



2015 EU-wide Transparency Exercise

Bank Name	HSN Nordbank AG
LEI Code	TUKDD90GPC79G1KOE162
Country Code	DE

2015 EU-wide Transparency Exercise

Capital

HSH Nordbank AG

CRR / CRDIV DEFINITION OF CAPITAL	As of 31/12/2014	As of 30/06/2015	COREP CODE	REGULATION
OWN FUNDS	6,843	7,019	CA1 {1}	Articles 4(118) and 72 of CRR
COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	3,627	3,855	CA1 {1.1.1}	Article 50 of CRR
Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	3,612	3,506	CA1 {1.1.1.1}	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
Retained earnings	1,336	1,357	CA1 {1.1.1.2}	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (f) of CRR
Accumulated other comprehensive income	-202	-72	CA1 {1.1.1.3}	Articles 4(100), 26(1) point (d) and 36 (1) point (f) of CRR
Other Reserves	0	0	CA1 {1.1.1.4}	Articles 4(117) and 26(1) point (e) of CRR
Funds for general banking risk	0	0	CA1 {1.1.1.5}	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
Minority interest given recognition in CET1 capital	0	0	CA1 {1.1.1.7}	Article 84 of CRR
Adjustments to CET1 due to prudential filters	-127	-97	CA1 {1.1.1.9}	Articles 32 to 35 and 36 (1) point (f) of CRR
(-) Intangible assets (including Goodwill)	-39	-27	CA1 {1.1.1.10 + 1.1.1.11}	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CRR
(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-118	-133	CA1 {1.1.1.12}	Articles 36(1) point (c) and 38 of CRR
(-) IRB shortfall of credit risk adjustments to expected losses	-48	-79	CA1 {1.1.1.13}	Articles 36(1) point (d), 40 and 159 of CRR
(-) Defined benefit pension fund assets	0	0	CA1 {1.1.1.14}	Articles 4(109), 36(1) point (e) and 41 of CRR
(-) Reciprocal cross holdings in CET1 Capital	0	0	CA1 {1.1.1.15}	Articles 4(122), 36(1) point (g) and 44 of CRR
(-) Excess deduction from AT1 items over AT1 Capital	0	0	CA1 {1.1.1.16}	Article 36(1) point (j) of CRR
(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	-104	-126	CA1 {1.1.1.17 to 1.1.1.21}	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point (k) (iii) and 379(3) of CRR; Articles 36(1) point (k) (iv) and 153(8) of CRR and Articles 36(1) point (k) (v) and 155(4) of CRR.
Of which: from securitisation positions (-)	-104	-126	CA1 {1.1.1.18}	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	CA1 {1.1.1.22}	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
(-) Deductible DTAs that rely on future profitability and arise from temporary differences	-654	-599	CA1 {1.1.1.23}	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	CA1 {1.1.1.24}	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
(-) Amount exceeding the 17.65% threshold	0	0	CA1 {1.1.1.25}	Article 470 of CRR
Other CET1 capital elements and deductions	-812	-400	CA1 {1.1.1.27} + CA1 {1.1.1.28}	-
Transitional adjustments	784	527	CA1 {1.1.1.16 + 1.1.1.8 + 1.1.1.26}	-
Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	CA1 {1.1.1.6}	Articles 483(1) to (3), and 484 to 487 of CRR
Transitional adjustments due to additional minority interests (+/-)	0	0	CA1 {1.1.1.8}	Articles 479 and 480 of CRR
Other transitional adjustments to CET1 Capital (+/-)	784	527	CA1 {1.1.1.26}	Articles 469 to 472, 478 and 481 of CRR
ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	1,720	1,510	CA1 {1.2}	Article 61 of CRR
Additional Tier 1 Capital instruments (including grandfathered amounts)	1,765	1,544	CA1 {1.1.2.1} + CA1 {1.1.2.2} + CA1 {1.1.2.3} + CA1 {1.1.2.4}	
Other additional Tier 1 Capital components and deductions (after transitional adjustments)	-45	-35	CA1 {1.1.2} - (CA1 {1.1.2.1} + CA1 {1.1.2.2} + CA1 {1.1.2.3} + CA1 {1.1.2.4})	
TIER 1 CAPITAL (net of deductions and after transitional adjustments)	5,346	5,365	CA1 {1.1}	Article 25 of CRR
TIER 2 CAPITAL (net of deductions and after transitional adjustments)	1,497	1,654	CA1 {1.2}	Article 71 of CRR
Tier 2 Capital instruments (including grandfathered amounts)	1,481	1,672	CA1 {1.2.1} + CA1 {1.2.2} + CA1 {1.2.3} + CA1 {1.2.4}	
Other Tier 2 Capital components and deductions (after transitional adjustments)	17	-18	CA1 {1.2} - (CA1 {1.2.1} + CA1 {1.2.2} + CA1 {1.2.3} + CA1 {1.2.4})	
TOTAL RISK EXPOSURE AMOUNT	39,534	39,837	CA2 {1}	Articles 92(3), 95, 96 and 98 of CRR
Common Equity Tier 1 Capital ratio	9.17%	9.68%	CA3 {1}	-
Tier 1 Capital ratio	13.52%	13.47%	CA3 {3}	-
Total Capital ratio	17.31%	17.62%	CA3 {5}	-



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Risk exposure amounts

HSH Nordbank AG

(mln EUR)	as of 31/12/2014	as of 30/06/2015
Risk exposure amounts for credit risk	30,843	30,271
Risk exposure amount for securitisation and re-securitisations in the banking book	9,667	8,450
Risk exposure amount for contributions to the default fund of a CCP	1	1
Risk exposure amount Other credit risk	21,175	21,820
Risk exposure amount for position, foreign exchange and commodities (Market risk)	5,576	6,709
of which: Risk exposure amount for securitisation and re-securitisations in the trading book ¹	0	0
Risk exposure amount for Credit Valuation Adjustment	617	893
Risk exposure amount for operational risk	2,498	1,965
Other risk exposure amounts	0	0
Total Risk Exposure Amount	39,534	39,837

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

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P&L

HSH Nordbank AG

(mln EUR)	As of 31/12/2014	As of 30/06/2015
Interest income	5,124	2,310
Of which debt securities income	413	176
Of which loans and advances income	1,929	946
Interest expenses	4,538	1,876
(Of which deposits expenses)	1,154	515
(Of which debt securities issued expenses)	714	283
(Expenses on share capital repayable on demand)	0	0
Dividend income	23	18
Net Fee and commission income	131	63
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	166	15
Gains or (-) losses on financial assets and liabilities held for trading, net	-124	219
Gains or (-) losses on financial assets and liabilities designated at fair value through profit or loss, net	245	-113
Gains or (-) losses from hedge accounting, net	-40	8
Exchange differences [gain or (-) loss], net	-54	-30
Net other operating income /(expenses)	-523	-298
TOTAL OPERATING INCOME, NET	411	315
(Administrative expenses)	588	276
(Depreciation)	29	9
(Provisions or (-) reversal of provisions)	61	10
(Commitments and guarantees given)	0	0
(Other provisions)	61	10
Of which pending legal issues and tax litigation ¹	8	
Of which restructuring ¹	66	
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	-518	-150
(Loans and receivables)	-518	-150
(Held to maturity investments, AFS assets and financial assets measured at cost)	0	1
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	2	24
(of which Goodwill)	0	13
Negative goodwill recognised in profit or loss	0	0
Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates	2	-14
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	19	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	271	132
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	148	56
Profit or (-) loss after tax from discontinued operations	0	0
PROFIT OR (-) LOSS FOR THE YEAR	148	56
Of which attributable to owners of the parent	147	56

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

2015 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

HSH Nordbank AG

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
Consolidated data	Central governments or central banks	22	22	0		22	22	0	
	Regional governments or local authorities	1	1	0		0	0	0	
	Public sector entities	329	328	66		290	289	58	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	278	278	0		244	244	0	
	Institutions	915	325	63		1,523	151	27	
	Corporates	782	560	603		487	441	476	
	of which: SME	41	29	28		48	33	32	
	Retail	46	38	28		41	35	26	
	of which: SME	9	6	3		7	5	3	
	Secured by mortgages on immovable property	26	26	9		20	20	7	
	of which: SME	1	1	0		1	1	0	
	Exposures in default	144	73	106	70	143	74	105	68
	Items associated with particularly high risk	33	26	39		22	16	23	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	13	13	11		12	12	7	
Equity	246	246	246		257	257	257		
Securitisation	421	420	94		603	436	97		
Other exposures	0	0	0		0	0	0		
Standardised Total²	3,256	2,356	1,266	83	3,664	1,997	1,085	254	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
GERMANY	Central governments or central banks	0	0	0		1	1	0	
	Regional governments or local authorities	1	1	0		0	0	0	
	Public sector entities	329	328	66		290	289	58	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	872	288	56		1,481	112	19	
	Corporates	105	88	88		140	126	125	
	of which: SME	25	16	15		29	24	23	
	Retail	45	37	28		41	34	26	
	of which: SME	9	5	3		7	5	3	
	Secured by mortgages on immovable property	26	26	9		20	19	7	
	of which: SME	1	1	0		1	1	0	
	Exposures in default	125	72	104	47	125	74	105	45
	Items associated with particularly high risk	3	2	3		1	1	2	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	12	12	0		12	12	0	
Equity	47	47	47		47	47	47		
Securitisation									
Other exposures	0	0	0		0	0	0		
Standardised Total²	0	0	0	47	0	0	0	45	

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

(2) Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
UNITED STATES	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1	1	0		1	1	0	
	Corporates	6	4	4		7	2	2	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	13	13	20		6	6	8	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	15	15	15		16	16	16		
Securitisation									
Other exposures	0	0	0		0	0	0		
Standardised Total²	0	0	0	0	0	0	0	0	

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

(2) Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
UNITED KINGDOM	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	39	33	7		39	37	7	
	Corporates	2	1	1		2	1	1	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	1	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	35	35	35		35	35	35		
Securitisation									
Other exposures	0	0	0		0	0	0		
Standardised Total²	0	0	0	0	0	0	0	0	

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

(2) Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
FRANCE	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	Standardised Total²	0	0	0	0	0	0	0	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
LUXEMBOURG	Central governments or central banks	22	22	0		22	22	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	189	180	180		154	154	154	
	of which: SME	10	10	10		9	9	9	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	3	3	4		2	2	3	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	148	148	148		158	158	158		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	Standardised Total²	0	0	0	0	0	0	0	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
NETHERLANDS	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	Standardised Total²	0	0	0	0	0	0	0	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
MARSHALL ISLANDS	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	Standardised Total²	0	0	0	0	0	0	0	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Other Countries	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	278	278	0		244	244	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	Standardised Total²	0	0	0	0	0	0	0	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
BERMUDA	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	Standardised Total²	0	0	0	0	0	0	0	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
BELGIUM	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	Standardised Total²	0	0	0	0	0	0	0	

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

2015 EU-wide Transparency Exercise

Credit Risk - IRB Approach
 HSH Nordbank AG

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions
(min EUR, %)		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted				
Consolidated data	Central banks and central governments	17,563	3	27,527	595	4	16	18,683	3	28,652	489	4	23
	Institutions	11,233	16	10,436	1,931	11	50	8,862	14	8,177	1,503	18	46
	Corporates	37,713	1,977	30,212	15,421	1,729	883	37,031	1,900	30,762	16,599	1,649	793
	Corporates - Of Which: Specialised Lending	12,504	805	9,841	5,311	861	276	14,471	790	12,009	6,262	772	271
	Corporates - Of Which: SME	7,639	777	6,440	3,216	299	613	6,743	668	5,988	3,015	541	237
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	137	13	137	430	20		144	20	144	441	31	
	Securitisation	55,975		45,975	9,574		0	52,062		42,062	8,353		0
Other non credit-obligation assets				1,626									
IRB Total				29,576						29,186			

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

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions
(min EUR, %)		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted				
GERMANY	Central banks and central governments	12,640	0	22,605	3	0	16,181	0	26,150	1	0	0	
	Institutions	5,228	1	4,598	767	0	0	4,612	1	4,064	724	1	0
	Corporates	21,874	1,116	15,582	9,131	963	719	22,236	958	17,137	10,219	870	680
	Corporates - Of Which: Specialised Lending	7,267	373	5,174	2,813	470	293	8,137	348	6,342	3,323	424	290
	Corporates - Of Which: SME	5,965	505	3,978	1,988	382	230	4,562	355	3,883	1,947	267	176
	Retail	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	
	Equity	99	0	99	315	0	0	104	1	104	331	1	0
	Securitisation												
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions
(min EUR, %)		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted				
UNITED STATES	Central banks and central governments	3,447	0	3,447	134	0	0	1,177	0	1,177	61	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	
	Corporates	2,796	67	2,778	627	96	42	1,394	66	1,378	371	92	41
	Corporates - Of Which: Specialised Lending	130	30	130	127	46	5	129	27	129	129	38	0
	Corporates - Of Which: SME	33	16	33	48	28	37	18	18	18	31	31	41
	Retail	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	
	Equity	3	0	3	9	1	0	2	0	2	6	0	0
	Securitisation												
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions
(min EUR, %)		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted				
UNITED KINGDOM	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	
	Institutions	2,265	0	2,247	404	0	0	1,201	0	1,140	251	0	0
	Corporates	2,539	203	2,463	1,070	222	73	1,889	205	1,834	1,058	222	74
	Corporates - Of Which: Specialised Lending	444	151	407	393	182	60	477	147	452	437	176	60
	Corporates - Of Which: SME	472	52	436	371	40	13	390	57	364	296	45	14
	Retail	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	
	Equity	8	0	8	31	0	0	8	0	8	31	0	0
	Securitisation												
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach													
		As of 31/12/2014					As of 30/06/2015								
		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted			Of which: defaulted				Of which: defaulted			Of which: defaulted			
(min EUR, %)															
FRANCE	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	871	0	870	78	0	0	0	580	0	580	41	0	0	0
	Corporates	1,524	3	1,374	516	4	0	1,441	16	1,378	515	20	0	0	0
	Corporates - Of Which: Specialised Lending	812	0	675	374	0	0	859	0	801	408	0	0	0	0
	Corporates - Of Which: SME	692	3	689	124	4	0	582	16	576	106	20	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
IRB Total															

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

		IRB Approach													
		As of 31/12/2014					As of 30/06/2015								
		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted			Of which: defaulted				Of which: defaulted			Of which: defaulted			
(min EUR, %)															
LUXEMBOURG	Central banks and central governments	12	0	12	0	0	0	16	0	16	0	0	0	0	0
	Institutions	353	0	321	152	0	0	541	0	519	226	0	0	0	0
	Corporates	1,149	13	1,002	564	15	2	1,551	12	1,280	733	12	2	2	2
	Corporates - Of Which: Specialised Lending	744	13	681	286	15	2	1,087	11	878	444	12	2	2	2
	Corporates - Of Which: SME	218	0	185	85	0	0	207	0	184	57	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	1	0	1	2	0	0	1	0	1	2	0	0	0	0
	Securitisation	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
IRB Total															

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

		IRB Approach													
		As of 31/12/2014					As of 30/06/2015								
		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted			Of which: defaulted				Of which: defaulted			Of which: defaulted			
(min EUR, %)															
NETHERLANDS	Central banks and central governments	90	0	90	6	0	0	88	0	88	6	0	0	0	0
	Institutions	273	0	270	37	0	0	127	0	117	44	0	0	0	0
	Corporates	1,065	32	903	423	42	51	1,403	29	1,249	615	36	57	57	
	Corporates - Of Which: Specialised Lending	278	10	238	115	14	10	584	8	550	345	10	9	9	
	Corporates - Of Which: SME	273	22	265	138	28	41	223	21	223	105	26	48	48	
	Retail	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
IRB Total															

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

		IRB Approach													
		As of 31/12/2014					As of 30/06/2015								
		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted			Of which: defaulted				Of which: defaulted			Of which: defaulted			
(min EUR, %)															
MARSHALL ISLANDS	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	937	31	796	492	6	0	1,180	51	1,033	533	32	11	11	
	Corporates - Of Which: Specialised Lending	603	0	550	317	0	0	666	0	578	190	0	0	0	
	Corporates - Of Which: SME	59	31	59	25	6	0	210	51	209	199	32	11	11	
	Retail	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	8	8	8	13	13	0	13	13	13	20	20	0	0	0
	Securitisation	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
IRB Total															

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

		IRB Approach											
		As of 31/12/2014					As of 30/06/2015						
		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted		
(min EUR, %)													
Other Countries	Central banks and central governments	663	0	663	0	0	0	516	0	516	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
Securitisation	0	0	0	0	0	0	0	0	0	0	0	0	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	
IRB Total													

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

		IRB Approach											
		As of 31/12/2014					As of 30/06/2015						
		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted		
(min EUR, %)													
BERMUDA	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	809	0	773	342	0	0	853	0	806	365	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
Securitisation	0	0	0	0	0	0	0	0	0	0	0	0	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	
IRB Total													

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

		IRB Approach											
		As of 31/12/2014					As of 30/06/2015						
		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted		
(min EUR, %)													
BELGIUM	Central banks and central governments	376	0	376	80	0	0	361	0	361	77	0	0
	Institutions	184	0	184	16	0	0	202	0	202	16	0	0
	Corporates	224	0	224	123	0	0	196	0	196	159	0	0
	Corporates - Of Which: Specialised Lending	3	0	3	1	0	0	180	0	180	144	0	0
	Corporates - Of Which: SME	221	0	221	122	0	0	16	0	16	15	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
Securitisation	0	0	0	0	0	0	0	0	0	0	0	0	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	
IRB Total													

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

2015 EU-wide Transparency Exercise

Sovereign Exposure

HSH Nordbank AG

(mln EUR)		As of 31/12/2014															
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (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		of which: Financial assets held for trading (2)		Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value	
		Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)
	Germany	291	291	291	0	0	0	226	10	0	0	0	0	0	0	0	
	Croatia	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	Greece	6	6	6	0	0	0	0	0	0	0	0	0	0	0	0	
	Hungary	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	Ireland	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	Italy	71	71	71	0	71	0	0	0	0	0	0	0	0	0	0	
	Latvia	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	Lithuania	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	Luxembourg	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	Total	12,214	4,984	12,214	5,706	1,331	1,128	2,745	244	2,895	-237	0	0	0	0	0	

2015 EU-wide Transparency Exercise

Sovereign Exposure

HSH Nordbank AG

(mln EUR)		As of 31/12/2014															
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (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		Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value			
		Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)		
	China	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Switzerland	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Other advanced economies non EEA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Other Central and eastern Europe countries non EEA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Middle East	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Latin America and the Caribbean	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Africa	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Others	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

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

(mln EUR)		As of 30/06/2015													
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)			
								Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value	
		of which: loans and advances		of which: AFS banking book	of which: FVJ (designated at fair value through profit&loss) banking book	of which: Financial assets held for trading (2)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	
[0 - 3M]	China	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Switzerland	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		150	150	150	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		79	79	79	0	0	0	0	0	0	0	0	0	0	
[10Y - more]	39	39	39	0	0	0	0	0	0	0	0	0	0		
Total		267	267	267	0	0	0	0	0	0	0	0	0		
[0 - 3M]	Other advanced economies non EEA	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0		
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0		
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0		
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0		
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0		
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0	0			
Total		0	0	0	0	0	0	0	0	0	0	0			
[0 - 3M]	Other Central and eastern Europe countries non EEA	0	0	0	0	0	0	0	0	0	0	0	0		
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0			
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0			
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0			
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0			
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0			
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0				
Total		0	0	0	0	0	0	0	0	0	0	0			
[0 - 3M]	Middle East	0	0	0	0	0	0	0	0	0	0	0	0		
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0			
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0			
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0			
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0			
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0			
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0				
Total		0	0	0	0	0	0	0	0	0	0	0			
[0 - 3M]	Latin America and the Caribbean	0	0	0	0	0	0	0	0	0	0	0	0		
[3M - 1Y]		1	1	1	0	0	0	0	0	0	0	0			
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0			
[2Y - 3Y]		2	0	2	0	0	0	0	0	0	0	0			
[3Y - 5Y]		1	0	1	0	0	0	0	0	0	0	0			
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0			
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0				
Total		3	1	3	0	0	0	0	0	0	0	0			
[0 - 3M]	Africa	0	0	0	0	0	0	0	0	0	0	0	0		
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0			
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0			
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0			
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0			
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0			
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0				
Total		0	0	0	0	0	0	0	0	0	0	0			
[0 - 3M]	Others	0	0	0	0	0	0	0	0	0	0	0	0		
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0			
[1Y - 2Y]		1	1	1	0	0	0	0	0	0	0	0			
[2Y - 3Y]		1	0	1	0	0	0	0	0	0	0	0			
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0			
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0			
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0				
Total		2	2	2	0	0	0	0	0	0	0	0			

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

2015 EU-wide Transparency Exercise

Information on performing and non-performing exposures

HSH Nordbank AG

	As of 31/12/2014							As of 30/06/2015							
	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions			Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁴		Collaterals and financial guarantees received on non-performing exposures
	Of which performing but past due >30 days and <=90 days	Of which non-performing ¹	Of which: defaulted	On performing exposures ²	On non-performing exposures ³	On performing exposures ²	On non-performing exposures ³		Of which performing but past due >30 days and <=90 days	Of which non-performing ¹	Of which: defaulted	On performing exposures ²	On non-performing exposures ³		
								(min EUR, %)							
Debt securities (including at amortised cost and fair value)	19,521	0	287	287	259	169	0	18,146	0	116	116	149	226	0	
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
General governments	8,555	0	7	7	0	-26	0	8,249	0	0	0	1	-36	0	
Credit institutions	5,714	0	38	38	0	37	0	5,385	0	32	32	45	31	0	
Other financial corporations	4,922	0	225	225	258	158	0	4,177	0	83	83	103	231	0	
Non-financial corporations	329	0	17	17	0	0	0	335	0	0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	70,794	226	18,413	18,413	609	5,771	5,831	70,762	234	18,082	18,082	620	5,540	5,077	
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
General governments	5,989	0	0	0	-19	0	0	5,702	0	0	0	-3	0	2	
Credit institutions	2,436	45	4	4	-1	14	0	3,072	45	4	4	-1	14	0	
Other financial corporations	5,521	1	830	830	4	192	259	6,485	11	1,269	1,269	15	333	401	
Non-financial corporations	55,244	165	17,392	17,392	598	5,480	5,529	53,944	167	16,627	16,627	585	5,104	4,633	
Households	1,604	15	186	186	27	85	43	1,560	10	182	182	24	89	41	
DEBT INSTRUMENTS other than HFT	90,315	226	18,700	18,700	868	5,940	5,831	88,908	234	18,197	18,197	769	5,766	5,077	
OFF-BALANCE SHEET EXPOSURES	14,528		499	499	50	46	94	14,144		373	373	50	44	83	

¹ For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 29

² Institutions report here collective allowances for incurred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

³ Institutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

2015 EU-wide Transparency Exercise

Forborne Exposures

HSH Nordbank AG

	As of 31/12/2014					As of 30/06/2015				
	Gross carrying amount of exposures with forbearance measures	Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures		Collateral and financial guarantees received on exposures with forbearance measures	Gross carrying amount of exposures with forbearance measures	Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures		
		Of which non-performing exposures with forbearance measures	Of which on non-performing exposures with forbearance measures			Of which non-performing exposures with forbearance measures	Of which on non-performing exposures with forbearance measures			
(min EUR, %)										
Debt securities (including at amortised cost and fair value)	2	2	0	0	0	2	2	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0
Other financial corporations	2	2	0	0	0	2	2	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	0	0
Loans and advances (including at amortised cost and fair value)	20,793	17,093	5,601	5,388	5,510	18,702	16,055	5,274	5,081	4,467
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	14	14	0	0	0	14	14	0
Other financial corporations	906	795	180	176	258	1,301	1,204	314	310	386
Non-financial corporations	19,686	16,126	5,319	5,117	5,215	17,203	14,683	4,858	4,674	4,046
Households	200	171	87	81	36	198	168	89	84	34
DEBT INSTRUMENTS other than HFT	20,795	17,095	5,601	5,388	5,510	18,705	16,057	5,274	5,081	4,467
Loan commitments given	441	287	0	0	81	264	209	0	0	20

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



2015 EU-wide Transparency Exercise

Leverage ratio

HSH Nordbank AG

(mln EUR, %)

		As of 31/12/2014	As of 30/06/2015	Disclosure Template Code	REGULATION
A	Tier 1 capital	5,346	5,365	LRCom {20}	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
B	Total leverage ratio exposures	106,459	104,239	LRCom {21}	
C	Leverage ratio	5.02%	5.15%	A/B	



2015 EU-wide Transparency Exercise

Information on collaterals: Mortgage loans

HSH Nordbank AG

	As of 31/12/2014		As of 30/06/2015	
	Mortgage loans [Loans collateralized by immovable property]		Mortgage loans [Loans collateralized by immovable property]	
	Carrying amount	Maximum amount of the collateral that can be considered ¹	Carrying amount	Maximum amount of the collateral that can be considered ¹
(min EUR, %)				
Loans and advances	<i>18,032</i>	<i>12,509</i>	<i>18,273</i>	<i>12,532</i>
of which: Other financial corporations	<i>2,106</i>	<i>1,396</i>	<i>2,477</i>	<i>1,606</i>
of which: Non-financial corporations	<i>14,844</i>	<i>10,312</i>	<i>14,756</i>	<i>10,117</i>
of which: Households	<i>1,057</i>	<i>783</i>	<i>1,016</i>	<i>781</i>

¹This column includes information only on immovable property collaterals. In accordance with the ITS on supervisory reporting, the sum of the amounts of the collateral shall not exceed the carrying amount of the related loan.