| 31.12. | .2012 | 30.06. | .2013 | References to COREP reporting |
|-------------|---|--|--|--|
| Million EUR | % RWA | Million EUR | % RWA | References to CONEF reporting |
| 6.087 | | 4.751 | | COREP CA 1.1 without Hybrid instruments and government support measures othe than ordinary shares |
| 0 | | 0 | | Prudential filters for regulatory capital (COREP line 1.1.2.6.06) |
| -47 | | -151 | | COREP CA 1.3.T1* (negative amount) |
| 0 | | -44 | | As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.71*) |
| 6.040 | 9,9% | 4.600 | 12,0% | |
| 2.577 | | 2.577 | | Paid up ordinary shares subscribed by government |
| 0 | | 0 | | EBA/REC/2011/1 |
| 0 | | 0 | | |
| 6.040 | 9,9% | 4.600 | 12,0% | |
| 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 |
| 7.507 | 12,3% | 6.075 | 15,9% | COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount) |
| 61.025 | | 38.288 | | |
| | | | | |
| 0 | | 0 | | Articles 26(1) point (c) and 26(2) of CRR |
| 0 | | 0 | | Article 84 of CRR |
| 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}] |
| 65 | | 74 | | Articles 36(1) point (g), (h) and (i), 43, 44 and 45 of CRR |
| 1.473 | <i>\\\\\</i> | 1.044 | | Articles 381 to 386 of CRR |
| | 6.087 0 -47 0 6.040 2.577 0 0 6.040 1.467 7.507 61.025 | 6.087 0 -47 0 6.040 9,9% 2.577 0 0 6.040 9,9% 1.467 7.507 61.025 0 0 1.267 | 6.087 4.751 0 0 -47 -151 0 444 6.040 9,9% 4.600 2.577 0 0 0 0 0 6.040 9,9% 4.600 1.467 1.475 7.507 12,3% 6.075 61.025 38.288 | 6.087 |

(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.

2. CREDIT RISK as of 31 December 2012

| | | LTV % ** (as of | | Ехро | sure values (as | of 31/12/2012) | | | | | RWA (as of 31/12 | 2/2012) ** | | | | Value adju | stments and | provisions (| as of 31/12/2012 | 2) ** |
|--------------------------|---|-----------------|---------------|-----------|-----------------|----------------|---------------|-----------|---------------|-----------|------------------|------------|---------------|-----------|--------------|-------------|--|---------------|--------------------|----------------|
| couterparty countries | | 31/12/2012) | F-IRE | | A-IRI | 3 | 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-defaulte | d Defaulted | Non-defau | Ited Defaulte | ted Non-defau | ulted Defaulte |
| | Central banks and central governments | | - | | 21.005 | - | 261 | - | - | - | 334 | - | - | | /// | / | | 7 | -1/I | // |
| | Institutions | | 1 | | 8.280 | 70 | 615 | | - | | 1.034 | 60 | 75 | | <i>TT.</i> | / | | 7 | 65 | 77 |
| | Corporates | | | | 22.144 | 2.092 | 1.300 | 76 | - | | 13.878 | 1.128 | 1.433 | 109 | /// | / | | | 957 | 7 |
| | Corporates - Of Which: Specialised Lending | | - | - | 10.418 | 1.327 | | | | | 7.023 | 700 | | | /// | ٠ او | | 7 . | 409 | 7. |
| | Corporates - Of Which: SME | 7/// | - | | 804 | 151 | 99 | 10 | - | | 721 | 78 | 98 | 12 | 777 | | 1 | 1 | 68 | // |
| | Retail | | | | - | - | 115 | 10 | - | - | - | - | 82 | 17 | | | | 7 | -/// | 77 |
| | Retail - Secured on real estate property | 50,7% | - | | - | | 46 | 4 | - | | - | - | 21 | 5 | 77) | | 7// | 7 | · //// | AND SORT |
| | Retail - Secured on real estate property - Of Which: SME | 0,0% | - | - | | - | | | | | | | - | | /// | . ** | | | | // |
| HSH Nordbank AG, Hamburg | Retail - Secured on real estate property - Of Which: non-SME | 50,7% | - | | | - | 46 | 4 | | | | | 21 | 5 | /// | <i>y</i> . | | 7 3 | -/// | 7. |
| | Retail - Qualifying Revolving | | | | | - | 5 | | | | | | 3 | 1 | 11 | | 777 | 7 | · /// | // |
| | Retail - Other Retail | | - | | | - | 64 | 6 | | - | - | - | 58 | 11 | /// | <i>_</i> | | 7 | - [/ / / . | <i>P</i> |
| | Retail - Other Retail - Of Which: SME | | | - | | | - | | - | | - | | | - | /// | ٠ اير | | 7 | -/// | 7 |
| | Retail - Other Retail - Of Which: non-SME | | d - | - | - | - | 64 | 6 | - | - | - | | 58 | 11 | · / / / | | | <i>y</i> . | - <i>/ / /</i> | // |
| | Equity | | | | 301 | 62 | 330 | 19 | - | | 892 | 40 | 334 | 20 | /// | <i>-</i> | A STATE OF S | 7 | - //// | A SA |
| | Securitisation | | - | | 78.721 | | 102 | - | - | | 32.864 | | 83 | | /// | / . | | 7 | | A A |
| | Other non-credit obligation assets | | - | | 688 | | 42 | - | - | | 671 | - | 42 | ٠, | | . • | | | | |
| | TOTAL | | 0 | 0 | 131.139 | 2.224 | 2.765 | 105 | 0 | 0 | 49.673 | 1.228 | 2.049 | 146 | | - 0 | | - 1/ | .022 | - |
| | Securitisation and re-securitisations positions deducted from capital * | | | | | | - | | - | | 185 | | 335 | | /// | / . | 7// | 7 7 | ./// | // |

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

| | | LTV 0/ 12/ | | Exp | osure values (as of | 31/12/2012 |)** | | | RWA (as of 31/12/2 | 2012) ** | | | V | alue adjust | tments and prov | isions (as of | 31/12/2012) ** |
|-------------------|---|-----------------------------|---------------|-----------|---------------------|------------|-------------------------|---------------------|-------|--------------------|----------|-------------------------|----------|-----------|-------------|-----------------|---------------|------------------|
| party Country (1) | | LTV % ** (as of 31/12/2012) | F-IRB | | A-IRB | | STA | F-IRB | | A-IRB | | STA | | F-IRB | | A-IRE | 3 | STA |
| | | | Non-defaulted | Defaulted | Non-defaulted I | Defaulted | Non-defaulted Defaulted | Non-defaulted Defau | ulted | Non-defaulted D | efaulted | Non-defaulted Defaulted | l Non-de | faulted [| Defaulted | Non-defaulted | Defaulted | Non-defaulted De |
| | Central banks and central governments | | - | - | 18.924 | - | 9 - | - | - | 2 | - | - | 1// | | - | //// | - | |
| | Institutions | | - | | 3.975 | 1 | 108 - | - | - | 495 | | 22 | 1// | //, | - | //// | - | |
| | Corporates | | - | - | 10.933 | 1.161 | 436 47 | | - | 7.396 | 647 | 424 | 0 | //. | - | | 718 | |
| | Corporates - Of Which: Specialised Lending | | - | | 5.901 | 674 | | | - | 3.718 | 414 | | . //. | <i>P</i> | | //// | 256 | |
| | Corporates - Of Which: SME | | | | 454 | 130 | 43 9 | - | - | 388 | 63 | 42 | 1 / | // | - | | 60 | |
| | Retail | | - | | - | | 114 10 | | - | - | - | 81 | 16 | // | - | //// | - | |
| | Retail - Secured on real estate property | 50,8% | | | | | 46 4 | | - | | | 21 | 5 | 77, | - | //// | - | //// |
| | 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 | // | | //// | - | |
| Germany | Retail - Qualifying Revolving | | - | | - | - | 4 - | - | - | - | - | 3 | 1 | | - | <u> </u> | | |
| | Retail - Other Retail | | - | | - | | 64 6 | - | - | - | - | 57 | 10 | | - | //// | | |
| | Retail - Other Retail - Of Which: SME | | - | | - | | | | - | | | | . / / , | //. | | | - | |
| | Retail - Other Retail - Of Which: non-SME | | - | | - | | 64 6 | - | - | - | - | 57 | 0 | | | <u> </u> | [| |
| | Equity | | - | | 222 | 33 | 123 - | - | - | 637 | 34 | 171 | • /// | | - | | ı - K | |
| | Securitisation | | - | | 78.549 | - | | | - | 32.447 | - | | 1// | 1 | - | //// | - | |
| | Other non-credit obligation assets | | - | | 517 | | 2 - | - | - | 504 | - | 2 | • /// | | - | | | |
| | TOTAL | | 0 | 0 | 113.120 | 1.195 | 792 57 | 0 0 | 0 | 41.481 | 681 | 700 | 36 | - | 0 | | 718 | |
| | Securitisation and re-securitisations positions deducted from capital * | | - | - | - | | | | - | 185 | - | 335 | 1// | 771 | | //// | - | |

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

| | | | Ехр | osure values (as of | 31/12/2012) * | | | RWA (as of 31/12/20 | 12) ** | | Value adjustments and provision | s (as of 31/12/2012) ** |
|--------------------|---|-----------------------------|-------------------------|---------------------|---------------|-------------------------|-------------------------|---------------------|----------------------|-------------------------|---------------------------------|-------------------------|
| rparty Country (1) | | LTV % ** (as of 31/12/2012) | F-IRB | A-IRB | | STA | F-IRB | A-IRB | STA | F-IR | B A-IRB | STA |
| | | | Non-defaulted Defaulted | Non-defaulted D | Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defa | aulted Non-defaulted | Defaulted Non-defaulted | Defaulted Non-defaulted Defa | aulted Non-defaulted De |
| | Central banks and central governments | | | 273 | - | | | 11 | | - Y///. | · · ////. | |
| | Institutions | | | 3 | - | 2 - | | 1 | | 1/// | 1/// | 1/// |
| | Corporates | | | 4.490 | 137 | 9 - | | 1.226 | 114 9 | | | 51 |
| | 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% | | - | - | | | - | | | | |
| u.s. | Retail - Secured on real estate property - Of Which: non-SME | 0,0% | | - | | | | | | - 1/// | | -/// |
| 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 | | | | |
| | TOTAL | | 0 0 | 4.905 | 161 | 46 0 | 0 0 | 1.358 | 115 27 | 0 - | 0 - | 51 - |
| | Securitisation and re-securitisations positions deducted from capital * | | | | | | | | | .//// | 1/// | - //// |

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

| | | | | Ехро | sure values (as | of 31/12/2012) ** | | | | | RWA (as of 31/1: | 2/2012) ** | | | Value adju | stments and pro | visions (as o | f 31/12/2012) ** | |
|--------------------------|---|--------------------------------|---------------|-----------|-----------------|-------------------|--------------|---------|---------------|-----------|------------------|------------|-----------------------|------------|------------------|-----------------|---------------|------------------|--|
| Counterparty Country (1) | | LTV % ** (as of 31/12/2012) | F-IRI | В | A-IR | 3 | STA | | F-IRB | | A-IRB | | STA | | F-IRB | A-II | ₹B | s | STA |
| | | | Non-defaulted | Defaulted | Non-defaulted | Defaulted Non-del | faulted Defa | ulted I | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted Default | ed Non-de | aulted Defaulted | Non-defaulted | Defaulted | Non-defaulted | d Defaulte |
| | Central banks and central governments | | - | - | - | - | - | - | - | - | - | - | - | . /// | // - | | | //// | 7 |
| | Institutions | | 4 . | | 1.077 | - | | - | | | 116 | | - | . // | // | 100 | | //// | |
| | Corporates | | | - | 1.058 | 247 | 4 | - | - | - | 619 | 2 | 4 | . // | // | | 5 | //// | 1 |
| | Corporates - Of Which: Specialised Lending | | | - | 626 | 245 | - | - | | | 376 | - | | - 1// | '/ / . | 1/// | 4 | //// | 7 |
| | Corporates - Of Which: SME | | | - | - | | | - | | | - | | | · / / , | <i>//.</i> · | | | | 7 |
| | Retail | | | | | - | - | - | | | - | | - | $\cdot //$ | // | | | | 7 |
| | Retail - Secured on real estate property | 0,0% | | | | - | - | | | | - | | - | · //. | // . | | | | 7 |
| | Retail - Secured on real estate property - Of Which: SME | 0,0% | - | | | - | - | | | | - | | - | . // | // | | | | <u>, </u> |
| | Retail - Secured on real estate property - Of Which: non-SME | 0,0% | - | | - | | - | - | | | - | | | · //// | <i>f f f</i> | | - أو | | 1 |
| United Kingdom | Retail - Qualifying Revolving | | | | - | - | - | - | | | - | | | | / | | - | | 7 |
| | Retail - Other Retail | | | - | | - | - | - | | - | - | - | - | . /// | //, | | | | 7 |
| | Retail - Other Retail - Of Which: SME | | | | - | | - | - | | | - | | | · / / , | // | | | | 7 |
| | Retail - Other Retail - Of Which: non-SME | | - | | - | - | - | - | | | - | | | - /// | // | | | //// | J |
| | Equity | | | | 16 | - | - | - | | | 38 | | | - /// | // | 1/// | 4 | | - |
| | Securitisation | | | - | 9 | - | 27 | - | - | - | 114 | - | - | . /// | | | | | 7 |
| | Other non-credit obligation assets | | | - | | - | - | - | | - | - | - | - | . /// | | | | | 1 |
| | TOTAL | | 0 | 0 | 2.160 | 247 | 31 |) | 0 | 0 | 887 | 2 | 4 0 | | - 0 | - | 5 | | - О |
| | Securitisation and re-securitisations positions deducted from capital * | 1/// | | | - | | | - | | | | | | . 77 | // | | | | 4 |

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

| | | 1 TV 0/ 11/00 of | | Expo | osure values (as o | of 31/12/201: | 2) ** | | | RWA (as of 31/12/2012) ** | | Value ac | justments and provisions (a | s of 31/12/2012) ** |
|-----------------------|---|-----------------------------|---------------|-----------|--------------------|---------------|-------------------------|---------------|-----------|---------------------------|-------------------------|------------------------|-----------------------------|-----------------------|
| nterparty Country (1) | | LTV % ** (as of 31/12/2012) | F-IRB | | A-IRB | | STA | F-IR | 3 | 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 Defaulte | d Non-defaulted Defaulte | d Non-defaulted Defau |
| | Central banks and central governments | | - | - | - | - | | - | - | | | //// | .//// | • //// |
| | Institutions | | - | | - | | | - | - | | | | 1/// | |
| | Corporates | | - | - | - | - | | - | - | | | | | 1/// |
| | Corporates - Of Which: Specialised Lending | | - | - | - | | | | - | | | | · //// | . //// |
| | Corporates - Of Which: SME | | | | - | | | | - | | | | ·/// | 1/// |
| | Retail | | - | - | - | | | - | - | | | | 1/// | 1/// |
| | Retail - Secured on real estate property | 0,0% | - | | - | | | - | - | | | | 1/// | ./// |
| | Retail - Secured on real estate property - Of Which: SME | 0,0% | - | | - | | | - | - | | | | | |
| #NV | Retail - Secured on real estate property - Of Which: non-SME | 0,0% | | | - | | | | - | | | | . //// | • /// |
| #IVV | Retail - Qualifying Revolving | | - | | - | | | | - | | | | · [/ / / / | $\cdot 1////$ |
| | Retail - Other Retail | | - | - | - | | | - | - | | | | | |
| | Retail - Other Retail - Of Which: SME | | - | | - | | | | - | | | | . ///. | ./// |
| | Retail - Other Retail - Of Which: non-SME | | - | | - | | | - | - | | | //// | ./// | · /// |
| | Equity | //// | - | | - | | | - | - | | | | · //// | · [//// |
| | Securitisation | | - | | - | - | | - | | | | | 1/// | 1/// |
| | Other non-credit obligation assets | | - | - | - | | | | - | | | | | 1/// |
| | TOTAL | | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 0 | 0 0 | - 0 | - 0 | - (|
| | Securitisation and re-securitisations positions deducted from capital * | | - | | - | | | | | | | | .///. | 1/// |

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

| | | .= | Ex | posure values (as of 31) | 12/2012) ** | | RWA (as of 31/12/2012) ** | | Value adjus | tments and provisions (as | of 31/12/2012) ** |
|--------------------|---|-----------------------------|-------------------------|--------------------------|--------------------------|------------------------------|---------------------------|-----------------------------|-------------------------|---------------------------|-----------------------|
| rparty Country (1) | | LTV % ** (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 Defa | ulted Non-defaulted Defa | ulted Non-defaulted Defaulte | d Non-defaulted Defaulted | d Non-defaulted Defaulted N | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Default |
| | 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% | - | | | | | | | | |
| #NV | Retail - Secured on real estate property - Of Which: non-SME | 0.0% | - | | | | | | //// | (///, | 7/// |
| #NV | Retail - Qualifying Revolving | | | | - | - | | | | | |
| | Retail - Other Retail | | | | | | | · | | | |
| | Retail - Other Retail - Of Which: SME | | - | | | | | | //// | //// | 1/// |
| | Retail - Other Retail - Of Which: non-SME | | - | | | | | | | | |
| | Equity | | | | | | | | /// | //// | |
| | Securitisation | | - | | | | | / | | | |
| | Other non-credit obligation assets | | - | | | | | / | | | |
| | TOTAL | | 0 0 | 0 | 0 0 | 0 0 | 0 0 | 0 0 | - 0 | - 0 | - 0 |
| | Securitisation and re-securitisations positions deducted from capital * | 7777 | | | | | | | /// | | 7/// |

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

0

Exposure values (as of 31/12/2012) ** RWA (as of 31/12/2012) ** Value adjustments and provisions (as of 31/12/2012) ** LTV % ** (as of Counterparty Country (1) F-IRB A-IRR F-IRB A-IRB F-IRB A-IRB 31/12/2012) Non-defaulted Defaulted Non-defaulted Non-de Central banks and central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail - Secured on real estate property 0.0% 0,0% Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME #NV Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME

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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

Other non-credit obligation assets

Retail - Other Retail - Of Which: non-SME

Securitisation and re-securitisations positions deducted from capital *

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

Equity Securitisation

TOTAL

** As explained in the Guidelines

| | | | | Exposure | values (as of 31/12 | 2012) ** | | | | RWA (as of 31/ | 12/2012) ** | | | Value adjus | stments and provisions (as | of 31/12/2012) ** |
|-----------------------|---|--------------------------------|--------------------|-----------|---------------------|-----------------|-----------|-------------------|---------|----------------|-------------|-------------------------|---------------|-------------|----------------------------|---------------------|
| nterparty Country (1) | | LTV % ** (as of 31/12/2012) | F-IRB | | A-IRB | S | ΓA | F-IRB | | A-IRE | В | STA | F-II | В | A-IRB | STA |
| | | | Non-defaulted Defa | ulted Non | n-defaulted Default | d Non-defaulted | Defaulted | Non-defaulted Def | faulted | Non-defaulted | Defaulted | Non-defaulted Defaulted | Non-defaulted | Defaulted | Non-defaulted Defaulted | Non-defaulted Defau |
| | Central banks and central governments | | - | - | - | - | | - | - | - | - | | | | | |
| | Institutions | | - | - | - | - | | | | | | | | | | |
| | Corporates | | - | - | - | - | | | | - | - | | | | | |
| | Corporates - Of Which: Specialised Lending | | | | - | | | - | - | | | | 1 1 1 1 | | | |
| | Corporates - Of Which: SME | | | - | - | | | | - | | | | | | | |
| | Retail | | ا- ام | - | - | - | | - | - | - | - | | | | | |
| | Retail - Secured on real estate property | 0,0% | - | - | - | - | | | | | - | | | | | |
| | Retail - Secured on real estate property - Of Which: SME | 0,0% | - | - | - | - | | - | | | - | | //// | | //// | |
| #NV | 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/// |
| | Securitisation | | - | - | - | - | | - | - | | - | | | | //// | |
| | Other non-credit obligation assets | | | - | - | - | | - | | | - | | | | | |
| | TOTAL | | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 0 | | 0 | - 0 | - 0 |
| | Securitisation and re-securitisations positions deducted from capital * | 1777 | 4 . | - | | | | | - | | | | 11/1/1 | 4 | //// | //// |

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

2. CREDIT RISK as of 31 December 2012

| | | .= | | Exp | osure values (as | of 31/12/2012 | 2) ** | | | RWA (as of 31/12/2012) ** | | Value adjus | tments and provisions (as of | 31/12/2012) ** |
|--------------------------|---|-----------------------------|---------------|-----------|------------------|---------------|-------------------------|---------------|-----------|---------------------------|-------------------------|-------------------------|------------------------------|-------------------------|
| Counterparty Country (1) | | LTV % ** (as of 31/12/2012) | F-IRB | | A-IRE | | STA | F-IR | В | 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 |
| | 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% | - | | - | | | | - | | | //// | //// | |
| #NV | 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 | | - | - | - | - | | - | - | | | 1/// | //// | //// |
| | TOTAL | | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 0 | 0 0 | - 0 | - 0 | - 0 |
| | Securitisation and re-securitisations positions deducted from capital * | | - | | - | | | | | | | 1/// | | |

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

| | | | | Ехро | osure values (as | of 31/12/2012) ** | | | | | RWA (as of 31/12/2012) |)** | Value adju | stments and provision | ons (as of 31/12/2012) ** |
|--------------------------|---|-----------------------------|---------------|-----------|------------------|-------------------|---------------|-----------|---------------|-----------|------------------------|-----------------------------|-------------------------|-----------------------|----------------------------------|
| Counterparty Country (1) | | LTV % ** (as of 31/12/2012) | F-IR | В | A-IR | В | STA | | F-IRE | 3 | A-IRB | STA | F-IRB | A-IRB | STA |
| | | | Non-defaulted | Defaulted | Non-defaulted | Defaulted N | lon-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted Default | ted Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted D | efaulted Non-defaulted Defaulted |
| | 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% | | | | - | | - | | - | - | | | | •//// |
| #NV | 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 | | 4 . | | - | - | | - | | - | - | | | | |
| | Securitisation | | | | - | - | | - | | - | - | | | | |
| | Other non-credit obligation assets | | | - | | - | | - | | - | - | | | | -/// |
| | TOTAL | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 0 | - 0 | - | 0 - 0 |
| | Securitisation and re-securitisations positions deducted from capital * | 1/// | | | - | - | | - | | - | - | | 7777 | 7/// | //// |

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

2. CREDIT RISK as of 31 December 2012

| | | | | Ехр | osure values (as of 31/12 | 2012) ** | | | RWA (as of 31/12/2012) ** | | Value adjus | tments and provisions (as of | 31/12/2012) ** |
|------------------------|---|-----------------------------|---------------|-----------|---------------------------|----------------------------|---------------|-----------|---------------------------|-------------------------|-------------------------|------------------------------|-------------------------|
| unterparty Country (1) | | LTV % ** (as of 31/12/2012) | F-IRB | | A-IRB | STA | F-IR | В | A-IRB | STA | F-IRB | A-IRB | STA |
| | | 01/12/2012) | Non-defaulted | Defaulted | Non-defaulted Default | ed Non-defaulted Defaulted | Non-defaulted | Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted |
| | Central banks and central governments | | - | - | - | | - | - | | - | | | |
| | Institutions | | - | - | - | | | | | - | | | |
| | Corporates | | - | - | - | | | | | | | | |
| | Corporates - Of Which: Specialised Lending | | - | | - | | | | | | | | |
| | Corporates - Of Which: SME | | - | | - | | | | | - | | //// | |
| | Retail | | - | | - | | - | - | | - | ·/// | | <u>///</u> |
| | 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% | - | | - | | | | | | · /// | | |
| #NV | 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 | | | - | - | | | - | | - | | | |
| | TOTAL | | 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 Securifization exposure that is deducted from capital and is not included in RWA

**As explained in the Guidelines

| | | LTV % ** (as of | | Expo | osure values (as | of 30/06/2013) | ** | | | | RWA (as of 30/0 | 6/2013) ** | | | | Value adju | istments and pi | rovisions (as | of 30/06/2013) | ** |
|--------------------------|---|-----------------|---------------|-----------|------------------|----------------|---------------|-----------|---------------|-----------|-----------------|------------|---------------|-----------|-------------------|-------------|-----------------|---------------|----------------|--------------|
| couterparty countries | | 20/06/2013) | F-IRE | 3 | A-IRE | 3 | STA | | F-IRB | | A-IRB | | STA | | F | RB | A | -IRB | | STA |
| | | | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulte | d Defaulted | Non-defaulte | d Defaulted | Non-defaul | ılted Defaul |
| | Central banks and central governments | | | - | 26.974 | - | 247 | - | - | - | 378 | - | 1 | 1 | ///, | | | / . | 7// | // |
| | Institutions | | 1 | | 9.069 | 70 | 767 | 14 | - | | 1.209 | 53 | 105 | 20 | 777. | , | | 6. | 5 | 7) |
| | Corporates | | | | 20.425 | 2.008 | 858 | 338 | - | | 12.319 | 1.104 | 855 | 500 | ///. | / . | | 969 | 9 | // |
| | Corporates - Of Which: Specialised Lending | | | | 9.820 | 1.202 | - | | - | | 6.059 | 715 | | | fff | | | 381 | 3 | 7. |
| | Corporates - Of Which: SME | 7777 | | | 574 | 249 | 83 | 14 | - | | 472 | 115 | 83 | 19 | 777 | | 1/// | 131 | | 7) |
| | Retail | | | | - | - | 98 | 10 | - | | - | - | 69 | 17 | | , . | 7//, | / | | 7 |
| | Retail - Secured on real estate property | 49,7% | - | | - | | 42 | 4 | - | | - | - | 19 | 6 | | 1 . | <i>///</i> , | 7 | | |
| | Retail - Secured on real estate property - Of Which: SME | 0,0% | | - | - | - | - | | - | | - | | - | | ///. | · . | 1111 | | | <i>*</i> |
| HSH Nordbank AG, Hamburg | Retail - Secured on real estate property - Of Which: non-SME | 49,7% | - | - | - | - | 42 | 4 | - | | - | | 19 | 6 | | <i>,</i> | | ٠ اور | | <i>_</i> |
| | Retail - Qualifying Revolving | | | | | - | 4 | 1 | | | | | 3 | 1 | | | 1/// | | | 7 |
| | Retail - Other Retail | | | - | | - | 52 | 5 | | | - | - | 47 | 10 | <i>'' </i> | | J J J | <i>•</i> | 1 100 | 7 |
| | Retail - Other Retail - Of Which: SME | | | | | - | - | | | | | - | | - | | | | | IJJ | 7 |
| | Retail - Other Retail - Of Which: non-SME | | | - | - | - | 52 | 5 | - | - | - | - | 47 | 10 | | | 1000 | | | · 🦯 |
| | Equity | | | | 274 | 42 | 332 | 16 | - | | 999 | 43 | 331 | 20 | //// | | | | | // |
| | Securitisation | | - | | 66.796 | - | 97 | | - | | 12.961 | | 34 | | /// | / . | | · · | | 77 |
| | Other non-credit obligation assets | | 1 | - | 652 | | 11 | | | - | 645 | - | 11 | | ///, | <i>,</i> | | , · | | 7 |
| | TOTAL | | 0 | 0 | 124.190 | 2.120 | 2.410 | 378 | 0 | 0 | 28.511 | 1.200 | 1.406 | 558 | | - 0 | | - 1.034 | 1 | - |
| | Securitisation and re-securitisations positions deducted from capital * | | | | | | - | | | | 302 | | 261 | | /// | / . | 1/// | 7 | 7// | 7. |

Notes and definitions

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

*A explained in the Guidelines

| | | 1 TV 0/ 11/1 4 | | Exposure value | s (as of 30/06/20 | 13) ** | | | RWA (as of 30 | /06/2013) ** | | | | Value adjus | tments and pro | visions (as of | 30/06/2013) ** |
|---------------------|---|-----------------------------|---------------------|----------------|-------------------|---------------|-----------|-------------------------|---------------|--------------|---------------|-----------|---------------|-------------|----------------|----------------|--------------------|
| erparty Country (1) | | LTV % ** (as of 30/06/2013) | F-IRB | | A-IRB | STA | | F-IRB | A-IR | В | STA | | F-1 | RB | A-I | ₹В | STA |
| | | | Non-defaulted Defau | ulted Non-defa | ilted Defaulted | Non-defaulted | Defaulted | Non-defaulted Defaulted | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted Defa |
| | Central banks and central governments | | - | - 2 | 1.053 | . 9 | - | | - | - | 1 | - | | | //// | - | |
| | Institutions | | | - | 3.799 | 1 244 | | | 464 | - | 49 | - | | , . | | - [| |
| | Corporates | | - | - 1 | 0.563 1.27 | 9 266 | 47 | | 6.858 | 726 | 250 | 71 | //// | | //// | 750 | |
| | Corporates - Of Which: Specialised Lending | | | - : | 5.513 72 | 1 - | | | 3.183 | 481 | - | | 1111 | | | 261 | //// |
| | Corporates - Of Which: SME | | | - | 351 20 | 33 | 10 | | 233 | 90 | 33 | 12 | | / . | | 98 | |
| | Retail | | | - | - | 98 | 10 | | | | 69 | 17 | | , | //// | ي . ب | |
| | Retail - Secured on real estate property | 49,8% | | - | - | 42 | 4 | | - | | 19 | 6 | | | | | //// |
| | 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 | 111 | , | | | /// |
| Germany | Retail - Qualifying Revolving | | - | - | - | . 4 | 1 | | - | - | 3 | 1 | | <i>,</i> | <u> </u> | ر ب | |
| | Retail - Other Retail | _ //// | 4 - | - | | . 52 | 5 | | | - | 47 | 10 | /// | | //// | | |
| | Retail - Other Retail - Of Which: SME | | | | - | | | | | | - | - | | | //// | - | /// |
| | Retail - Other Retail - Of Which: non-SME | | - | - | - | 52 | 5 | | | - | 47 | 10 | ///// | | | | |
| | Equity | | - | - | 215 3 | 2 116 | | | 793 | 32 | 117 | | | | | | |
| | Securitisation | | - | - 6 | 6.626 | - | | | 12.507 | | - | | | / | | | |
| | Other non-credit obligation assets | | - | | 521 | . 1 | | | 508 | - | 1 | - | | , . | | | |
| | TOTAL | | 0 0 | 10 | 5.777 1.31 | 2 734 | 57 | 0 0 | 21.130 | 758 | 487 | 88 | | - 0 | | 750 | - |
| | Securitisation and re-securitisations positions deducted from capital * | | | - | - | | - | | 302 | | 261 | | | | | | |

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

| | | | | Exp | osure values (as of 30/0 | 06/2013) ** | | | | RWA (as of 30/06/20 | 013) ** | | | Value adjus | tments and pro | visions (as of 30/0 | l6/2013) ** |
|-----------------------|---|-----------------------------|---------------|-----------|--------------------------|-------------|---------------------|---------------|-----------|---------------------|---------|-------------------------|---------------|-------------|----------------|---------------------|------------------|
| nterparty Country (1) | | LTV % ** (as of 30/06/2013) | F-IRE | В | A-IRB | | STA | F-IR | В | A-IRB | | STA | F-IF | ₹В | A-IR | В | STA |
| | | | Non-defaulted | Defaulted | Non-defaulted Defa | ulted Non- | defaulted Defaulted | Non-defaulted | Defaulted | Non-defaulted De | faulted | Non-defaulted Defaulted | Non-defaulted | Defaulted | Non-defaulted | Defaulted No | n-defaulted Defa |
| | Central banks and central governments | | - | - | 968 | - | 1 - | - | - | 38 | - | | 1/// | | //// | | /// |
| | Institutions | | | - | 300 | - | 2 - | | - | 106 | - | | | | | | |
| | Corporates | | - | | 3.359 | 88 | 8 1 | - | | 1.099 | 77 | 8 1 | | | | 34 | /// |
| | Corporates - Of Which: Specialised Lending | //// | | - | 430 | 45 | | | - | 448 | 44 | | | | | 34 | /// |
| | Corporates - Of Which: SME | | - | | | | 2 - | - | | - | | 2 - | 11/1/ | | 1111 | | /// |
| | Retail | | - | - | - | - | | - | - | - | - | | | | | 1 · // | |
| | Retail - Secured on real estate property | 0,0% | - | - | - | - | | - | - | - | | | | | | | /// |
| | Retail - Secured on real estate property - Of Which: SME | 0,0% | - | - | | - | | - | - | - | - | | | | | | |
| U.S. | Retail - Secured on real estate property - Of Which: non-SME | 0,0% | | - | - | - | | | - | | - | | | - او | | | A 300 DA |
| 0.3. | Retail - Qualifying Revolving | | | - | - | - | | - | - | - | | | | | | | |
| | Retail - Other Retail | | - | | - | - | | - | - | - | | | | | | . / | |
| | Retail - Other Retail - Of Which: SME | | | - | - | - | | | - | | - | | 1111 | · . | 11/1 | | |
| | 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 | - | | //// | | | . / | |
| | TOTAL | | 0 | 0 | 4.732 | 90 | 45 1 | 0 | 0 | 1.312 | 79 | 32 1 | - | 0 | | 34 | - |
| | Securitisation and re-securitisations positions deducted from capital * | | - | | - | | | | | - | | | //// | | //// | . / | |

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

| | | | Ехр | oosure values (as of 3 | 0/06/2013) ** | | | RWA (as of 30/06/2013 |) ** | Value adjust | tments and provisions (as o | of 30/06/2013) ** |
|-------------------|---|-----------------------------|-------------------------|------------------------|-------------------------|----------|-------------------------|-----------------------|------------------------------|-------------------------|--|----------------------|
| party Country (1) | | LTV % ** (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 De | faulted Non-defaulted D | efaulted | Non-defaulted Defaulted | Non-defaulted Defau | Ited Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaul |
| | 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% | | - | | | | - | | | | |
| United Kingdom | Retail - Secured on real estate property - Of Which: non-SME | 0,0% | | - | | | | | | | | |
| Onited Kingdom | Retail - Qualifying Revolving | 1//// | | - | | | | | | | | //// |
| | Retail - Other Retail | | | - | | - | | - | | | //// | |
| | Retail - Other Retail - Of Which: SME | | | - | | | | | | | | |
| | Retail - Other Retail - Of Which: non-SME | | | - | - | - | | - | | | | |
| | Equity | | | 14 | - 13 | - | | 52 | - 13 - | | The state of the s | |
| | Securitisation | | | 8 | - 24 | | | 1 | | | | |
| | Other non-credit obligation assets | | | - | | - | | - | | 1/// | | |
| | TOTAL | | 0 0 | 2.384 | 164 37 | 0 | 0 0 | 677 | 25 13 0 | - 0 | - 2 | - |
| | Securitisation and re-securitisations positions deducted from capital * | | | | | | | | | 7/// | | |

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

| | | .= | | Expo | sure values (as o | f 30/06/201: | 3) ** | | | RWA (as of 30/06/2013) ** | | Value adju | stments and provisions (as o | f 30/06/2013) ** |
|--------------------|---|-----------------------------|---------------|-----------|-------------------|--------------|-------------------------|---------------|-----------|---------------------------|------------------------|----------------------------|------------------------------|--------------------|
| rparty Country (1) | | LTV % ** (as of 30/06/2013) | F-IRB | | A-IRB | | STA | F-IR | В | 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 Defaulte | ed Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defa |
| | Central banks and central governments | _////. | - | - | - | - | | - | - | | - | .//// | //// | |
| | Institutions | | - | | - | | | - | | | - | | //// | |
| | Corporates | | - | - | - | | | - | - | | - | 1/// | | |
| | Corporates - Of Which: Specialised Lending | 7/// | - | | - | | | | - | | | ./// | | |
| | Corporates - Of Which: SME | | - | | | | | | - | | - | · [/// | | |
| | Retail | | - | | - | - | | - | - | | - | • //// | | |
| | Retail - Secured on real estate property | 0,0% | - | | - | - | | - | - | | - | 1/// | | |
| | Retail - Secured on real estate property - Of Which: SME | 0,0% | - | | - | | | - | - | | | .//// | //// | |
| #NV | Retail - Secured on real estate property - Of Which: non-SME | 0,0% | - | | | | | - | - | | | ./// | | |
| #IVV | Retail - Qualifying Revolving | | - | | | | | | - | | | · //// | | |
| | Retail - Other Retail | | - | - | - | | | - | - | | - | ·/// | | |
| | Retail - Other Retail - Of Which: SME | | - | | - | | | | - | | | 1/// | | |
| | Retail - Other Retail - Of Which: non-SME | | - | | - | | | - | - | | - | | | |
| | Equity | //// | - | | - | | | - | - | | - | ./// | | |
| | Securitisation | | - | | - | | | - | - | | - | ./// | | |
| | Other non-credit obligation assets | | - | | - | | | - | | | - | ./// | //// | |
| | TOTAL | | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 0 | 0 0 | - 0 | - 0 | - |
| | Securitisation and re-securitisations positions deducted from capital * | 1/// | | | | | _ | _ | | | | .//// | <i>[[]</i> | |

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

| | | | | Exp | osure values (as of | 30/06/2013 | 3) ** | | | RWA (as of 30/06/2013) ** | | Value adjus | tments and provisions (as of | 30/06/2013) ** |
|------------------------|---|-----------------------------|---------------|-----------|---------------------|------------|-------------------------|---------------|-----------|---------------------------|-------------------------|-------------------------|------------------------------|-----------------------|
| unterparty Country (1) | | LTV % ** (as of 30/06/2013) | F-IRB | | A-IRB | | STA | F-IR | 3 | 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 Default |
| | Central banks and central governments | | - | - | - | - | | - | - | | | 1//// | ////. | //// |
| | 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% | - | | - | - | | - | - | | | | | |
| #NV | Retail - Secured on real estate property - Of Which: non-SME | 0,0% | | | | | | | | | | | | //// |
| #HVV | Retail - Qualifying Revolving | | - | | - | | | - | | | | | | |
| | Retail - Other Retail | | - | | - | - | | - | | | | | | |
| | Retail - Other Retail - Of Which: SME | | | | | | | | | | | | | /// |
| | Retail - Other Retail - Of Which: non-SME | | - | | - | | | - | | | | | | |
| | Equity | 1//// | - | - | - | - | | - | | | | | | /// |
| | Securitisation | | - | | - | | | - | - | | | //// | | |
| | Other non-credit obligation assets | | - | - | - | | | | - | | | //// | | |
| | TOTAL | | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 0 | 0 0 | - 0 | - 0 | - 0 |
| | Securitisation and re-securitisations positions deducted from capital * | 7777 | - | | | | | | | | | 7777 | 7777 | 777 |

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

| | | LTV % ** (as of | | Ехро | sure values (as | of 30/06/201 | 3) ** | | | RWA (as of 30/0 | 06/2013) ** | | Value adju | stments and provisions (as of 3 | 10/06/2013) ** |
|--------------------------|---|-----------------|---------------|-----------|-----------------|--------------|------------------------|----------------|-------------|-----------------|-------------|-------------------------|-------------------------|---------------------------------|-------------------------|
| Counterparty Country (1) | | 30/06/2013) | F-IRB | | A-IRE | 3 | STA | F-l | IRB | A-IRB | 3 | STA | F-IRB | A-IRB | STA |
| | | | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted Defaulte | l Non-defaulte | d Defaulted | Non-defaulted | Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulter |
| | 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% | - | | - | | - | - | | - | - | | | | |
| #NV | Retail - Secured on real estate property - Of Which: non-SME | 0,0% | | - | | | | | | | | | | | |
| 2 | Retail - Qualifying Revolving | | - | - | | | | | | - | - | | | | |
| | Retail - Other Retail | | 1 - | - | - | - | - | - | | - | - | | | | |
| | Retail - Other Retail - Of Which: SME | | | - | | | | | | | - | | | | |
| | Retail - Other Retail - Of Which: non-SME | /// | | - | - | | - | - | - | - | - | | | | |
| | Equity | /// | 1 - 1 | - | - | - | - | - | | - | - | | | | /// |
| | Securitisation | | - | | | | - | - | | - | | | | | |
| | Other non-credit obligation assets | | 1 | - | - | - | - | - | | - | - | | | | |
| | TOTAL | | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 0 | - 0 | - 0 | - 0 |
| | Securitisation and re-securitisations positions deducted from capital * | 1/// | - | | | | - | | | - | | | //// | //// | 777 |
| lotes 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

| | | | | Exposure values (a | s of 30/06/201 | 3) ** | | | RWA (as of 30/ | 06/2013) ** | | | alue adjustn | nents and provisions (as o | f 30/06/2013) ** |
|---------------------|---|-----------------------------|---------------------|--------------------|----------------|---------------|-----------|-------------------------|----------------|-------------|-------------------------|---------------|--------------|----------------------------|----------------------|
| erparty Country (1) | | LTV % ** (as of 30/06/2013) | F-IRB | A-I | RB | STA | | F-IRB | A-IRE | В | STA | F-IRB | | A-IRB | STA |
| | | | Non-defaulted Defau | ted Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted Defaulted | Non-defaulted | Defaulted | Non-defaulted Defaulted | Non-defaulted | Defaulted | Non-defaulted Defaulted | Non-defaulted Defaul |
| | 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% | - | - | - | - | | | - | - | | | بر - | | |
| | Retail - Secured on real estate property - Of Which: SME | 0,0% | - | - | - | - | | | - | | | | | | |
| #NV | Retail - Secured on real estate property - Of Which: non-SME | 0,0% | - | - | - | - | | | | | | | | //// | |
| #IVV | Retail - Qualifying Revolving | | | - | - | | | | - | | | | - | | |
| | Retail - Other Retail | | - | - | - | - | - | | - | - | | | | | |
| | Retail - Other Retail - Of Which: SME | | | | - | - | | | | | | | - | 7//. | |
| | Retail - Other Retail - Of Which: non-SME | | - | - | - | | | | | | | | | | |
| | Equity | | - | - | - | - | | | - | | | | د - | //// | |
| | Securitisation | | - | - | - | - | | | - | | | | | | |
| | Other non-credit obligation assets | | - | - | - | - | | | - | - | | | - | | |
| | TOTAL | | 0 0 | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 0 | - | 0 | - 0 | - |
| | Securitisation and re-securitisations positions deducted from capital * | 17777 | | - | | | | | - | | | | | //// | |

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

DE025

| | | | | Exp | osure values (as | of 30/06/201: | 3) ** | | | RWA (as of 30/06/ | /2013) ** | | Value adj | stments and provisions (as of | 30/06/2013) ** |
|------------------------|---|-----------------------------|---------------|-----------|------------------|---------------|-------------------------|---------------|-----------|-------------------|-----------|-------------------------|---|-------------------------------|------------------------|
| unterparty Country (1) | | LTV % ** (as of 30/06/2013) | F-IRI | В | A-IRE | 3 | STA | F-IR | :В | A-IRB | | STA | F-IRB | A-IRB | STA |
| | | | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted Defaulted | Non-defaulted | Defaulted | Non-defaulted D | Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulte |
| | Central banks and central governments | | - | - | - | - | | - | - | - | - | - | • //// | | |
| | Institutions | | | - | - | - | | | - | - | - | | | | |
| | Corporates | | - | | - | | | - | - | - | - | | | | |
| | Corporates - Of Which: Specialised Lending | | - | | | | | | | | | | 1/// | | //// |
| | Corporates - Of Which: SME | //// | - | | - | | | - | | - | | | \mathcal{M} | | |
| | Retail | | - | | - | | | - | - | - | - | | ·/// | | |
| | Retail - Secured on real estate property | 0,0% | - | | - | - | | - | - | - | - | | //// | | |
| | Retail - Secured on real estate property - Of Which: SME | 0,0% | - | | - | - | | - | - | - | - | | 1/// | | |
| #NV | Retail - Secured on real estate property - Of Which: non-SME | 0,0% | - | - | | - | | | - | - | | | 1/// | | 777. |
| #IVV | Retail - Qualifying Revolving | (//// | | - | | | | | - | - | | | | | |
| | Retail - Other Retail | | - | - | - | | | - | - | - | - | | | | |
| | Retail - Other Retail - Of Which: SME | | - | - | | | | | - | - | | | | | |
| | Retail - Other Retail - Of Which: non-SME | | | - | | | | | - | - | | | · / / / / | | |
| | Equity | | - | - | - | | | - | - | - | | | · [• • • • • • • • • • • • • • • • • • | | <i>[[] []</i> |
| | Securitisation | 1//// | - | - | - | - | | - | - | - | - | | 1/// | //// | //// |
| | Other non-credit obligation assets | | - | - | - | | | - | - | - | - | | | | //// |
| | TOTAL | | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 0 | - 0 | - 0 | - 0 |
| | Securitisation and re-securitisations positions deducted from capital * | | | - | | | | | - | - | - | | 1/// | 1/// | |

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

| | | | | Ехро | osure values (as | of 30/06/2013) ** | | | | | RWA (as of 30/06/2013) | * | Value adju | stments and provisi | ons (as of 30/06/2013) ** |
|--------------------------|---|-----------------------------|---------------|-----------|------------------|-------------------|-------------|-----------|---------------|-----------|------------------------|---------------------------|-------------------------|---------------------|-----------------------------------|
| Counterparty Country (1) | | LTV % ** (as of 30/06/2013) | F-IR | В | A-IR | В | STA | | F-IRE | 3 | A-IRB | STA | F-IRB | A-IRB | STA |
| | | | Non-defaulted | Defaulted | Non-defaulted | Defaulted No | n-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted Defaulte | d Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted [| Defaulted Non-defaulted Defaulted |
| | Central banks and central governments | | | - | - | - | - | - | - | - | - | | | | |
| | Institutions | | | | - | - | | | | - | - | | //// | | .///. |
| | Corporates | | | | - | - | | | | - | - | | | | |
| | Corporates - Of Which: Specialised Lending | | | | - | - | | | | - | - | | | | 1/// |
| | Corporates - Of Which: SME | | | | - | - | | | | - | - | | | | . //// |
| | Retail | | | | - | - | | | | - | - | | | | ./// |
| | Retail - Secured on real estate property | 0,0% | | | | | | | | - | - | | | | |
| | Retail - Secured on real estate property - Of Which: SME | 0,0% | | | | - | - | - | | - | - | | | | -//// |
| #NV | Retail - Secured on real estate property - Of Which: non-SME | 0,0% | | | | - | | | | | | | | | 1/// |
| | Retail - Qualifying Revolving | | | | | - | | | | - | - | | //// | | |
| | Retail - Other Retail | | - | | - | - | | | | - | | | //// | | 1/// |
| | Retail - Other Retail - Of Which: SME | | | | - | - | | | | | - | | | | |
| | Retail - Other Retail - Of Which: non-SME | | | - | - | - | | | - | | - | | | | |
| | Equity | | 4 . | | - | - | | - | | - | | | | | |
| | Securitisation | | | | - | - | | | | - | - | | | | |
| | Other non-credit obligation assets | | | - | | - | - | - | | - | - | | | | -//// |
| | TOTAL | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 0 | - 0 | - | 0 - 0 |
| | Securitisation and re-securitisations positions deducted from capital * | 1/// | | | - | - | | | | - | - | | 7777 | //// | ./// |

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

| | | | Ex | posure values (as of 30/0 | 6/2013) ** | | RWA (as of 30/06/2013) ** | | Value adjus | tments and provisions (as of | f 30/06/2013) ** |
|-----------------|---|-----------------------------|-------------------------|---------------------------|------------------------------|---------------------------|---------------------------|-------------------------|-------------------------|------------------------------|----------------------|
| rty Country (1) | | LTV % ** (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 Defa | ulted Non-defaulted Defaulte | d Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaul |
| | Central banks and central governments | | - | - - | - - | | - | | //// | | |
| | Institutions | | | | | | | | | | |
| | Corporates | | | | | | | | | | |
| | Corporates - Of Which: Specialised Lending | | - | | | | | | | | |
| | Corporates - Of Which: SME | | - | | | | | | | | |
| | Retail | _/// | | | | | | | <u> </u> | /// | |
| | 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% | | | | | | | | | |
| #NV | Retail - Qualifying Revolving | | - | | | | | | | | |
| | Retail - Other Retail | | 4 - | | | | | | | | |
| | Retail - Other Retail - Of Which: SME | | - | | | | | | | | |
| | Retail - Other Retail - Of Which: non-SME | | | | | | | | | | |
| | Equity | | | | | | | | | | |
| | Securitisation | | - | | | | | | | | |
| | Other non-credit obligation assets | | - | | | | | | | | |
| | TOTAL | | 0 0 | 0 | 0 0 | 0 0 | 0 0 | 0 0 | - 0 | - 0 | - |
| | Securitisation and re-securitisations positions deducted from capital * | | | | | | | | | | |

Notes and definitions

I) 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

Explanatory footnotes
In this context HSH Nordbank AG would life 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-Holdein (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 |
| Total | 78.823 | 66.893 |

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.

(in million Euro)

| | 31.12 | .2012 | 30.06 | .2013 |
|--------------------------|-------------------|-------|-------------------|-------|
| | TOTAL RISK AMO | | TOTAL RISK AMO | |
| | 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.

| (in million Euro) | | _ | | | | | | | |
|----------------------------|---------------------|-----------|--|-----------------|-------------------------------|--|---|--|--|
| | | | ET LONG EXPOSURES the gross of provisions) (1) | (gross exposure | es (long) net of cash short p | RECT POSITIONS ositions of sovereign debt to sa maturity matching) (1) | other counterparties only | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) |
| Residual Maturity | Country / Region | | 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 ⁽²⁾ | 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] | | 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] | Austria | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 10 307 | 0 283 | 10 307 | 10 24 | 0 | 0 | 0 | 0 |
| [10Y - more] Total | | 317 | 283 | 307 317 | 34 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | Belgium | 20 | 0 | 20 | 20 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | beigium | 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 |
| Total | | 272 | 0 | 272 | 20 | 252 | 0 | 0 | 0 |
| [0-3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] [1Y - 2Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y-3Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Bulgaria | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] | | 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] | Cyprus | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | - 7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| lotal | | U | U | U | U | U | U | U | U |

| (in million Euro) | | | | | | | | | |
|----------------------|---------------------|----|---|-----------------|-------------------------------|--|---|--|--|
| | | | CT LONG EXPOSURES ue gross of provisions) (1) | (gross exposure | es (long) net of cash short p | RECT POSITIONS ositions of sovereign debt to s a maturity matching) (1) | other counterparties only | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) |
| Residual Maturity ↓ | Country / Region | | 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 ⁽²⁾ | 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] | | 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] | Czech Republic | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Czecii Kepublic | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] | | 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] | Denmark | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Bornnan | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] | | 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] | Estonia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] | - | 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] | Finland | 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 |
| Total | | 12 | 0 | 12 | 12 | 0 | 0 | 0 | 0 |

| (in million Euro) | | _ | | | | | | | |
|---------------------------|---------------------|-------|---|-----------------|-------------------------------|--|---|--|--|
| | | | CT LONG EXPOSURES ue gross of provisions) (1) | (gross exposure | es (long) net of cash short p | RECT POSITIONS ositions of sovereign debt to s a maturity matching) (1) | other counterparties only | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) |
| Residual Maturity ↓ | Country / Region | | 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 ⁽²⁾ | 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] | | 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] | France | 223 | 0 | 223 | 223 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Tance | 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 |
| Total | | 744 | 0 | 744 | 744 | 0 | 0 | 0 | 0 |
| [0-3M] | | 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] | Germany | 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 |
| Total | | 8.719 | 3.855 | 8.718 | 2.623 | 994 | 468 | -122 | 0 |
| [0-3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] [1Y - 2Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y-2Y] [2Y-3Y] | | 7 | 0 | 0 2 | 2 | 0 | 0 | 0 | 0 |
| [21 - 31] [3Y - 5Y] | Greece | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [51 - 31] [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 7 | 0 | 2 | 2 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | Uhan | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Hungary | 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 |
| Total | | 17 | 5 | 17 | 12 | 0 | 0 | 0 | 0 |
| | | | | | | | | | |

| (in million Euro) | | | | | | | | | |
|------------------------------|---------------------|---------|---|-----------------|-------------------------------|--|--|--|--|
| | | | T LONG EXPOSURES e gross of provisions) (1) | (gross exposure | es (long) net of cash short p | RECT POSITIONS ositions of sovereign debt to s a maturity matching) (1) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) | |
| Residual Maturity | Country / Region | | 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 ⁽²⁾ | 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] | | 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] | Iceland | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | Ireland | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | ITEIAIIG | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] [1Y - 2Y] | | 0 91 | 0 | 0 91 | 0 | 0 91 | 0 | 0 | 0 |
| [2Y - 3Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Italy | 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 |
| Total | | 523 | 0 | 523 | 41 | 422 | 0 | 0 | 0 |
| [0-3M] | | 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] | Latvia | 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] Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| I Utai | | U | U | U | U | U | 0 | U | U |

| (in million Euro) | | | | | | | | | |
|------------------------------|---------------------|---|--|-----------------|-------------------------------|--|--|--|--|
| | | | ET LONG EXPOSURES use gross of provisions) (1) | (gross exposure | es (long) net of cash short p | RECT POSITIONS ositions of sovereign debt to s a maturity matching) (1) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) | |
| Residual Maturity | Country / Region | | 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 ⁽²⁾ | 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] | | 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] | Liechtenstein | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] | | 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] | Listerinain | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Lithuania | 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 |
| Total | | 6 | 0 | 6 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] [3Y - 5Y] | Luxembourg | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | Malta | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | iviaita | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| (in million Euro) | | | | | | | | | |
|------------------------------|---------------------|-----------|--|-----------------|-------------------------------|--|--|--|--|
| | | | ET LONG EXPOSURES see gross of provisions) (1) | (gross exposure | es (long) net of cash short p | RECT POSITIONS ositions of sovereign debt to s a maturity matching) (1) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) | |
| Residual Maturity ↓ | Country / Region | | 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 ⁽²⁾ | 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] | | 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] | Netherlands | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | | 12 | 0 | 12 | 12 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] [10Y - more] | | 44 0 | 0 | 44 0 | 44 0 | 0 | 0 | 0 | 0 0 |
| Total | | 56 | 0 | 56 | 56 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | Norway | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] | | 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] | Poland | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | | 8 27 | 0 | 8 | 8 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] [10Y - more] | | 0 | 0 | 27 0 | 0 | 0 | 0 | 0 | 0 0 |
| Total | | 35 | 0 | 35 | 8 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | D- who well | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 50 |
| [3Y - 5Y] | Portugal | 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 |
| Total | | 80 | 0 | 80 | 0 | 50 | 0 | 0 | 50 |

| (in million Euro) | | | | - | | | | | |
|---------------------------|---------------------|-----|--|-----------------|-------------------------------|--|---|--|--|
| | | | ET LONG EXPOSURES the gross of provisions) (1) | (gross exposure | es (long) net of cash short p | RECT POSITIONS ositions of sovereign debt to s a maturity matching) (1) | other counterparties only | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) |
| Residual Maturity ↓ | Country / Region | | 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 ⁽²⁾ | 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] | | 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] | Romania | 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] Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | Oleverkie | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Slovakia | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] | | 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] [3Y - 5Y] | Slovenia | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | Spain | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Opani | 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 |
| Total | | 178 | 45 | 175 | 0 | 0 | 0 | 0 | 0 |

| (in million Euro) | | | | | | | | | |
|------------------------|---------------------|------------------|--|------------------|-------------------------------|--|--|--|--|
| | | | ET LONG EXPOSURES the gross of provisions) (1) | (gross exposure | es (long) net of cash short p | RECT POSITIONS ositions of sovereign debt to s a maturity matching) ⁽¹⁾ | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) | |
| Residual Maturity ↓ | Country / Region | | 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 ⁽²⁾ | 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] | | 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] | Sweden | 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 |
| Total [0 - 3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | | 0 | 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] | United Kingdom | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] | | 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] | Australia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Australia | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | 1 | 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] | Canada | 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] Total | | 75 170 | 0 | 75 170 | 0 | 75 142 | 0 | 0 | 0 |
| I Ulai | | 170 | U | 170 | U | 142 | U | U | U |

| Country Region | (in million Euro) | | | | _ | | | | | |
|--|-------------------|--------------|-----|---------------------------------------|-----------------|-------------------------------|---|----------------------------|---|---|
| Page Country Region | | | | | (gross exposure | es (long) net of cash short p | ositions of sovereign debt to | EXPOSURES IN | EXPOSURES (3) | |
| SM-1Y Hong Kong Property Hong Kong SM-1Y Hong Kong Hong Kong SM-1Y Hong Kong Hong Kong SM-1X Hong Kong Ho | Residual Maturity | | | | | • | at fair value through profit&loss) banking book | of which: Financial assets | (Derivatives with positive fair value + Derivatives with negative | (Derivatives with positive fair value + Derivatives with negative |
| Triangle Hong Kong O | | | | 0 | | - | | | | |
| [2Y-3Y] Hong Kong 0 | | | | | | | | | | |
| SY-5Y SY-10Y SY-5Y SWitzerland | | | | | | | | | | |
| SY-10Y | | Hona Kona | | | | | | | | |
| 101 - more | | | | - | | - | | | | |
| Total | | | | | | - | | | | |
| 10-3M 13M-1Y 12Y-2Y 13Y-3Y 13Y-3Y 14Y-2Y 16Y-3Y 16 | | | | <u> </u> | | - | | | | |
| [3M-1Y] | | | | · · | - | • | | | • | |
| (1Y-2Y) | | | | | | | | | | |
| Total | | | | | | | | _ | | |
| | | _ | | - | | - | | | | |
| [5Y-10Y] [10Y-more] | | Japan | | · · · · · · · · · · · · · · · · · · · | | | | - | | |
| Total | | | | - | | 0 | | | | |
| Total | | | 51 | 0 | 51 | 0 | 0 | 0 | 0 | 0 |
| Total | | | 51 | 0 | 51 | 0 | 0 | 0 | 0 | 0 |
| (1Y-2Y) | | | | | | - | | | | 0 |
| [2Y-3Y] U.S. 0 | | | | | | - | | | | |
| Sample Section Secti | | | | | | - | | | | |
| System Solution | | U.S. | | - | | | | | | |
| Total 0 | | | | | | | | | | |
| Total 14 0 14 0 </td <td></td> | | | | | | | | | | |
| [0-3M] [3M-1Y] [3M-1Y] 0 0 0 0 0 [1Y-2Y] 0 0 0 0 0 [2Y-3Y] 0 0 0 0 0 [3Y-5Y] 0 0 0 0 0 [5Y-10Y] 0 0 0 0 0 [10Y-more] 0 0 0 0 0 | | | | | | | | | | |
| [3M-1Y] 0 0 0 0 0 0 [1Y-2Y] 0 0 0 0 0 0 [2Y-3Y] 0 0 0 0 0 0 [3Y-5Y] 0 0 0 0 0 0 [5Y-10Y] 0 0 0 0 0 0 [10Y-more] 88 88 88 0 0 0 0 0 | | | | | | | | | | |
| [1Y-2Y] Switzerland 0 0 0 0 0 0 0 [2Y-3Y] 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 [10Y-more] 88 88 88 0 0 0 0 0 | | | | | | | | | | |
| [2Y-3Y] Switzerland 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 [10Y-more] 88 88 88 0 0 0 0 0 | | | | | | | | | | |
| [3Y - 5Y] Switzerland 125 125 125 0 <td></td> <td>Outton day !</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> | | Outton day ! | | | | | | | | |
| [5Y - 10Y] 0 0 0 0 0 0 0 0 [10Y - more] 88 88 88 0 0 0 0 0 0 0 | | Switzerland | • | - | | • | | • | · · · · · · · · · · · · · · · · · · · | |
| [10Y - more] 88 88 88 0 0 0 0 0 0 | | | | | | - | | | | |
| Total 213 213 213 0 0 0 0 0 | | | 88 | 88 | | 0 | 0 | 0 | 0 | 0 |
| | Total | | 213 | 213 | 213 | 0 | 0 | 0 | 0 | 0 |

| (in million Euro) | | | | | | | | | |
|---------------------------|---------------------|---------------|---|-----------------|-------------------------------|--|--|--|--|
| | | | CT LONG EXPOSURES ue gross of provisions) (1) | (gross exposure | es (long) net of cash short p | RECT POSITIONS ositions of sovereign debt to s a maturity matching) (1) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) | |
| Residual Maturity ↓ | Country / Region | | 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 ⁽²⁾ | 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] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y-2Y] | Other advanced | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | economies non | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | EEA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 7 7 | 0 | 7 7 | 7 7 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] [3M - 1Y] | - | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y-2Y] | Other Central | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | and Eastern | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Europe countries | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | non EEA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] | | 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] | Middle East | 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] Total | | 0 | 0 | 0 0 | 0 | 0 | 0 0 | 0 | 0 |
| [0 - 3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | Latin America | 3 | 3 | 3 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | and the | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | Caribbean | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 |
| [10Y - more] |] | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 3 | 3 | 3 | 0 | 0 | 0 | 0 | 6 |
| | | | | | | | | | |

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

as of 31 December 2012

DE025 HSH Nordbank AG, Hamburg

50

| (in million Euro) | | | | | | | | | |
|-------------------|---------------------|---|--|---------------|---------------------------------|--|---|--|--|
| | | | CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾ | (gross exposu | ires (long) net of cash short p | RECT POSITIONS ositions of sovereign debt to s a maturity matching) (1) | other counterparties only | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) |
| Residual Maturity | Country / Region | | 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 ⁽²⁾ | 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] | | 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] | Africa | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Anica | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | Others | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | 0 | 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 |
| Total | | 7 | 7 | 7 | 0 | 0 | 0 | 0 | 0 |

Notes and definitions

TOTAL EEA 30

10.967

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

10.958

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

4.189

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

1.718

468

-122

3.552

| (in million Euro) | | | | | | | | | |
|---------------------------|---------------------|-------------------|---|--------------------|-------------------------------|--|------------------------------|--|--|
| | | | ET LONG EXPOSURES te gross of provisions) ⁽¹⁾ | (gross exposures (| long) net of cash short posi | RECT POSITIONS tions of sovereign debt to oth maturity matching) ⁽¹⁾ | her counterpaties only where | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) |
| Residual Maturity ↓ | Country / Region | | 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 | 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] | | 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] | Austria | 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] Total | | 278 354 | 278 278 | 278 353 | 7 5 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | D 1 . | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Belgium | 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 |
| Total | | 257 | 0 | 257 | 0 | 257 | 0 | 0 | 0 |
| [0-3M] | | 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] [3Y - 5Y] | Bulgaria | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | Cyprus | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Cypius | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| (in million Euro) | | | | | | | | | |
|---------------------------|---------------------|----|--|--------------------|-------------------------------|--|--|--|--|
| | | | T LONG EXPOSURES e gross of provisions) ⁽¹⁾ | (gross exposures (| long) net of cash short posi | RECT POSITIONS tions of sovereign debt to oth maturity matching) ⁽¹⁾ | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) | |
| Residual Maturity ↓ | Country / Region | | 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 ⁽²⁾ | 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] | | 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] | Czech Republic | 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] Total | | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 |
| [0 - 3M] | | 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] | Danis and | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Denmark | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] | | 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] | Estonia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y-2Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | Finland | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | FIIIIAIIU | 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 |
| Total | | 17 | 0 | 17 | 17 | 0 | 0 | 0 | 0 |

| (in million Euro) | | | | | | | | | |
|------------------------|---------------------|-----------------------|---|-----------------------|-------------------------------|--|--|--|--|
| | | | et LONG EXPOSURES e gross of provisions) (1) | (gross exposures (| long) net of cash short posi | RECT POSITIONS tions of sovereign debt to otl maturity matching) ⁽¹⁾ | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) | |
| Residual Maturity | Country / Region | | 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 ⁽²⁾ | 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] | | 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] | France | 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 |
| Total | | 674 | 0 | 674 | 674 | 0 | 0 | 0 | 0 |
| [0-3M] | | 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] | Germany | 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] Total | | 2.766 9.453 | 1.825 3.633 | 2.766 9.424 | 0 3.621 | 818 | 0 609 | -65 -108 | 0 |
| [0 - 3M] | | 9.453 0 | 0 | 9.424 | 3.621 0 | 973 0 | 0 | -108 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] | Greece | 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 |
| Total | | 7 | 0 | 4 | 4 | 0 | 0 | 0 | 0 |
| [0-3M] | | 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] | Hungon/ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Hungary | 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 |
| Total | | 17 | 5 | 16 | 11 | 0 | 0 | 0 | 0 |
| | | | | | | | | | |

| (in million Euro) | | | | | | | | | |
|------------------------|---------------------|-----|---|--------------------|-------------------------------|--|--|--|--|
| | | | ET LONG EXPOSURES be gross of provisions) (1) | (gross exposures (| (long) net of cash short posi | RECT POSITIONS itions of sovereign debt to ot maturity matching) (1) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) | |
| Residual Maturity | Country / Region | | 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 ⁽²⁾ | 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] | | 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] | Iceland | 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 |
| Total [0 - 3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | | 0 | 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] | Ireland | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] | | 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] | Italy | 50 | 0 | 50 | 0 | 50 | 0 | 0 | 0 |
| [3Y - 5Y] | italy | 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 |
| Total | | 501 | 0 | 501 | 40 | 399 | 0 | 0 | 0 |
| [0-3M] | | 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] | Latvia | 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] Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| lotai | | U | U | U | U | U | U | 0 | U |

| (in million Euro) | | | | | | | | | |
|---------------------------|---------------------|---|---|--------------------|-------------------------------|--|--|--|--|
| | | | T LONG EXPOSURES e gross of provisions) (1) | (gross exposures (| long) net of cash short posi | RECT POSITIONS tions of sovereign debt to oth maturity matching) ⁽¹⁾ | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) | |
| Residual Maturity ↓ | Country / Region | | 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 ⁽²⁾ | 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] | | 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] | Liechtenstein | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | 2.00.110.1010.11 | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] | | 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] | Lithuania | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | Luxembourg | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] | | 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] | Malta | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | ivialia | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| Residual Maturity Country / Region Region Country / Region Region | (in million Euro) | | | | | | | | | |
|--|-------------------|-------------|----|-----|--------------------|-------------------------------|---|----------------------------|---|---|
| Performance | | | | | (gross exposures (| (long) net of cash short posi | itions of sovereign debt to ot | EXPOSURES IN | EXPOSURES (3) | |
| SM -1Y SY -5Y SY -1SY | Residual Maturity | | | | | • | at fair value through profit&loss) banking book | of which: Financial assets | (Derivatives with positive fair value + Derivatives with negative | (Derivatives with positive fair value + Derivatives with negative |
| Triangle Triangle | | | | 0 | | - | | | | |
| 2Y-3Y SY-5Y SY-10Y SY-5Y SY-5Y SY-5Y SY-5Y SY-5Y SY-10Y SY-5Y SY-5Y SY-5Y SY-10Y SY-5Y SY-5Y SY-5Y SY-5Y SY-10Y SY-5Y SY-5Y SY-10Y SY-5Y SY-10Y SY-5Y SY-10Y SY-5Y SY-5Y SY-5Y SY-10Y SY-5Y SY-10Y SY-5Y SY-10Y SY-5Y | | | | | | | | | | |
| SY-SY SY-10Y SS 12 0 12 12 12 0 0 0 0 0 0 0 0 0 | | | | | | | | | - | |
| Sy -10Y 10Y - more | | Netherlands | | | | - | | | - | |
| Total | | | | - | | | | | - | |
| Total | | | | | | | | | - | |
| 10-3M 13M-1Y 17Y-2Y 17Y-2 | | | | | | | | | | |
| [3M -1Y] | | | | - | | | | - | | |
| (1Y-2Y) | | | | · | | | | | | |
| Total Poland Po | | | | • | | | | | | |
| | | Manager | | - | | - | | | | |
| Total | | Norway | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total Poland Po | | | | | | - | | | | |
| [2Y-3Y] Poland 0 <t< td=""><td></td><td></td><td></td><td></td><td></td><td>-</td><td></td><td></td><td></td><td></td></t<> | | | | | | - | | | | |
| SY - 5Y Poland 8 | | | | | | - | | | | |
| [5Y - 10Y] 23 0 23 0 <t< td=""><td></td><td>Poland</td><td></td><td></td><td></td><td>-</td><td></td><td></td><td>-</td><td></td></t<> | | Poland | | | | - | | | - | |
| Total | | | | | | | | | - | |
| Total 31 | | | | | | | | | | |
| [0-3M] 0 <td></td> | | | | | | | | | | |
| [3M-1Y] 0 0 0 0 0 0 [1Y-2Y] 0 0 0 0 0 0 [2Y-3Y] 0 0 0 0 0 0 [3Y-5Y] 0 0 0 0 0 0 [5Y-10Y] 0 0 0 0 0 0 [10Y-more] 80 0 80 0 50 0 0 | | | | | | | | | | • |
| [1Y-2Y] Portugal 0 | | | | | | | | | | |
| [2Y-3Y] Portugal 0 0 0 0 0 0 0 50 [3Y-5Y] 0 | | | | - | | | | | | |
| SY - 5Y Portugal | | Dowt | | · | | | | | | |
| [5Y - 10Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | Portugai | | · · | - | • | | | | |
| | | | 0 | 0 | | 0 | 0 | 0 | 0 | 0 |
| Total 80 0 80 0 50 0 0 50 | [10Y - more] | | 80 | 0 | 80 | 0 | 50 | 0 | 0 | 0 |
| | Total | | 80 | 0 | 80 | 0 | 50 | 0 | 0 | 50 |

| (in million Euro) | | | | | | | | | |
|------------------------|---------------------|-----|--|--------------------|-------------------------------|--|--|--|--|
| | | | CT LONG EXPOSURES are gross of provisions) (1) | (gross exposures (| (long) net of cash short posi | RECT POSITIONS itions of sovereign debt to ot maturity matching) (1) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) | |
| Residual Maturity ↓ | Country / Region | | 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 ⁽²⁾ | 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] | | 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] | Romania | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] | | 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] | Slovakia | 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] Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | Slovenia | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] | | 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] | Spain | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Spain | 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 |
| Total | | 173 | 40 | 172 | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | | |

| (in million Euro) | | | | | | | | | |
|---------------------------|---------------------|-----|--|--------------------|-------------------------------|--|--|--|--|
| | | | ET LONG EXPOSURES the gross of provisions) (1) | (gross exposures (| (long) net of cash short posi | RECT POSITIONS tions of sovereign debt to oth maturity matching) ⁽¹⁾ | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) | |
| Residual Maturity | Country / Region | | 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 ⁽²⁾ | 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] | | 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] | Sweden | 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] Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | United Kingdom | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | United Kingdom | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] [3Y - 5Y] | Australia | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y-2Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y-3Y] | Canada | 84 | 0 | 84 | 0 | 58 | 0 | 0 | 0 |
| [3Y - 5Y] | Gariada | 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 |
| Total | | 159 | 0 | 159 | 0 | 133 | 0 | 0 | 0 |

| (in million Euro) | | | | | | | | | |
|--------------------------|---------------------|-----|---|--------------------|-------------------------------|--|--|--|--|
| | | | ET LONG EXPOSURES to gross of provisions) (1) | (gross exposures (| long) net of cash short posi | RECT POSITIONS tions of sovereign debt to oth maturity matching) ⁽¹⁾ | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) | |
| Residual Maturity ↓ | Country / Region | | 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 ⁽²⁾ | 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] | | 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] | Hong Kong | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] [3M-1Y] | | 0 | 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] | Japan | 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 |
| Total | | 50 | 0 | 50 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | U.S. | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | 0.0. | 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 |
| Total | | 34 | 0 | 34 | 0 | 0 | 34 | 0 | 0 |
| [0-3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] [2Y - 3Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 0 |
| [2Y - 3Y] [3Y - 5Y] | Switzerland | 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 |
| Total | | 211 | 211 | 211 | 0 | 0 | 0 | 0 | 0 |
| | | | | | - | | · · | · · | |

| (in million Euro) | | | | | | | | | |
|----------------------------|---------------------|----------|--|--------------------|-------------------------------|--|--|--|--|
| | | | T LONG EXPOSURES e gross of provisions) ⁽¹⁾ | (gross exposures (| long) net of cash short posi | RECT POSITIONS tions of sovereign debt to oth maturity matching) ⁽¹⁾ | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) | |
| Residual Maturity ↓ | Country / Region | | 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 ⁽²⁾ | 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] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y-2Y] | Other advanced | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | economies non | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | EEA | 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 |
| Total | | 7 | 0 | 7 | 7 | 0 | 0 | 0 | 0 |
| [0-3M] [3M-1Y] | - | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 0 |
| [1Y - 2Y] | Other Central | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | and eastern | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Europe countries | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | non EEA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] | | 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] | Middle East | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] [3M-1Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] [1Y - 2Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | Latin America | 3 | 3 | 3 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | and the | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4 |
| [5Y - 10Y] | Caribbean | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 |
| [10Y - more] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | 1 | 3 | 3 | 3 | 0 | 0 | 0 | 0 | 5 |
| | | - | - | | - | - | - | • | |

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

as of 30 June 2013

DE025 HSH Nordbank AG, Hamburg

| Decidual Meturity | | GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1) | | (gross exposure: | s (long) net of cash short posi | RECT POSITIONS tions of sovereign debt to ott maturity matching) ⁽¹⁾ | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) | |
|----------------------|---------------------|--|---|------------------|---------------------------------|--|--|--|--|
| Residual Maturity ↓ | Country / Region | | 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 ⁽²⁾ | 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] | | 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] | Africa | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Africa | 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 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] | | 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] | Others | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Ouleis | 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 |
| Total | | 6 | 6 | 6 | 0 | 0 | 0 | 0 | 0 |

| TOTAL EEA 30 | 11.621 | 3.956 | 11.586 | 4.506 | 1.679 | 609 | -108 | 50 |
|--------------|--------|-------|--------|-------|-------|-----|------|----|
|--------------|--------|-------|--------|-------|-------|-----|------|----|

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

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.

(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 |
| Total RWA ⁽¹⁾ | 61.025 | 38.288 |

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.