

# 1. CAPITAL

DE025  
HSH Nordbank AG, Hamburg

Capital position CRD3 rules	31.12.2012		30.06.2013		References to COREP reporting
	Million EUR	% RWA	Million EUR	% RWA	
<b>A) Common equity before deductions (Original own funds <u>without hybrid instruments and government support measures other than ordinary shares</u>) (+)</b>	6.087		4.751		COREP CA 1.1 without Hybrid instruments and government support measures other than ordinary shares
Of which: adjustment to valuation differences in other AFS assets <sup>(1)</sup> (-/+)	0		0		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
<b>B) Deductions from common equity (Elements deducted from original own funds) (-)</b>	-47		-151		COREP CA 1.3.T1* (negative amount)
Of which: IRB provision shortfall and IRB equity expected loss amounts (before tax) (-)	0		-44		As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
<b>C) Common equity (A+B)</b>	<b>6.040</b>	<b>9,9%</b>	<b>4.600</b>	<b>12,0%</b>	
Of which: ordinary shares subscribed by government	2.577		2.577		Paid up ordinary shares subscribed by government
<b>D) CoCos issued before 30 June 2012 according to EBA Common Term Sheet (+)</b>	0		0		EBA/REC/2011/1
<b>E) Other Existing government support measures (+)</b>	0		0		
<b>F) Core Tier 1 including other instruments eligible and existing government support measures (C+D+E)</b>	<b>6.040</b>	<b>9,9%</b>	<b>4.600</b>	<b>12,0%</b>	
<b>G) Hybrid instruments not subscribed by government</b>	1.467		1.475		Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
<b>H) Tier 1 Capital (F+G)</b>	<b>7.507</b>	<b>12,3%</b>	<b>6.075</b>	<b>15,9%</b>	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
<b>I) RWA</b>	61.025		38.288		
<b>CRR / CRDIV memo items</b>					
Common Equity instruments under A) not eligible as CET1 (under CRR)	0		0		Articles 26(1) point (c) and 26(2) of CRR
Adjustments to Minority Interests	0		0		Article 84 of CRR
DTAs that rely on future profitability (net of associated DTL)	1.267		1.312		Articles 36(1) point (c) and 38 of CRR [new COREP CA4 lines {1.2 + 1.3 - 2.2.1 - 2.2.2}]
Holdings of CET1 capital instruments of financial sector entities: reciprocal cross holdings, non significant and significant investments	65		74		Articles 36(1) point (g), (h) and (i), 43, 44 and 45 of CRR
RWA for Credit Value Adjustment Risk (CVA)	1.473		1.044		Articles 381 to 386 of CRR
<b>Notes and definitions</b>					

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

## Explanatory footnotes

In this context HSH Nordbank AG would like to bring to attention that since 2009 losses arising out of certain specific assets of HSH Nordbank AG are covered under a guarantee provided by the States of Hamburg and Schleswig-Holstein (hereafter referred to as the "Sunrise Guarantee"). Values provided in this sheet are determined after the effect of the Sunrise Guarantee.

All counterparty countries	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
<b>Central banks and central governments</b>		-	-	21.005	-	261	-	-	-	334	-	-	-						
<b>Institutions</b>		-	-	8.280	70	615	-	-	-	1.034	60	75	-					65	18
<b>Corporates</b>		-	-	22.144	2.092	1.300	76	-	-	13.878	1.128	1.433	109					957	193
Corporates - Of Which: Specialised Lending		-	-	10.418	1.327	-	-	-	-	7.023	700	-	-					409	-
Corporates - Of Which: SME		-	-	804	151	99	10	-	-	721	78	98	12					68	30
<b>Retail</b>		-	-	-	-	115	10	-	-	-	-	82	17						21
Retail - Secured on real estate property	50.7%	-	-	-	-	46	4	-	-	-	-	21	5						2
Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-						-
Retail - Secured on real estate property - Of Which: non-SME	50.7%	-	-	-	-	46	4	-	-	-	-	21	5						2
Retail - Qualifying Revolving		-	-	-	-	5	-	-	-	-	-	3	1						-
Retail - Other Retail		-	-	-	-	64	6	-	-	-	-	58	11						19
Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-						-
Retail - Other Retail - Of Which: non-SME		-	-	-	-	64	6	-	-	-	-	58	11						19
<b>Equity</b>		-	-	301	62	330	19	-	-	892	40	334	20						-
<b>Securitisation</b>		-	-	78.721	-	102	-	-	-	32.864	-	83	-						2
<b>Other non-credit obligation assets</b>		-	-	688	-	42	-	-	-	671	-	42	-						-
<b>TOTAL</b>				<b>0</b>	<b>0</b>	<b>131.139</b>	<b>2.224</b>	<b>2.765</b>	<b>105</b>	<b>0</b>	<b>0</b>	<b>49.673</b>	<b>1.228</b>	<b>2.049</b>	<b>146</b>			<b>0</b>	<b>1.022</b>
<b>Securitisation and re-securitisations positions deducted from capital *</b>		-	-	-	-	-	-	-	-	185	-	335	-						234

**Notes and definitions**

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
<b>Central banks and central governments</b>		-	-	18.924	-	9	-	-	-	2	-	-	-						
<b>Institutions</b>		-	-	3.975	1	108	-	-	-	495	-	22	-						
<b>Corporates</b>		-	-	10.933	1.161	436	47	-	-	7.396	647	424	70					718	75
Corporates - Of Which: Specialised Lending		-	-	5.901	674	43	9	-	-	3.718	414	42	11					256	-
Corporates - Of Which: SME		-	-	454	130	-	-	-	-	388	63	-	-					60	29
<b>Retail</b>		-	-	-	-	114	10	-	-	-	-	81	16						21
Retail - Secured on real estate property	50.8%	-	-	-	-	46	4	-	-	-	-	21	5						2
Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-						-
Retail - Secured on real estate property - Of Which: non-SME	50.8%	-	-	-	-	46	4	-	-	-	-	21	5						2
Retail - Qualifying Revolving		-	-	-	-	4	-	-	-	-	-	3	1						-
Retail - Other Retail		-	-	-	-	64	6	-	-	-	-	57	10						19
Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-						-
Retail - Other Retail - Of Which: non-SME		-	-	-	-	64	6	-	-	-	-	57	10						19
<b>Equity</b>		-	-	222	33	123	-	-	-	637	34	171	-						-
<b>Securitisation</b>		-	-	78.549	-	-	-	-	-	32.447	-	-	-						-
<b>Other non-credit obligation assets</b>		-	-	517	-	2	-	-	-	504	-	2	-						-
<b>TOTAL</b>				<b>0</b>	<b>0</b>	<b>113.120</b>	<b>1.195</b>	<b>792</b>	<b>57</b>	<b>0</b>	<b>0</b>	<b>41.481</b>	<b>681</b>	<b>700</b>	<b>86</b>			<b>0</b>	<b>718</b>
<b>Securitisation and re-securitisations positions deducted from capital *</b>		-	-	-	-	-	-	-	-	185	-	335	-						96

**Notes and definitions**

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % <sup>(2)</sup> (as of 31/12/2012)	Exposure values (as of 31/12/2012) <sup>(3)</sup>								RWA (as of 31/12/2012) <sup>(4)</sup>				Value adjustments and provisions (as of 31/12/2012) <sup>(5)</sup>							
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA			
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted		
U.S.	Central banks and central governments	-	-	273	-	-	-	-	-	-	11	-	-	-	/	-	/	-	-	-	
	Institutions	/	/	3	-	2	-	-	-	1	-	-	-	/	-	/	-	-	-		
	Corporates	/	/	4,490	137	9	-	-	-	1,226	114	9	-	/	-	/	51	-	7		
	Corporates - Of Which: Specialised Lending	/	/	490	86	-	-	-	-	538	76	-	-	/	-	/	51	-	-		
	Corporates - Of Which: SME	/	/	-	-	-	-	-	-	-	-	-	-	/	-	/	-	-	-		
	Retail	/	/	-	-	-	-	-	-	-	-	-	-	/	-	/	-	-	-		
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	/	-	/	-	-	-		
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	/	-	/	-	-	-		
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	/	-	/	-	-	-		
	Retail - Qualifying Revolving	/	/	-	-	-	-	-	-	-	-	-	-	/	-	/	-	-	-		
	Retail - Other Retail	/	/	-	-	-	-	-	-	-	-	-	-	/	-	/	-	-	-		
	Retail - Other Retail - Of Which: SME	/	/	-	-	-	-	-	-	-	-	-	-	/	-	/	-	-	-		
	Retail - Other Retail - Of Which: non-SME	/	/	-	-	-	-	-	-	-	-	-	-	/	-	/	-	-	-		
	Equity	-	-	21	24	18	-	-	-	41	1	18	-	/	-	/	-	-	-		
	Securitisation	-	-	45	-	17	-	-	-	6	-	-	-	/	-	/	-	-	-		
	Other non-credit obligation assets	-	-	73	-	-	-	-	-	73	-	-	-	/	-	/	-	-	-		
<b>TOTAL</b>		<b>0</b>	<b>0</b>	<b>4,905</b>	<b>161</b>	<b>46</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,358</b>	<b>115</b>	<b>27</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>51</b>	<b>-</b>	<b>7</b>		
Securitisation and re-securitisations positions deducted from capital *	/	/	-	-	-	-	-	-	-	-	-	-	-	/	-	/	-	-	-		

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1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

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Counterparty Country <sup>(1)</sup>	LTV % <sup>(2)</sup> (as of 31/12/2012)	Exposure values (as of 31/12/2012) <sup>(3)</sup>						RWA (as of 31/12/2012) <sup>(4)</sup>				Value adjustments and provisions (as of 31/12/2012) <sup>(5)</sup>							
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
United Kingdom	Central banks and central governments	-	-	-	-	-	-	-	-	-	-	-	-	/	-	/	-	-	-
	Institutions	/	/	1,077	-	-	-	-	-	116	-	-	-	/	-	/	-	-	-
	Corporates	/	/	1,058	247	4	-	-	-	619	2	4	-	/	-	/	5	-	-
	Corporates - Of Which: Specialised Lending	/	/	626	245	-	-	-	-	376	-	-	-	/	-	/	4	-	-
	Corporates - Of Which: SME	/	/	-	-	-	-	-	-	-	-	-	-	/	-	/	-	-	-
	Retail	/	/	-	-	-	-	-	-	-	-	-	-	/	-	/	-	-	-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	/	-	/	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	/	-	/	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	/	-	/	-	-	-
	Retail - Qualifying Revolving	/	/	-	-	-	-	-	-	-	-	-	-	/	-	/	-	-	-
	Retail - Other Retail	/	/	-	-	-	-	-	-	-	-	-	-	/	-	/	-	-	-
	Retail - Other Retail - Of Which: SME	/	/	-	-	-	-	-	-	-	-	-	-	/	-	/	-	-	-
	Retail - Other Retail - Of Which: non-SME	/	/	-	-	-	-	-	-	-	-	-	-	/	-	/	-	-	-
	Equity	-	-	16	-	-	-	-	-	38	-	-	-	/	-	/	-	-	-
	Securitisation	-	-	9	-	27	-	-	-	114	-	-	-	/	-	/	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	/	-	/	-	-	-
<b>TOTAL</b>		<b>0</b>	<b>0</b>	<b>2,160</b>	<b>247</b>	<b>31</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>887</b>	<b>2</b>	<b>4</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>5</b>	<b>-</b>	<b>0</b>
Securitisation and re-securitisations positions deducted from capital *	/	/	-	-	-	-	-	-	-	-	-	-	-	/	-	/	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % <sup>**</sup> (as of 31/12/2012)	Exposure values (as of 31/12/2012) <sup>**</sup>						RWA (as of 31/12/2012) <sup>**</sup>						Value adjustments and provisions (as of 31/12/2012) <sup>**</sup>					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
#NV	Central banks and central governments	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other non-credit obligation assets	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
<b>TOTAL</b>		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Securitisation and re-securitisations positions deducted from capital *	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % <sup>**</sup> (as of 31/12/2012)	Exposure values (as of 31/12/2012) <sup>**</sup>						RWA (as of 31/12/2012) <sup>**</sup>						Value adjustments and provisions (as of 31/12/2012) <sup>**</sup>					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
#NV	Central banks and central governments	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other non-credit obligation assets	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
<b>TOTAL</b>		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Securitisation and re-securitisations positions deducted from capital *	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % <sup>**</sup> (as of 31/12/2012)	Exposure values (as of 31/12/2012) <sup>**</sup>									RWA (as of 31/12/2012) <sup>**</sup>									Value adjustments and provisions (as of 31/12/2012) <sup>**</sup>								
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA										
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted									
#NV	Central banks and central governments	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Institutions	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Corporates	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Corporates - Of Which: Specialised Lending	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Corporates - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Qualifying Revolving	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Other Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Other Retail - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Other Retail - Of Which: non-SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Equity	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Securitisation	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
Other non-credit obligation assets	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-									
<b>TOTAL</b>		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0									
Securitisations and re-securitisations positions deducted from capital *	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-									

Notes and definitions  
 1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure  
 \* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA  
 \*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % <sup>**</sup> (as of 31/12/2012)	Exposure values (as of 31/12/2012) <sup>**</sup>									RWA (as of 31/12/2012) <sup>**</sup>									Value adjustments and provisions (as of 31/12/2012) <sup>**</sup>								
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA										
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted									
#NV	Central banks and central governments	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Institutions	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Corporates	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Corporates - Of Which: Specialised Lending	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Corporates - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Qualifying Revolving	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Other Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Other Retail - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Other Retail - Of Which: non-SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Equity	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Securitisation	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
Other non-credit obligation assets	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-									
<b>TOTAL</b>		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0									
Securitisations and re-securitisations positions deducted from capital *	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-									

Notes and definitions  
 1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure  
 \* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA  
 \*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % <sup>**</sup> (as of 31/12/2012)	Exposure values (as of 31/12/2012) <sup>**</sup>									RWA (as of 31/12/2012) <sup>**</sup>						Value adjustments and provisions (as of 31/12/2012) <sup>**</sup>					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA				
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted			
#NV	Central banks and central governments	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Institutions	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Corporates	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Corporates - Of Which: Specialised Lending	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Corporates - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Qualifying Revolving	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Other Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Other Retail - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Other Retail - Of Which: non-SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Equity	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Securitisation	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Other non-credit obligation assets	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	<b>TOTAL</b>		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Securitisation and re-securitisations positions deducted from capital *	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % <sup>**</sup> (as of 31/12/2012)	Exposure values (as of 31/12/2012) <sup>**</sup>									RWA (as of 31/12/2012) <sup>**</sup>						Value adjustments and provisions (as of 31/12/2012) <sup>**</sup>					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA				
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted			
#NV	Central banks and central governments	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Institutions	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Corporates	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Corporates - Of Which: Specialised Lending	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Corporates - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Qualifying Revolving	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Other Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Other Retail - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Other Retail - Of Which: non-SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Equity	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Securitisation	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Other non-credit obligation assets	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	<b>TOTAL</b>		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Securitisation and re-securitisations positions deducted from capital *	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % <sup>(2)</sup> (as of 31/12/2012)	Exposure values (as of 31/12/2012) <sup>(3)</sup>									RWA (as of 31/12/2012) <sup>(4)</sup>						Value adjustments and provisions (as of 31/12/2012) <sup>(5)</sup>					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA				
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted			
#NV	Central banks and central governments	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Institutions	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Corporates	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Corporates - Of Which: Specialised Lending	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Corporates - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Qualifying Revolving	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Other Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Other Retail - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Other Retail - Of Which: non-SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Equity	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Securitisation	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Other non-credit obligation assets	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	<b>TOTAL</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>		
Securitisation and re-securitisations positions deducted from capital <sup>*</sup>	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

<sup>\*</sup> Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

<sup>\*\*</sup> As explained in the Guidelines

All counterparty countries	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
<b>Central banks and central governments</b>		-	-	26,974	-	247	-	-	-	378	-	1	1		-		-		-
<b>Institutions</b>		-	-	9,069	70	767	14	-	-	1,209	53	105	20		-		65		4
<b>Corporates</b>		-	-	20,425	2,008	858	338	-	-	12,319	1,104	855	500		-		969		172
Corporates - Of Which: Specialised Lending		-	-	9,820	1,202	-	-	-	-	6,059	715	-	-		-		388		-
Corporates - Of Which: SME		-	-	574	249	83	14	-	-	472	115	83	19		-		131		8
<b>Retail</b>		-	-	-	-	98	10	-	-	-	-	69	17		-		-		17
Retail - Secured on real estate property	49.7%	-	-	-	-	42	4	-	-	-	-	19	6		-		-		2
Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
Retail - Secured on real estate property - Of Which: non-SME	49.7%	-	-	-	-	42	4	-	-	-	-	19	6		-		-		2
Retail - Qualifying Revolving		-	-	-	-	4	1	-	-	-	-	3	1		-		-		-
Retail - Other Retail		-	-	-	-	52	5	-	-	-	-	47	10		-		-		15
Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
Retail - Other Retail - Of Which: non-SME		-	-	-	-	52	5	-	-	-	-	47	10		-		-		15
<b>Equity</b>		-	-	274	42	332	16	-	-	999	43	331	20		-		-		-
<b>Securitisation</b>		-	-	66,796	-	97	-	-	-	12,961	-	34	-		-		-		2
<b>Other non-credit obligation assets</b>		-	-	652	-	11	-	-	-	645	-	11	-		-		-		-
<b>TOTAL</b>				<b>0</b>	<b>0</b>	<b>124,190</b>	<b>2,120</b>	<b>2,410</b>	<b>378</b>	<b>0</b>	<b>0</b>	<b>28,511</b>	<b>1,200</b>	<b>1,406</b>	<b>558</b>	<b>0</b>	<b>-</b>	<b>1,034</b>	<b>195</b>
<b>Securitisation and re-securitisations positions deducted from capital *</b>		-	-	-	-	-	-	-	-	302	-	261	-		-		-		-

**Notes and definitions**

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
<b>Central banks and central governments</b>		-	-	24,053	-	9	-	-	-	-	-	1	-		-		-		-
<b>Institutions</b>		-	-	3,799	1	244	-	-	-	464	-	49	-		-		-		-
<b>Corporates</b>		-	-	10,563	1,279	266	47	-	-	6,858	726	250	71		-		750		54
Corporates - Of Which: Specialised Lending		-	-	5,513	721	-	-	-	-	3,163	481	-	-		-		261		-
Corporates - Of Which: SME		-	-	351	209	33	10	-	-	233	90	33	12		-		98		8
<b>Retail</b>		-	-	-	-	98	10	-	-	-	-	69	17		-		-		16
Retail - Secured on real estate property	49.8%	-	-	-	-	42	4	-	-	-	-	19	6		-		-		2
Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
Retail - Secured on real estate property - Of Which: non-SME	49.8%	-	-	-	-	42	4	-	-	-	-	19	6		-		-		2
Retail - Qualifying Revolving		-	-	-	-	4	1	-	-	-	-	3	1		-		-		-
Retail - Other Retail		-	-	-	-	52	5	-	-	-	-	47	10		-		-		14
Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
Retail - Other Retail - Of Which: non-SME		-	-	-	-	52	5	-	-	-	-	47	10		-		-		14
<b>Equity</b>		-	-	215	32	116	-	-	-	793	32	117	-		-		-		-
<b>Securitisation</b>		-	-	66,626	-	-	-	-	-	12,507	-	-	-		-		-		-
<b>Other non-credit obligation assets</b>		-	-	521	-	1	-	-	-	508	-	1	-		-		-		-
<b>TOTAL</b>				<b>0</b>	<b>0</b>	<b>105,777</b>	<b>1,312</b>	<b>734</b>	<b>57</b>	<b>0</b>	<b>0</b>	<b>21,130</b>	<b>758</b>	<b>487</b>	<b>88</b>	<b>0</b>	<b>-</b>	<b>750</b>	<b>70</b>
<b>Securitisation and re-securitisations positions deducted from capital *</b>		-	-	-	-	-	-	-	-	302	-	261	-		-		-		-

**Notes and definitions**

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

\*\* As explained in the Guidelines



Counterparty Country <sup>(1)</sup>	LTV % <sup>(2)</sup> (as of 30/06/2013)	Exposure values (as of 30/06/2013) <sup>(3)</sup>									RWA (as of 30/06/2013) <sup>(4)</sup>									Value adjustments and provisions (as of 30/06/2013) <sup>(5)</sup>					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA							
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted						
U.S.	Central banks and central governments	-	-	968	-	1	-	-	-	38	-	-	-	-	-	-	-	-	-	-					
	Institutions	-	-	300	-	2	-	-	-	106	-	-	-	-	-	-	-	-	-	-					
	Corporates	-	-	3,359	88	8	1	-	-	1,099	77	8	1	-	-	34	-	-	-	6					
	Corporates - Of Which: Specialised Lending	-	-	430	45	-	-	-	-	448	44	-	-	-	-	34	-	-	-	-					
	Corporates - Of Which: SME	-	-	-	-	2	-	-	-	-	-	2	-	-	-	-	-	-	-	-					
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-					
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-					
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-					
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-					
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-					
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-					
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-					
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-					
	Equity	-	-	1	2	24	-	-	-	2	2	24	-	-	-	-	-	-	-	-					
	Securitisation	-	-	45	-	10	-	-	-	8	-	-	-	-	-	-	-	-	-	-					
	Other non-credit obligation assets	-	-	59	-	-	-	-	-	59	-	-	-	-	-	-	-	-	-	-					
<b>TOTAL</b>		<b>0</b>	<b>0</b>	<b>4,732</b>	<b>90</b>	<b>45</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>1,312</b>	<b>79</b>	<b>32</b>	<b>1</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>34</b>	<b>-</b>	<b>6</b>						
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-						

Notes and definitions

1) Breakdown n by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % <sup>(2)</sup> (as of 30/06/2013)	Exposure values (as of 30/06/2013) <sup>(3)</sup>						RWA (as of 30/06/2013) <sup>(4)</sup>						Value adjustments and provisions (as of 30/06/2013) <sup>(5)</sup>						
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
United Kingdom	Central banks and central governments	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Institutions	-	-	1,331	-	-	-	-	-	167	-	-	-	-	-	-	-	-	-	-
	Corporates	-	-	1,031	164	-	-	-	-	457	25	-	-	-	-	-	2	-	-	-
	Corporates - Of Which: Specialised Lending	-	-	617	109	-	-	-	-	313	4	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	2	-	-	-	-	-	1	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	14	-	13	-	-	-	52	-	13	-	-	-	-	-	-	-	-
	Securitisation	-	-	8	-	24	-	-	-	1	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>TOTAL</b>		<b>0</b>	<b>0</b>	<b>2,384</b>	<b>164</b>	<b>37</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>677</b>	<b>25</b>	<b>13</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>2</b>	<b>-</b>	<b>0</b>	
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

1) Breakdown n by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % <sup>**</sup> (as of 30/06/2013)	Exposure values (as of 30/06/2013) <sup>**</sup>						RWA (as of 30/06/2013) <sup>**</sup>						Value adjustments and provisions (as of 30/06/2013) <sup>**</sup>					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
#NV	Central banks and central governments	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other non-credit obligation assets	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
<b>TOTAL</b>		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Securitisation and re-securitisations positions deducted from capital *	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % <sup>**</sup> (as of 30/06/2013)	Exposure values (as of 30/06/2013) <sup>**</sup>						RWA (as of 30/06/2013) <sup>**</sup>						Value adjustments and provisions (as of 30/06/2013) <sup>**</sup>					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
#NV	Central banks and central governments	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other non-credit obligation assets	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
<b>TOTAL</b>		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Securitisation and re-securitisations positions deducted from capital *	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % <sup>**</sup> (as of 30/06/2013)	Exposure values (as of 30/06/2013) <sup>**</sup>									RWA (as of 30/06/2013) <sup>**</sup>									Value adjustments and provisions (as of 30/06/2013) <sup>**</sup>								
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA										
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted									
#NV	Central banks and central governments	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Institutions	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Corporates	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Corporates - Of Which: Specialised Lending	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Corporates - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Qualifying Revolving	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Other Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Other Retail - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Other Retail - Of Which: non-SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Equity	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Securitisation	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
Other non-credit obligation assets	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-									
<b>TOTAL</b>		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0									
Securitisations and re-securitisations positions deducted from capital *	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-									

Notes and definitions  
 1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure  
 \* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA  
 \*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % <sup>**</sup> (as of 30/06/2013)	Exposure values (as of 30/06/2013) <sup>**</sup>									RWA (as of 30/06/2013) <sup>**</sup>									Value adjustments and provisions (as of 30/06/2013) <sup>**</sup>								
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA										
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted									
#NV	Central banks and central governments	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Institutions	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Corporates	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Corporates - Of Which: Specialised Lending	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Corporates - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Qualifying Revolving	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Other Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Other Retail - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Retail - Other Retail - Of Which: non-SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Equity	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
	Securitisation	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-								
Other non-credit obligation assets	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-									
<b>TOTAL</b>		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0									
Securitisations and re-securitisations positions deducted from capital *	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-									

Notes and definitions  
 1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure  
 \* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA  
 \*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % <sup>**</sup> (as of 30/06/2013)	Exposure values (as of 30/06/2013) <sup>**</sup>									RWA (as of 30/06/2013) <sup>**</sup>						Value adjustments and provisions (as of 30/06/2013) <sup>**</sup>					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA				
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted			
#NV	Central banks and central governments	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Institutions	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Corporates	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Corporates - Of Which: Specialised Lending	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Corporates - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Qualifying Revolving	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Other Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Other Retail - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Other Retail - Of Which: non-SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Equity	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Securitisation	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Other non-credit obligation assets	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	<b>TOTAL</b>		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Securitisation and re-securitisations positions deducted from capital *	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % <sup>**</sup> (as of 30/06/2013)	Exposure values (as of 30/06/2013) <sup>**</sup>									RWA (as of 30/06/2013) <sup>**</sup>						Value adjustments and provisions (as of 30/06/2013) <sup>**</sup>					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA				
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted			
#NV	Central banks and central governments	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Institutions	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Corporates	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Corporates - Of Which: Specialised Lending	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Corporates - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Qualifying Revolving	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Other Retail	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Other Retail - Of Which: SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Other Retail - Of Which: non-SME	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Equity	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Securitisation	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Other non-credit obligation assets	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	<b>TOTAL</b>		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Securitisation and re-securitisations positions deducted from capital *	/	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % <sup>(2)</sup> (as of 30/06/2013)	Exposure values (as of 30/06/2013) <sup>(3)</sup>									RWA (as of 30/06/2013) <sup>(4)</sup>						Value adjustments and provisions (as of 30/06/2013) <sup>(5)</sup>					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA				
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted			
#NV	Central banks and central governments	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Institutions	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Corporates	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Corporates - Of Which: Specialised Lending	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Securitisation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
	<b>TOTAL</b>		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
	Securitisations and re-securitisations positions deducted from capital <sup>*</sup>	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure  
<sup>\*</sup> Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA  
<sup>\*\*</sup> As explained in the Guidelines

Explanatory footnotes

In this context HSH Nordbank AG would like to bring to attention that since 2009 losses arising out of certain specific assets of HSH Nordbank AG are covered under a guarantee provided by the States of Hamburg and Schleswig-Holstein (hereafter referred to as the "Sunrise Guarantee"). Values provided in this sheet are determined after the effect of the Sunrise Guarantee.

### 3. SECURITISATION SUMMARY

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)

	Exposure Value as of 31/12/2012	Exposure Value as of 30/06/2013
Banking Book	78.823	66.893
Trading Book (excl. correlation trading)	0	0
Correlation Trading Portfolio	0	0
<b>Total</b>	<b>78.823</b>	<b>66.893</b>

#### Explanatory footnotes

In this context HSH Nordbank AG would like to bring to attention that since 2009 losses arising out of certain specific assets of HSH Nordbank AG are covered under a guarantee provided by the States of Hamburg and Schleswig-Holstein (hereafter referred to as the "Sunrise Guarantee"). Values provided in this sheet are determined after the effect of the Sunrise Guarantee.

#### 4. MARKET RISK

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)

	31.12.2012		30.06.2013	
	TOTAL RISK EXPOSURE AMOUNT		TOTAL RISK EXPOSURE AMOUNT	
	SA	IM	SA	IM
Traded Debt Instruments	218	0	173	0
TDI - General risk	194	0	143	0
TDI - Specific risk	4	0	5	0
Equities	1	0	3	0
Equities - General risk	0	0	0	0
Equities - Specific risk	0	0	0	0
Foreign exchange risk	90	0	108	0
Commodities risk	11	0	16	0

#### Explanatory footnotes

In this context HSH Nordbank AG would like to bring to attention that since 2009 losses arising out of certain specific assets of HSH Nordbank AG are covered under a guarantee provided by the States of Hamburg and Schleswig-Holstein (hereafter referred to as the "Sunrise Guarantee"). The Sunrise Guarantee covers only counterparty risks, consequently there are no effects outlined in the values provided in this sheet.

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Austria	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		10	0	10	10	0	0	0	0
[ 10Y - more ]		307	283	307	24	0	0	0	0
<b>Total</b>	<b>317</b>	<b>283</b>	<b>317</b>	<b>34</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Belgium	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		20	0	20	20	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		252	0	252	0	252	0	0	0
<b>Total</b>	<b>272</b>	<b>0</b>	<b>272</b>	<b>20</b>	<b>252</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Bulgaria	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Cyprus	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	



## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Czech Republic	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Denmark	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Estonia	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Finland	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		12	0	12	12	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>12</b>	<b>0</b>	<b>12</b>	<b>12</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	France	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		27	0	27	27	0	0	0	0
[ 2Y - 3Y ]		223	0	223	223	0	0	0	0
[ 3Y - 5Y ]		368	0	368	368	0	0	0	0
[ 5Y - 10Y ]		126	0	126	126	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>744</b>	<b>0</b>	<b>744</b>	<b>744</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Germany	280	242	279	6	31	1	2	0
[ 3M - 1Y ]		464	63	464	233	1	42	1	0
[ 1Y - 2Y ]		734	191	734	92	25	20	16	0
[ 2Y - 3Y ]		512	125	512	254	10	14	-30	0
[ 3Y - 5Y ]		2.301	422	2.301	1.554	65	259	7	0
[ 5Y - 10Y ]		1.539	874	1.539	484	51	132	-45	0
[ 10Y - more ]		2.889	1.938	2.889	0	811	0	-73	0
<b>Total</b>		<b>8.719</b>	<b>3.855</b>	<b>8.718</b>	<b>2.623</b>	<b>994</b>	<b>468</b>	<b>-122</b>	<b>0</b>
[ 0 - 3M ]	Greece	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		7	0	2	2	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>7</b>	<b>0</b>	<b>2</b>	<b>2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Hungary	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		12	0	12	12	0	0	0	0
[ 10Y - more ]		5	5	5	0	0	0	0	0
<b>Total</b>		<b>17</b>	<b>5</b>	<b>17</b>	<b>12</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Iceland	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Ireland	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Italy	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		91	0	91	0	91	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		59	0	59	0	59	0	0	0
[ 5Y - 10Y ]		271	0	271	0	219	0	0	0
[ 10Y - more ]		102	0	102	41	53	0	0	0
<b>Total</b>		<b>523</b>	<b>0</b>	<b>523</b>	<b>41</b>	<b>422</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Latvia	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Liechtenstein	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Lithuania	6	0	6	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>6</b>	<b>0</b>	<b>6</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Luxembourg	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Malta	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Netherlands	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		12	0	12	12	0	0	0	0
[ 5Y - 10Y ]		44	0	44	44	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>56</b>	<b>0</b>	<b>56</b>	<b>56</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Norway	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Poland	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		8	0	8	8	0	0	0	0
[ 5Y - 10Y ]		27	0	27	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>35</b>	<b>0</b>	<b>35</b>	<b>8</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Portugal	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	50
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		80	0	80	0	50	0	0	0
<b>Total</b>		<b>80</b>	<b>0</b>	<b>80</b>	<b>0</b>	<b>50</b>	<b>0</b>	<b>50</b>	<b>50</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Romania	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Slovakia	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Slovenia	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Spain	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		47	0	44	0	0	0	0	0
[ 5Y - 10Y ]		45	45	45	0	0	0	0	0
[ 10Y - more ]		86	0	86	0	0	0	0	0
<b>Total</b>		<b>178</b>	<b>45</b>	<b>175</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Sweden	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	United Kingdom	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Australia	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Canada	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		31	0	31	0	31	0	0	0
[ 3Y - 5Y ]		64	0	64	0	36	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		75	0	75	0	75	0	0	0
<b>Total</b>		<b>170</b>	<b>0</b>	<b>170</b>	<b>0</b>	<b>142</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Hong Kong	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Japan	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		51	0	51	0	0	0	0	0
<b>Total</b>		<b>51</b>	<b>0</b>	<b>51</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	U.S.	6	0	6	0	0	6	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		8	0	8	0	0	8	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>14</b>	<b>0</b>	<b>14</b>	<b>0</b>	<b>0</b>	<b>14</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Switzerland	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		125	125	125	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		88	88	88	0	0	0	0	0
<b>Total</b>		<b>213</b>	<b>213</b>	<b>213</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>



## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Other advanced economies non EEA	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		7	0	7	7	0	0	0	0
<b>Total</b>	<b>7</b>	<b>0</b>	<b>7</b>	<b>7</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Other Central and Eastern Europe countries non EEA	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Middle East	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Latin America and the Caribbean	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		3	3	3	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	6
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>	<b>3</b>	<b>3</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>6</b>	

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Africa	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Others	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		4	4	4	0	0	0	0	0
[ 5Y - 10Y ]		3	3	3	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>	<b>7</b>	<b>7</b>	<b>7</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
<b>TOTAL EEA 30</b>	<b>10.967</b>	<b>4.189</b>	<b>10.958</b>	<b>3.552</b>	<b>1.718</b>	<b>468</b>	<b>-122</b>	<b>50</b>	

### Notes and definitions

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

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

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

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Austria	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		10	0	10	10	0	0	0	0
[ 5Y - 10Y ]		66	0	65	65	0	0	0	0
[ 10Y - more ]		278	278	278	0	0	0	0	0
<b>Total</b>	<b>354</b>	<b>278</b>	<b>353</b>	<b>75</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Belgium	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		257	0	257	0	257	0	0	0
<b>Total</b>	<b>257</b>	<b>0</b>	<b>257</b>	<b>0</b>	<b>257</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Bulgaria	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Cyprus	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Czech Republic	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Denmark	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Estonia	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Finland	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		12	0	12	12	0	0	0	0
[ 5Y - 10Y ]		5	0	5	5	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>17</b>	<b>0</b>	<b>17</b>	<b>17</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	France	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		26	0	26	26	0	0	0	0
[ 2Y - 3Y ]		252	0	252	252	0	0	0	0
[ 3Y - 5Y ]		293	0	293	293	0	0	0	0
[ 5Y - 10Y ]		103	0	103	103	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>674</b>	<b>0</b>	<b>674</b>	<b>674</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Germany	232	209	232	0	1	22	1	0
[ 3M - 1Y ]		392	65	392	148	25	0	3	0
[ 1Y - 2Y ]		471	187	471	40	0	33	2	0
[ 2Y - 3Y ]		920	196	920	552	10	61	-18	0
[ 3Y - 5Y ]		2.492	349	2.485	1.689	68	379	14	0
[ 5Y - 10Y ]		2.180	801	2.158	1.192	51	114	-45	0
[ 10Y - more ]		2.766	1.825	2.766	0	818	0	-65	0
<b>Total</b>		<b>9.453</b>	<b>3.633</b>	<b>9.424</b>	<b>3.621</b>	<b>973</b>	<b>609</b>	<b>-108</b>	<b>0</b>
[ 0 - 3M ]	Greece	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		7	0	4	4	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>7</b>	<b>0</b>	<b>4</b>	<b>4</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Hungary	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		12	0	11	11	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		5	5	5	0	0	0	0	0
<b>Total</b>		<b>17</b>	<b>5</b>	<b>16</b>	<b>11</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Iceland	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Ireland	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Italy	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		77	0	77	0	77	0	0	0
[ 2Y - 3Y ]		50	0	50	0	50	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		272	0	272	0	219	0	0	0
[ 10Y - more ]		102	0	102	40	53	0	0	0
<b>Total</b>		<b>501</b>	<b>0</b>	<b>501</b>	<b>40</b>	<b>399</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Latvia	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Liechtenstein	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Lithuania	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Luxembourg	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Malta	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Netherlands	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		12	0	12	12	0	0	0	0
[ 5Y - 10Y ]		44	0	44	44	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>56</b>	<b>0</b>	<b>56</b>	<b>56</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Norway	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Poland	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		8	0	8	8	0	0	0	0
[ 5Y - 10Y ]		23	0	23	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>31</b>	<b>0</b>	<b>31</b>	<b>8</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Portugal	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	50
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		80	0	80	0	50	0	0	0
<b>Total</b>		<b>80</b>	<b>0</b>	<b>80</b>	<b>0</b>	<b>50</b>	<b>0</b>	<b>50</b>	<b>50</b>



## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Romania	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Slovakia	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Slovenia	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Spain	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		47	0	46	0	0	0	0	0
[ 5Y - 10Y ]		40	40	40	0	0	0	0	0
[ 10Y - more ]		86	0	86	0	0	0	0	0
<b>Total</b>		<b>173</b>	<b>40</b>	<b>172</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Sweden	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	United Kingdom	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Australia	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Canada	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		84	0	84	0	58	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		75	0	75	0	75	0	0	0
<b>Total</b>		<b>159</b>	<b>0</b>	<b>159</b>	<b>0</b>	<b>133</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Hong Kong	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Japan	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		50	0	50	0	0	0	0	0
<b>Total</b>		<b>50</b>	<b>0</b>	<b>50</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	U.S.	11	0	11	0	0	11	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		23	0	23	0	0	23	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>34</b>	<b>0</b>	<b>34</b>	<b>0</b>	<b>0</b>	<b>34</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Switzerland	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		124	124	124	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		87	87	87	0	0	0	0	0
<b>Total</b>		<b>211</b>	<b>211</b>	<b>211</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Other advanced economies non EEA	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		7	0	7	7	0	0	0	0
<b>Total</b>	<b>7</b>	<b>0</b>	<b>7</b>	<b>7</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Other Central and eastern Europe countries non EEA	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Middle East	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Latin America and the Caribbean	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		3	3	3	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	4
[ 5Y - 10Y ]		0	0	0	0	0	0	0	1
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>	<b>3</b>	<b>3</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>5</b>	

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)									
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			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Africa	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Others	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		1	1	1	0	0	0	0	0
[ 5Y - 10Y ]		4	4	4	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>6</b>	<b>6</b>	<b>6</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>TOTAL EEA 30</b>		<b>11.621</b>	<b>3.956</b>	<b>11.586</b>	<b>4.506</b>	<b>1.679</b>	<b>609</b>	<b>-108</b>	<b>50</b>

### Notes and definitions

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

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

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

### Explanatory footnotes

In this context HSH Nordbank AG would like to bring to attention that since 2009 losses arising out of certain specific assets of HSH Nordbank AG are covered under a guarantee provided by the States of Hamburg and Schleswig-Holstein (hereafter referred to as the "Sunrise Guarantee"). Values provided in this sheet are determined before the effect of the Sunrise Guarantee.

## 6. RWA

DE025  
HSH Nordbank AG, Hamburg

(in million Euro)

	31.12.2012	30.06.2013
RWA for credit risk	53.100	31.675
RWA Securitisation and re-securitisations	32.950	13.000
RWA Other credit risk	20.150	18.675
RWA for market risk	4.050	3.838
RWA for operational risk	3.875	2.775
RWA Transitional floors	0	0
RWA Other	0	0
<b>Total RWA <sup>(1)</sup></b>	<b>61.025</b>	<b>38.288</b>

### Explanatory footnotes

In this context HSH Nordbank AG would like to bring to attention that since 2009 losses arising out of certain specific assets of HSH Nordbank AG are covered under a guarantee provided by the States of Hamburg and Schleswig-Holstein (hereafter referred to as the "Sunrise Guarantee"). Values provided in this sheet are determined after the effect of the Sunrise Guarantee.