 0 0 0 0 4	0 0 0 0 0 0 4 4	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	3
[0 - 3M	Ireland													
[0 - 3M [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Italy	0 8 0 0 5 0 0	0 8 0 0 5 0 0	0 0 0 0 0 0	0 0 0 0 0	0 8 0 0 5 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0	7
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Latvia													



General governments exposures by country of the counterparty

						Н	amburg Commercial Ban	k AG						
							As of 30/06/2021							
						Direc	ct exposures							
	(min EUR)			On balance sh	1eet				Derivat	tives		Off bala	ice sheet	
	(min Eorly							Derivatives with pos	iitive fair value	Derivatives with	ı 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)									Nominal	Provisions	Risk weighted exposure amount
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M [3M - 1Y [1Y - 2Y] [2Y - 3Y [3Y - 5Y [5Y - 10Y	Lithuania													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [15Y - 10Y	Luxembourg													
[0 - 3M [3M - 1Y [Malta													
[0 - 3M	Netherlands													
[0 - 3M [Poland	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 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	Portugal	0 0 5 0 0 0	0 0 5 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 5 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0	2
[0 - 3M 13M - 1Y 11Y - 2Y 22Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Romania													
[0 - 3M [3M - 1Y [[1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Slovakia													
[0 - 3M [Slovenia													



General governments exposures by country of the counterparty

						H	amburg Commercial Ban	k AG						
							As of 30/06/2021							
						Dire	t exposures							
	(min EUR)			On balance sl	heet				Deriva	tives		Off balar	ıce sheet	
								Derivatives with pos	iitive fair value	Derivatives with	negative fair value	Off-balance si	neet exposures	
			Total carrying amount of											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 1 1 1 1 1 1 1 1 1	Spain	5 5 0 0 0 0	5 5 0 0 0 0	0 0 0 0 0	0 0 0 0 0	5 5 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	1
[0 - 3M [Sweden													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	United Kingdom													
[0 - 3M [Iceland													
[0 - 3M [Liechtenstein													
[0 - 3M [Norway													
[0 - 3M [Australia													
[0 - 3M [Canada													
10 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Hong Kong													



General governments exposures by country of the counterparty

						Н	amburg Commercial Ban	k AG						
							As of 30/06/2021							
						Direc	t exposures							
	(min EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value			
			T-1-11											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											exposure amount
		derivative financial assets	assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets	of which: Financial assets at	of which: Financial assets at							
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
1 ME - 0 1														
[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Japan													
[0 - 3M [
[0 - 3M [
[3Y - 5Y [U.S.													
[5Y - 10Y [10Y - more														
Total [0 - 3M [3M - 1Y [1Y - 2Y														
[1Y - 2Y [China													
[2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more	Cimu													
Total		0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [13Y - 5Y 1 15Y - 10Y	Switzerland	0 67 43	0 67 43	0	0	0 67 43	0	0	0	0	0	0	0	
f 10Y - more		0	0 109	0	0	0 109	0	0 0	0	0	0	0	0	22
[0 - 3M [
[1Y - 2Y [Other advanced economies non EEA													
[5Y - 10Y [10Y - more														
Total [0 - 3M [3M - 1Y [1Y - 2Y														
[1Y - 2Y [[2Y - 3Y [Other Central and eastern													
[2Y - 3Y [13Y - 5Y 15Y - 10Y	Europe countries non EEA													
[10Y - more Total [0 - 3M [[3M - 1Y [
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [
[3Y - 5Y [Middle East													
Total														
[0 - 3M [[3M - 1Y [
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Latin America and the Caribbean													
[5Y - 10Y [[10Y - more														
Total	ı													



General governments exposures by country of the counterparty

Hamburg Commercial Bank AG

						н	lamburg Commercial Ban	IK AG						
							As of 30/06/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
	, <u>-</u>											Off-balance sl	heet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
Residual Mat	curity Country / Regic	n 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	Others	15 0 0 13 13 0 0	15 0 0 13 0 0 0	0 0 0 0 0	0 0 0 0 0	15 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 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 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 loars 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 economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.
- (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.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominician Republic, Ecuador, Glenada, Guyana, Halt, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Berbuda, Antigua A

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burund, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Ongo, The Democratic Republic Of The, Côte D'I'voire, Equatorial Guinea, Ethicpia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritius, Maurit

- (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.



Performing and non-performing exposures Hamburg Commercial Bank AG

		As of 30/09/2020											,	As of 31/12/202	0			
		Gr	oss carrying amo			Accumulat	ed impairment, accumu fair value due to credit		Collaterals and financial		Gross o	carrying amou			Accumulate	ed impairment, a fair value due to		Collaterals and financial
		Of which performing but past due >30	Of w	hich non-perforn	ning ¹	On performing	On non-performing ex	xposures ³	guarantees received on non- performing		Of which performing but past due >30	Of wi	nich non-perforn	ning ¹	On performing	On non-perform	ning exposures ³	guarantees received on non- performing
		days and <=90 days		Of which: defaulted	Of which Stage	exposures ²		hich Stage 3	exposures		days and <=90 days		Of which: defaulted	Of which Stage	exposures ²		Of which Stage	exposures
(min EUR) Cash balances at central banks and other demand deposits	2,782	0	0	0	0		0	0	0	2,687	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	5,727	0	0	0	0	1	0	0	0	5,439		0	0	0	1	0	0	
Central banks	0	0	0	0	0	-	0	0	0	0	0	0	0	0	- 0	0	0	
General governments	2,543	0	0	0	0	0	0	0	0	2,315	0	0	0	0	0	0	0	0
Credit institutions	2,901	0	0	0	0	0	0	0	0	2,772	0	0	0	0	0	0	0	0
Other financial corporations	186	0	0	0	0	0	0	0	0	256	0	0	0	0	0	0	0	0
Non-financial corporations	97	0	0	0	0	0	0	0	0	96	0	0	0	0	0	0	0	0
Loans and advances(including at amortised cost and fair value)	26,893	0	813	813	773	253	405	391	356	23,140	2	595	595	561	308	273	261	201
Central banks	6	0	0	0	0	0	0	0	0	6	0	0	0	0	0	0	0	0
																		1 1
General governments	2,410	0	0	0	0	0	0	0	0	1,551	0	0	0	0	0	0	0	0
Credit institutions	785	0	0	0	0	0	0	0	0	599	0	0	0	0	0	0	0	°
Other financial corporations	1,870		60			١.,			44	1,599		70	70	70		10	10	1 40
Other mancial corporations	1,870	U	60	60	60	3	9	9	44	1,599	0	79	/9	/9	3	19	19	49
Non-financial corporations	21,484		747	747	710	249	392	382	309	19,135	2	508	508	477	304	250	241	140
Tron manage corporations	21,101			,,,	710	2.13	332	502	303	15,133		300	500		301	250	2.12	1
of which: small and medium-sized enterprises at amortised cost	10,315	0	380	380	380	96	178	178	203	9,560	0	213	213	213	132	107	107	51
of which: Loans collateralised by commercial immovable property at amortised cost	8,676	0	80	80	80	52	31	31	49	7,958	0	77	77	77	111	36	36	36
Households	337	0	7	7	3	0	4	1	2	250	0	8	8	5	0	4	1	4
of coloridate to the second of																		
of which: Loans collateralised by residential immovable property at amortised cost	95	0	2	2	2	0	0	0	2	73	0	4	4	4	0	0	0	3
of which: Credit for consumption at amortised cost	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	35,402	0	813	813	773	253	405	391	356	31,267	2	595	595	561	309	273	261	201
OFF-BALANCE SHEET EXPOSURES	5,698		50	50	32	8	30	28	11	5,287		101	101	76	6	43	35	15
						_				-,					_			

¹⁷ For the definition of non-performing exposures pieses refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 3 January 2015, ANIEX V, Part 2-Template related instructions, subblile 29
17 Institutions report here collective allowances for incurred but not reported isoses (instruments at amortised cost) and changes in fair value of the reforming exposures due to credit risk and provisions (instruments at fair value other than HFT)
17 Institutions report here specifical isosances (instruments at amortised cost) and changes in fair value of the report


Performing and non-performing exposures Hamburg Commercial Bank AG

					As of 31/03/202	1								As of 30/06/202	1			
		Gn	oss carrying amo	unt			ed impairment, accun fair value due to cred		Collaterals and financial		Gro	oss carrying amou	nt ⁵			ed impairment, a fair value due to 1,5		financial
		Of which performing but past due >30	Of w	hich non-perforr	ming ¹	On performing	On non-performing	exposures ³	guarantees received on non- performing		Of which performing but past due >30	Of wh	ich non-perfori	ming ¹	On performing	On non-perform	ning exposures ³	guarantees received on non- performing
(min EUR)		days and <=90 days		Of which: defaulted	Of which Stage	exposures ²	Of	which Stage 3	exposures		days and <=90 days		Of which: defaulted	Of which Stage	exposures ²		Of which Stage	exposures
Cash balances at central banks and other demand deposits	2,731	. 0	0	0	0	0	0	0	0	3,508	0	0	0	0	0	0	0	3 0
Debt securities (including at amortised cost and fair value)	5,457		0	0	0	1	0	0	0	5,026		0	0	0	1		0	ا ا
Central banks	0	0	0	0	0	c	0	0	0	0	0	0	c	0	0	0	0	0
General governments	2,316	0	0	0	0	c	0	0	0	1,892	0	0	C	0	0	0	0	J 0
Credit institutions	2,703	0	0	0	0	c	0	0	0	2,760	0	0	0	0	0	0	0	o 0
Other financial corporations	332	0	0	0	0	C	0	0	0	296	0	0	C	0	0	0	0	J 0
Non-financial corporations	106	0	0	0	0	0	0	0	0	79	0	0	0	0	0	0	0	J 0
Loans and advances(including at amortised cost and fair value)	22,419	32	517	517	500	303	261	254	194	21,688	9	620	620	587	269	248	237	7 183
Central banks	6	0	0	0	0	c	0	0	0	6	0	0	C	0	0	0	0) 0
General governments	1,114	0	0	0	0	c	0	0	0	1,033	0	0	c	0	0	o c	o o) 0
Credit institutions	598	0	0	0	0	C	0	0	0	597	0	0	C	0	0	o c	0	0
Other financial corporations	1,606	0	78	78	78	16	19	19	49	1,800	7	78	78	78	4	19	19	49
Non-financial corporations	18,871	32	432	432	417	285	237	233	142	18,052	1	535	535	5 505	265	225	216	6 131
of which: small and medium-sized enterprises at amortised cost	9,491	19	171	171	171	138	104	104	59	9,109	0	312	312	2 304	139	122	122	2 66
of which: Loans collateralised by commercial immovable property at amortised cost	8,221	. 0	78	78	78	120	38	38	36	7,849	0	213	213	213	113	55	55	36
Households	223	0	7	7	5	2	4	2	3	200	2	7	7	7 4	0	4	2	2 3
of which: Loans collateralised by residential immovable property at amortised cost	62	. 0	4	4	4	0	1	1	3	58	2	3	3	3	0	1	1	3
of which: Credit for consumption at amortised cost	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	, 0
DEBT INSTRUMENTS other than HFT	30,607	32	517	517	500	304	261	254	194	30,221	9	620	620	587	270	248	237	7 183
OFF-BALANCE SHEET EXPOSURES	4,924		98	98	74	7	45	37	16	4,867		93	93	72	5	45	37	7 18

⁽¹⁾ For the difference of non-performing exposures please refer to COMMISSION IMPERENTING ESCLATION (EI) 2015/227 of 9 answay 2015, ANNEX V, Part 2-T emplate related instructions, substite 29
(2) Institutions report here collective allowances for incurrent but not reported looses (institutions exposures due to credit risk and provisions (instruments at fair value other than HFT)
(3) Institutions report here exposures for financial associal, individually and collective, elimitated (instruments at amortised cost) and changes in fair value of the robust of the control or this provision (instruments at fair value other than HFT)
(4) For the orbalances sheet keeps, accumulated impairments and accumulated repairment and a repartment or organized as credit repairment and a initial recognition are not included in the impairment slages, as it was the case in previous periods.



Forborne exposures

			As of 30/	09/2020					As of 31/	12/2020		
		ying amount of with forbearance	Accumulated in accumulated c value due to co provisions for forbearance m	hanges in fair redit risk and exposures with	Collateral and fina received on ex forbearance	kposures with		ying amount of with forbearance	Accumulated in accumulated c value due to cr provisions for forbearance m	hanges in fair redit 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 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	0	0	0	0	0	o	0	0	0	0	o
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)	1,474	741	465	391	744	336	1,117	472	329	242	485	148
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	75	60	9	9	55	44	56	56	11	11	37	37
Non-financial corporations	1,393	676	452	378	687	290	1,055	411	314	227	447	110
of which: small and medium-sized enterprises at amortised cost	495	352	188	174	307		297	179	113	98	125	
Households	6	6	4	4	1	1	6	5	4	4	1	1
DEBT INSTRUMENTS other than HFT	1,474	741	465	391	744		1,117	472	329	242	485	
Loan commitments given	71	10	6	3	0	0	77	41	5	5	0	0
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice Non-performing forborne loans and advances that failed to meet the non- nerforming exit criteria	0						0					

⁽¹⁾ For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30

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



Forborne exposures

Hamburg Commercial Bank AG

			As of 31/	03/2021					As of 30/	06/2021		
		ying amount of with forbearance	Accumulated in accumulated c value due to co provisions for forbearance m	hanges in fair edit risk and exposures with	Collateral and fina received on ex forbearance	posures with		ring amount of with forbearance	Accumulated in accumulated cl value due to cr provisions for forbearance me	hanges in fair edit risk and exposures with	received on e	ancial guarantees exposures with 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)	o	0	0	0	0	0	o	0	0	0	o	o
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)	1,106	430	315	230	539	149	1,146	445	286	216	609	158
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	104	54	19	11	74	37	127	78	20	19	85	49
Non-financial corporations	997	371	293	216	464	111	1,015	362	262	194	522	108
of which: small and medium-sized enterprises at amortised cost	264	147	111	93	123		496	177	139	105	280	
Households	5	5	3	3	1	1	5	5	3	3	1	1
DEBT INSTRUMENTS other than HFT	1,106	430	315	230	539		1,146	445	286	216	609	
Loan commitments given	82	38	10	10	0	0	97	40	9	8	0	0
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice Non-performing forborne loans and advances that failed to meet the non- performing exit criteria	0						0					

⁽¹⁾ For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30

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



2021 EU-wide Transparency Exercise
Breakdown of loans and advances to non-financial corporations other than held for trading
Hamburg Commercial Bank AG

Ī			AS 01 3	3/09/2020					AS 01 3	1/12/2020					AS 01 3	1/03/2021					AS 01 31	7/06/2021		
	Gross carr	ying amount				Accumulated	Gross carr	ying amount				Accumulated	Gross can	rying amount				Accumulated	Gross carr	rying 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 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 ²	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
A Agriculture, forestry and fishing	19	0	0	19	0	0	14	0	0	14	0	0	8	0	0	8	0	0	7	0	0	7	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	578	27	27	578	25	0	505	57	57	505	33	0	482	56	56	482	32	0	432	48	48	432	30	0
D Electricity, gas, steam and air conditioning supply	3,713	35	35	3,707	69	1	2,981	36	36	2,974	64	0	2,808	36	36	2,801	57	0	2,804	36	36	2,797	54	0
E Water supply	39	0	0	39	0	0	35	0	0	35	0	0	34	0	0	34	0	0	32	0	0	32	0	0
F Construction	1.067	4	4	1.067	8	0	964	2	2	964	9	0	1.005	1	1	1.005	4	0	707	1	1	707	4	0
G Wholesale and retail trade	639	29	29	639	32	0	625	36	36	625	34	0	584	36	36	584	37	0	528	44	44	528	40	0
H Transport and storage	4,439	477	477	4,416	327	9	3,649	175	175	3,631	144	4	3,628	134	134	3,625	117	0	3,563	100	100	3,559	75	0
I Accommodation and food service activities	202	3	3	202	10	0	265	31	31	265	21	0	263	31	31	263	17	0	256	31	31	256	25	0
3 Information and communication	158	0	0	158	1	0	199	0	0	199	2	0	213	0	0	213	2	0	220	0	0	220	3	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	8,463	84	84	8,415	75	0	7,922	93	93	7,872	154	4	7,991	82	82	7,944	154	4	7,743	218	218	7,696	163	4
M Professional, scientific and technical activities	1,687	87	87	1,679	81	1	1,529	78	78	1,498	82	0	1,468	56	56	1,438	94	0	1,403	57	57	1,372	87	0
N Administrative and support service activities	242	0	0	242	2	0	223	0	0	223	2	0	163	0	0	163	1	0	148	0	0	148	1	0
O Public administration and defence, compulsory social security	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	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	202	0	0	202	1	0	191	0	0	191	1	0	185	0	0	185	1	0	170	0	0	170	1	0
R Arts, entertainment and recreation	12	0	0	12	0	0	11	0	0	11	0	0	14	0	0	14	0	0	16	0	0	16	2	0
S Other services	23	0	0	23	0	0	23	0	0	23	ō	0	23	0	0	23	0	0	23	0	0	23	0	0
Loans and advances	21 484	747	747	21 399	631	10	19 135	508	508	19.030	545	0	18 871	432	432	18 782	518	4	18.052	535	535	17.964	486	5

⁽¹⁾ The Items '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 oppositive sign of what is reported according to the FINREP framework (template F 65.01), which follows a sign convention based on a credit/debt convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EV) (10 608)(2014 - 115 on Sign-privary reporting.



Information on loans and advances subject to legislative and non-legislative moratoria and public guarantee schemes in accordance with EBA Guidelines EBA/GL/2020/02

								As of 30	/09/2020															As of 31	/12/2020							
															Maximum amount of the guarantee that can be considered	Gross carrying amount															Maximum amount of the guarantee that can be considered	
		Performing			Non-performi				Performing									Performing			Non-performi				Performing			Non-perform				
(min EUR)			Of which: exposures wi forbearance measures	Of which: Instruments with significan increase in credit risk sinc initial recognition be not credit- impaired (Stage 2)		Of which: exposures wit fortwarance measures	Of which: Unlikely to pay that are not past-due or past-due <= 00 days			Of which: eopoisuris with forbiarance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbiarance measures	Of which: Unlikely to pay that are not past-due or past-due <- 90 days	Public guarantee received in the context of the CDVID-19 crisis	Inflows to non- parforming exposures			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbearings measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the contact of the COVID-19 crisis	
Loans and advances subject to active EBA-compliant moratoria	143	143	0	۰	0	۰	0	۰	0	0	0	0		0		0	0	۰	0	۰	0	۰	0	0	۰	0		0	0	0	0	
of which: Households		0	0		0	۰	0		0	0	0	0		0		0	0		0	۰	0	۰	۰	0	۰	0		0	0	0	0	
of which: Collateralised by residential immovable property			0	۰	0		0		0	0	0	0		0		0	0		0		0	۰	0	0	۰	0		0	0	0	0	۰
of which: Non-financial corporations	143	143	0		0		0		0	0	0	0	0	0	0	0	0	0	0		0		0	0		0		0	0	0	0	0
of which: Small and Medium-sized Enterprises	112	112	0		0		0		0	0	0	0	0	0	0	0	0		0		0		0	0		0	0	0	0	0	0	
of which: Collateralised by commercial immovable property	142	142																						-								

								As of 30	09/2020															As of 31	/12/2020							
															Maximum amount of the guarantee that can be considered	Gross carrying amount															Maximum amount of the guarantee that can be considered	Gross carrying amount
		Performing			Non-performi	ing						Non-performi	ing					Performing			Non-perform	ing			Performing			Non-performi				
(min EUR)			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit raik since initial recognition but not credit- impained (Skige 2)		Of which: exposures with fortwarance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)		Of which: exposures with forbuirance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis	Inflows to non- parforming exposures			Of which: exposures with forbearings measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbiarance missions	Of which: Unlikely to pay that are not past-due or piet-due <= 90 days				Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbeirance measures	Of which: Unlikely to pay that are not past-due or past-due < = 90 days	Public guarantee received in the context of the COVID-19 crisis	
Loans and advances with expined ESA-compliant monitoria	۰	0	0		0	۰	0	۰	۰	0	0	0		0	۰	0	140	140		32	0	۰	0	0	۰	۰		0	0	0	0	
of which: Households		0	0	0	0		0		0	0	0	0		0		0	0		0		0		0	0	0	0		0	0	0	0	۰
of which: Collateralised by residential immovable property		0	0		0		0		0	0	0	0		0	۰	0	0		0		0		0	0	0			0	٥	0	0	
of which: Non-financial corporations		0	0		0		0		0	0	0	0		0	۰	0	140	140	0	32	0	۰	0	0	0			0	٥	0	0	
of which: Small and Medium-sized Enterprises	۰	0	0		0	۰	0	۰	0	0	0	0		0	۰	0	109	109	0	32	0		0	0		٥	۰	0	0	0	0	
of which: Collaboralised by commercial immovable property							0		0		0		0			0	140	140		32										0	0	

								As of 30)	09/2020															As of 31	/12/2020							
															Maximum amount of the guarantee that can be considered	Gross carrying amount															Maximum amount of the guarantee that can be considered	Gross carrying amount
(min EUR)	Performing Of static. Of static. Of static. In ordinate of static. Of sta									Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbeirance	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis	Inflows to non- performing exposures		Performing	Of which: soposums with forbeasings measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- irrpained (Stage 2)	Non-perform	Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days		Performing	Of which: exposums wit forbeasings measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbeinance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee nooseed in the contact of the COVID-19 crisis	Inflows to non- performing exposures
Newly originated loans and advances subject to public guarantee schemes	65	65	2	19	0	0	0	3	3	0	1	0	۰	0	52	0	125	92	2	76	33		33	14		0		6	0	6	100	
of which: Households		0			0			0	0			0				0	0	۰			0			0	۰			0				
of which: Collateralised by residential immovable property		0			0				0			0				0	0				0			0				0				0
of which: Non-financial corporations	50	50	2	4	0	۰	0	3	3	0	1	0	۰	0	40	0	110	92	2	76	18		18	11	8	0		3	0	3	99	
of which: Small and Medium-sized Enterprises	3	3			0				0			0				0	3	3			0			0	۰			0				
of which: Collaboralised by commercial immovable property	6	6			0				0			0				0	6	6			0			0				0				



Information on loans and advances subject to legislative and non-legislative moratoria and public guarantee schemes in accordance with EBA Guidelines EBA/GL/2020/02

ì								As of 31	/03/2021															As of 30	/06/2021							
															Maximum amount of the guarantee that can be considered	Gross carrying amount														k .	Maximum amount of the guarantee that can be considered	Gross carrying amount
		Performing			Non-perform				Performing									Performing														
(min EUR)			Of which: exposures wit forbearance measures	Of which: Instruments with significant increase in credit risk sinos initial recognition but not credit- impained (Stage 2)		Of which: exposures with fortwarence measures	Of which: Unlikely to pay that are not past-due or past-due <- 90 days			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbiarance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis	Inflows to non- performing exposures			Of which: exposures wit forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbassance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures wit forbearance measures			Of which: exposures with forbarrance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the contant of the COVID-19 crisis	
Loans and advances subject to active EBA-compliant moratoria	0	0	٥		0	0	0	0	0	0		0		0	0	0	0		0		0	0		٥		۰		0	0	0	0	0
of which: Households	0	0	0		0		0	0	0	0		0	۰	0	0	0	0				0	0	0	0		0		0	0	0		
of which: Collaboralised by residential immovable property		0	0		0		0	0	0	0		0		0	0	0	0		0		0	0		0		0		0	0		0	
of which: Non-financial corporations		0	0		0		0	0	0	0		0		0	0	0	0		0		0	0		0		0		0	0		0	0
of which: Small and Medium-sized Enterprises		0	0	۰	0	0	0	0	0	0		0	۰	0	0	0	0	۰			0	0	0	۰	۰	۰	0	0	0	0	0	0
of which: Collateralised by commercial immovable property		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 31	/63/2021															As of 30	/05/2021							
															Maximum amount of the guarantee that can be considered	Gross carrying amount														*	Maximum amount of the guarantee that can be considered	Gross carrying amount
		Performing			Non-perform	ng			Performing			Non-perform	ing					Performing			Non-perform	ning			Performing			Non-performi	19			
(min EUR)			Of which: soposures wit forbearance measures	Of which: Instruments with significant increase in could risk sino initial recognition but not credit- impained (Stage 2)		Of which: exposures with fortwarance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in coedt risk since initial recognition but not credit- impaind (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the contact of the COVID-19 crisis	Inflows to non- performing exposures			Of which: exposures with forbearings measures	Of which: Instruments with significant increase in credit rak since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposums with forbearance measures	Of which: instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbeirance measures	Of which: Unlikely to pay that are not past-due or pint-due <= 90 days	Public guarantee received in the content of the COVID-19 chils	Inflows to non- performing exposures
Loans and advances with expired EBA-compliant monatoria	137	137		67		۰	0	9	9				۰	0	0	0	133	133	0	64	0	0	0	1	1	۰	1	0		۰		۰
of which: Households		0	0		0		0	0	0	0	0	0	0	0	0	0	0		0		0	0		0		0	0	0	0		0	
of which: Collaboralised by residential immovable property		0	0	0	0		0	0	0	0	0	0	۰	0	0	0	0				0	0		0		0		0	٥	۰	0	
of which: Non-financial corporations	136	136	0	66	0		0	9	9	0		0	۰	0	0	0	132	132		64	0	0		1	1	0	1	0	٥	۰	0	0
of which: Small and Medium-sized Enterprises	106	106	0	46	0	۰	0			0		0	۰	0	0	0	103	103	0	46	0	0		1	1	0	1	0	0	۰	0	۰
of which: Collaboratised by commercial immovable property	136	136	0	66			0	9	9	0		0			0	0	132	132		64	0	0		1	1	0	1	0		۰		

i								An of 3	/03/2021															As of 3	0/06/2021							
	Gross	carrying amount								pairment, accum	lated negative cha	nges in fair val	ue due to credit risi	ĸ	Maximum amount of the guarantee that can be considered		Gross	carrying amount								salmment, accum	ulated negative char	nges in fair valu	e due to credit ris		Maximum amount of the guarantee that can be considered	Gross carrying amount
		Performing			Non-perform	sing			Performing			Non-perform	sing					Performing			Non-perform	ning			Performing			Non-perform	ng			
(min EUR)			Of which: exposures will forbeirance measures	Of which: Instruments with significant increase in credit risk sino initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbuirance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures wit forbearance measures	Of which: Instruments with significant increase in could risk since initial recognition but not could- impained (Stage 2)			Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in this context of the COVID-19 crisis				Of which: exposures with forbeasings measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures will forbearance measures	Of which: h Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbeirance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the content of the COVID-19 crisis	Inflows to non- performing exposures
Newly originated loans and advances subject to public guarantee schemes	130	96	62	82	33	۰	33		2	1	1	6	۰	6	104	۰	127	93	60	80	34	15	34	7	1	1	1	6	3	6	102	۰
of which: Households		0			۰			۰	0			0				۰	0	۰			0			0	۰			0				0
of which: Collaboralised by residential immovable property		0							0			0					0				0			0				0				۰
of which: Non-financial corporations	115	96	62	82	18		18	s	2	1	3	3	0	3	92	0	111	93	60	80	18	0	16	4	1	1	1	3	0	3	89	
of which: Small and Medium-sized Enterprises	3	3						0	0			0					s	5			0			0				0				۰
of which: Collaboralised by commercial immovable property	6	6			0			0	0			0				0	3	3			0			0				0				۰