



<b>Bank Name</b>	HSB NORDBANK AG-Group (sub-consolidated level)
<b>LEI Code</b>	TUKDD90GPC79G1KOE162
<b>Country Code</b>	DE

Within the scope of the EBA Transparency Exercise 2018, data on the highest consolidation level of the financial holding company, HSB Beteiligungs Management GmbH, is published on EBA's website. However, the bank's investor and financial reporting focuses mainly on the sub-consolidated group level of HSB Nordbank AG and is based on the IFRS financial statements of the latter. Furthermore, following a successful privatisation, HSB Beteiligungs Management GmbH will be terminated and HSB Nordbank AG will once again be the highest level of consolidation. For this reason, on its own investor relations website the institution will publish both the EBA Transparency Exercise 2018 data at the highest consolidation level for the financial holding HSB Beteiligungs Management GmbH, and the sub-consolidated group level data of HSB Nordbank AG. The data referring to the sub-consolidated group level of HSB Nordbank AG is published on the institution's own responsibility; hence, the relevant templates have not been reviewed by the supervisory authorities..

Capital

HSH NORDBANK AG-Group (sub-consolidated level)

		(in EUR, %)	As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
<b>OWN FUNDS</b>	<b>A</b>	<b>OWN FUNDS</b>	<b>6.963</b>	<b>6.600</b>	C 01.00 (r010,d010)	Articles 4(118) and 72 of CRR
	<b>A.1</b>	<b>COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)</b>	<b>4.158</b>	<b>3.973</b>	C 01.00 (r020,d010)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	3.093	3.093	C 01.00 (r030,d010)	Articles 36(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	1.309	1.063	C 01.00 (r130,d010)	Articles 36(1) point (c), 29(2) and 36 (1) points (a) and (f) of CRR
	A.1.3	Accumulated other comprehensive income	-25	160	C 01.00 (r180,d010)	Articles 4(100), 26(1) point (d) and 36 (1) point (f) of CRR
	A.1.4	Other Reserves	0	0	C 01.00 (r200,d010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	C 01.00 (r210,d010)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	C 01.00 (r230,d010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-66	-63	C 01.00 (r250,d010)	Articles 32 to 35 of and 36 (1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-10	-10	C 01.00 (r300,d010) + C 01.00 (r340,d010)	Articles 4(113), 36(1) point (b) and 37 of CRR; Articles 4(115), 36(1) point (b) and 37 point (a) of CRR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-48	-5	C 01.00 (r370,d010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-1	-3	C 01.00 (r380,d010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	C 01.00 (r390,d010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	C 01.00 (r430,d010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	C 01.00 (r440,d010)	Article 36(1) point (i) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	-5	-33	C 01.00 (r450,d010) + C 01.00 (r460,d010) + C 01.00 (r470,d010) + C 01.00 (r471,d010) + C 01.00 (r472,d010)	Articles 4(36), 36(1) point (a) (i) and 89 to 91 of CRR; Articles 36(1) point (a) (i), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point k) (ii) and 379(3) of CRR; Articles 36(3) points (iv) and 153(3) of CRR and Articles 36(1) point k) (v) and 155(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	-5	-33	C 01.00 (r460,d010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	C 01.00 (r480,d010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	-263	-223	C 01.00 (r490,d010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	C 01.00 (r500,d010)	Articles 4(27); 36(1) point (i); 43, 45, 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceeding the 17.65% threshold	0	0	C 01.00 (r510,d010)	Article 48 of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	C 01.00 (r524,d010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	-6	C 01.00 (r529,d010)	-
	A.1.21	Transitional adjustments	175	0	CA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	C 01.00 (r220,d010)	Articles 48(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	C 01.00 (r240,d010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	175	0	C 01.00 (r520,d010)	Articles 469 to 472, 478 and 481 of CRR
<b>A.2</b>	<b>ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)</b>	<b>996</b>	<b>883</b>	C 01.00 (r530,d010)	Article 61 of CRR	
A.2.1	Additional Tier 1 Capital instruments	0	0	C 01.00 (r540,d010) + C 01.00 (r570,d010)		
A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	C 01.00 (r720,d010)		
A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	C 01.00 (r690,d010) + C 01.00 (r700,d010) + C 01.00 (r710,d010) + C 01.00 (r740,d010) + C 01.00 (r744,d010) + C 01.00 (r748,d010)		
A.2.4	Additional Tier 1 transitional adjustments	996	883	C 01.00 (r660,d010) + C 01.00 (r680,d010) + C 01.00 (r730,d010)		
<b>A.3</b>	<b>TIER 1 CAPITAL (net of deductions and after transitional adjustments)</b>	<b>5.154</b>	<b>4.856</b>	C 01.00 (r015,d010)	Article 25 of CRR	
<b>A.4</b>	<b>TIER 2 CAPITAL (net of deductions and after transitional adjustments)</b>	<b>1.809</b>	<b>1.744</b>	C 01.00 (r750,d010)	Article 71 of CRR	
A.4.1	Tier 2 Capital instruments	1.657	1.585	C 01.00 (r760,d010) + C 01.00 (r890,d010)		
A.4.2	Other Tier 2 Capital components and deductions	108	123	C 01.00 (r910,d010) + C 01.00 (r920,d010) + C 01.00 (r930,d010) + C 01.00 (r940,d010) + C 01.00 (r950,d010) + C 01.00 (r970,d010) + C 01.00 (r974,d010) + C 01.00 (r978,d010)		
A.4.3	Tier 2 transitional adjustments	44	35	C 01.00 (r880,d010) + C 01.00 (r900,d010) + C 01.00 (r960,d010)		
<b>OWN FUNDS REQUIREMENTS</b>	<b>B</b>	<b>TOTAL RISK EXPOSURE AMOUNT</b>	<b>22.180</b>	<b>24.824</b>	C 02.00 (r010,d010)	Articles 92(3), 95, 96 and 98 of CRR
B.1	Of which: Transitional adjustments included	62	0	C 05.01 (r010,d040)		
<b>CAPITAL RATIOS (%)</b> Transitional period	<b>C.1</b>	<b>COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)</b>	<b>18,75%</b>	<b>16,01%</b>	CA3 (1)	-
	<b>C.2</b>	<b>TIER 1 CAPITAL RATIO (transitional period)</b>	<b>23,24%</b>	<b>19,56%</b>	CA3 (3)	-
	<b>C.3</b>	<b>TOTAL CAPITAL RATIO (transitional period)</b>	<b>31,39%</b>	<b>26,59%</b>	CA3 (5)	-
<b>CET1 Capital Fully loaded</b>	<b>D</b>	<b>COMMON EQUITY TIER 1 CAPITAL (fully loaded)</b>	<b>3.983</b>	<b>3.973</b>	A.1-A.1.13-A.1.21+MIN(A.2+A.1.13-A.2.2-A.2.4-MIN(A.4+A.2.2-A.4.3.0.0))	-
<b>CET1 RATIO (%) Fully loaded<sup>(1)</sup></b>	<b>E</b>	<b>COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)</b>	<b>18,01%</b>	<b>16,01%</b>	(D.1)/(B-B.1)	-
<b>Memo items</b>	<b>F</b>	<b>Adjustments to CET1 due to IFRS 9 transitional arrangements</b>			C 05.01 (r440,d010)	
	<b>F</b>	<b>Adjustments to AT1 due to IFRS 9 transitional arrangements</b>			C 05.01 (r440,d020)	
	<b>F</b>	<b>Adjustments to T2 due to IFRS 9 transitional arrangements</b>			C 05.01 (r440,d030)	
	<b>F</b>	<b>Adjustments included in RWAs due to IFRS 9 transitional arrangements</b>			C 05.01 (r440,d040)	

<sup>(1)</sup> Fully loaded CET1 capital ratio estimation based on the formulae stated in column "COREP CODE"

**Leverage ratio**  
 HSH NORDBANK AG-Group (sub-consolidated level)

(mln EUR, %)		As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	5.154	4.856	C 47.00 (r320,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
A.2	Tier 1 capital - fully phased-in definition	3.969	3.973	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	67.018	60.901	C 47.00 (r300,c010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	66.942	60.901	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	7,7%	8,0%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	5,9%	6,5%	C 47.00 (r330,c010)	



**Risk exposure amounts**

HSH NORDBANK AG-Group (sub-consolidated level)

(mln EUR)	As of 31/12/2017	as of 30/06/2018
Risk exposure amounts for credit risk	18.614	21.367
Risk exposure amount for securitisation and re-securitisations in the banking book	3.811	607
Risk exposure amount for contributions to the default fund of a CCP	1	1
Risk exposure amount Other credit risk	14.802	20.760
Risk exposure amount for position, foreign exchange and commodities (Market risk)	1.957	1.477
of which: Risk exposure amount for securitisation and re-securitisations in the trading book <sup>1</sup>	0	0
Risk exposure amount for Credit Valuation Adjustment	268	237
Risk exposure amount for operational risk	1.341	1.743
Other risk exposure amounts	0	0
<b>Total Risk Exposure Amount</b>	<b>22.180</b>	<b>24.824</b>

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

**P&L**  
HSH NORDBANK AG-Group (sub-consolidated level)

(mln EUR)	As of 31/12/2017	As of 30/06/2018
Interest income	3.695	1.398
Of which debt securities income	220	89
Of which loans and advances income	1.454	591
Interest expenses	2.520	1.110
(Of which deposits expenses)	560	261
(Of which debt securities issued expenses)	231	115
(Expenses on share capital repayable on demand)	0	0
Dividend income	9	4
Net Fee and commission income	69	23
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	3	76
Gains or (-) losses on financial assets and liabilities held for trading, net	973	17
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	19	-104
Gains or (-) losses from hedge accounting, net	-18	-2
Exchange differences [gain or (-) loss], net	69	-4
Net other operating income /(expenses)	-223	-204
<b>TOTAL OPERATING INCOME, NET</b>	<b>2.075</b>	<b>95</b>
(Administrative expenses)	476	210
(Depreciation)	11	5
Modification gains or (-) losses, net		0
(Provisions or (-) reversal of provisions)	4	-18
(Commitments and guarantees given)	-37	-21
(Other provisions)	42	4
Of which pending legal issues and tax litigation <sup>1</sup>	66	
Of which restructuring <sup>1</sup>	-6	
(Increases or (-) decreases of the fund for general banking risks, net)	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	2.144	-142
(Financial assets at fair value through other comprehensive income)	2.078	-3
(Financial assets at amortised cost)	66	-140
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	2	0
(of which Goodwill)	0	0
Negative goodwill recognised in profit or loss	0	0
Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates	76	1
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	54	0
<b>PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS</b>	<b>-432</b>	<b>39</b>
<b>PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS</b>	<b>-510</b>	<b>-37</b>
Profit or (-) loss after tax from discontinued operations	0	0
<b>PROFIT OR (-) LOSS FOR THE YEAR</b>	<b>-510</b>	<b>-37</b>
Of which attributable to owners of the parent	-517	-38

<sup>(1)</sup> Information available only as of end of the year



**Credit Risk - Standardised Approach**  
HSH NORDBANK AG-Group (sub-consolidated level)

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions
(min EUR, %)									
Consolidated data	Central governments or central banks	15	15	0		17	19	0	
	Regional governments or local authorities	0	0	0		1	1	0	
	Public sector entities	89	2	0		305	138	18	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	210	210	0		136	136	0	
	Institutions	3,464	686	38		2,737	824	64	
	Corporates	393	319	347		854	430	429	
	of which: SME	35	16	16		128	72	71	
	Retail	16	4	3		44	21	15	
	of which: SME	3	1	1		4	2	1	
	Secured by mortgages on immovable property	6	5	2		49	49	17	
	of which: SME	1	1	0		8	8	3	
	Exposures in default	127	28	30	97	385	146	217	227
	Items associated with particularly high risk	3	2	3		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	78	78	78		0	0	0		
Securitisation	238	232	56		172	172	34		
Other exposures	0	0	0		0	0	0		
<b>Standardised Total</b>	<b>4,639</b>	<b>1,582</b>	<b>559</b>	<b>108</b>	<b>4,701</b>	<b>1,937</b>	<b>794</b>	<b>267</b>	

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

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(min EUR, %)									
GERMANY	Central governments or central banks	0	0	0		0	2	0	
	Regional governments or local authorities	0	0	0		1	1	0	
	Public sector entities	89	2	0		305	138	18	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	2,901	192	25		2,060	193	26	
	Corporates	186	128	128		526	173	172	
	of which: SME	34	16	15		105	51	50	
	Retail	16	4	3		43	20	15	
	of which: SME	3	1	1		4	2	1	
	Secured by mortgages on immovable property	5	5	2		47	47	16	
	of which: SME	1	1	0		8	8	3	
	Exposures in default	53	10	12	41	111	60	87	38
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	11	11	11		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>				<b>42</b>				<b>40</b>	

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

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

**Credit Risk - Standardised Approach**  
HSH NORDBANK AG-Group (sub-consolidated level)

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(min EUR, %)									
LUXEMBOURG	Central governments or central banks	15	15	0		17	17	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	16	16	3		172	138	28	
	Corporates	49	48	48		23	22	22	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	45	16	16	28	44	66	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	9	9	9		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>				<b>28</b>				<b>35</b>	

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

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

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(min EUR, %)									
FRANCE	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>				<b>0</b>				<b>0</b>	

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

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



**Credit Risk - Standardised Approach**  
HSH NORDBANK AG-Group (sub-consolidated level)

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(mln EUR, %)									
UNITED KINGDOM	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	545	477	10		505	494	10	
	Corporates	40	30	30		46	30	30	
	of which: SME	0	0	0		2	1	1	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	30	30	30		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>				<b>0</b>				<b>0</b>	

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

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

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(mln EUR, %)									
MARSHALL ISLANDS	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>				<b>0</b>				<b>0</b>	

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

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

**Credit Risk - Standardised Approach**  
HSH NORDBANK AG-Group (sub-consolidated level)

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(mln EUR, %)									
NETHERLANDS	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	98	0	0	98
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>				<b>0</b>				<b>98</b>	

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

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

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(mln EUR, %)									
BELGIUM	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	1	0	0		3	1	1	
	of which: SME	1	0	0		3	1	1	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>				<b>0</b>				<b>0</b>	

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

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

**Credit Risk - Standardised Approach**  
 HSH NORDBANK AG-Group (sub-consolidated level)

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(mln EUR, %)									
<b>JERSEY</b>	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>				<b>0</b>				<b>0</b>	

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

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

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(mln EUR, %)									
<b>SPAIN</b>	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>				<b>0</b>				<b>0</b>	

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

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

**Credit Risk - Standardised Approach**  
 HSH NORDBANK AG-Group (sub-consolidated level)

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(mln EUR, %)									
SWEDEN	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>				<b>0</b>				<b>0</b>	

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

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

**Credit Risk - IRB Approach**  
HSH NORDBANK AG-Group (sub-consolidated level)

		IRB Approach											
		As of 31/12/2017					As of 30/06/2018						
		Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments and provisions
(min EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
Consolidated data	Central banks and central governments	18.788	0	21.666	245	0	19	15.202	0	15.201	345	0	27
	Institutions	6.743	0	6.031	699	0	11	6.682	0	6.039	675	0	9
	Corporates	31.955	1.657	25.799	11.719	780	802	42.322	6.338	36.514	17.238	3.195	4.386
	Corporates - Of Which: Specialised Lending	20.230	1.088	17.240	6.765	456	457	28.028	4.667	25.560	10.542	2.188	3.271
	Corporates - Of Which: SME	817	154	628	397	94	95	1.716	523	1.390	910	320	261
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	58	12	58	131	0	0	121	1	121	299	1	0
	Securitisation	18.400	0	15.286	3.755	0	0	3.148	0	2.913	572	0	0
Other non credit-obligation assets				1.504						1.443			
<b>IRB Total</b>				<b>18.054</b>						<b>20.572</b>			

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

		IRB Approach											
		As of 31/12/2017					As of 30/06/2018						
		Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments and provisions
(min EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
GERMANY	Central banks and central governments	17.465	0	20.343	0	0	0	13.742	0	13.740	0	0	0
	Institutions	3.183	0	2.510	337	0	1	2.951	0	2.322	341	0	0
	Corporates	20.192	568	15.267	7.291	284	382	23.851	1.955	19.633	9.397	1.005	1.508
	Corporates - Of Which: Specialised Lending	12.218	307	9.837	3.894	118	187	15.374	1.470	13.638	5.344	687	1.174
	Corporates - Of Which: SME	586	64	433	290	42	61	1.294	178	984	671	113	137
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	21	0	21	46	0	5	52	1	52	117	0	0
	Securitisation												
Other non credit-obligation assets													
<b>IRB Total</b>													

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

**Credit Risk - IRB Approach**  
HSH NORDBANK AG-Group (sub-consolidated level)

		IRB Approach										
		As of 31/12/2017					As of 30/06/2018					
		Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount	
	Of which: defaulted		Of which: defaulted			Of which: defaulted			Of which: defaulted			
		(mln EUR, %)										
LUXEMBOURG	Central banks and central governments	7	0	7	0	0	5	0	5	0	0	0
	Institutions	26	0	26	10	0	26	0	26	13	0	0
	Corporates	2.344	2	1.962	725	1	7	64	2.373	749	35	70
	Corporates - Of Which: Specialised Lending	1.950	1	1.680	560	1	5	62	2.084	534	35	67
	Corporates - Of Which: SME	0	0	0	0	0	6	0	5	2	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	1	0	6	0	6	22	0	0
Securitisation												
Other non credit-obligation assets												
IRB Total												

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

		IRB Approach										
		As of 31/12/2017					As of 30/06/2018					
		Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount	
	Of which: defaulted		Of which: defaulted			Of which: defaulted			Of which: defaulted			
		(mln EUR, %)										
FRANCE	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0
	Institutions	374	0	374	38	0	425	0	424	42	0	0
	Corporates	1.251	0	1.184	379	0	3	1.924	48	1.657	525	27
	Corporates - Of Which: Specialised Lending	1.116	0	1.078	330	0	3	1.282	48	1.162	364	27
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0
Securitisation												
Other non credit-obligation assets												
IRB Total												

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

**Credit Risk - IRB Approach**  
HSH NORDBANK AG-Group (sub-consolidated level)

		IRB Approach										
		As of 31/12/2017					As of 30/06/2018					
		Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount	
	Of which: defaulted		Of which: defaulted			Of which: defaulted			Of which: defaulted			
		(min EUR, %)										
UNITED KINGDOM	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0
	Institutions	972	0	972	157	0	1	1,038	0	1,038	131	0
	Corporates	541	27	524	145	13	9	601	74	573	154	37
	Corporates - Of Which: Specialised Lending	166	27	151	76	13	9	246	74	229	107	37
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	26	0	26	87	0
Securitisation												
Other non credit-obligation assets												
IRB Total												

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

		IRB Approach										
		As of 31/12/2017					As of 30/06/2018					
		Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount	
	Of which: defaulted		Of which: defaulted			Of which: defaulted			Of which: defaulted			
		(min EUR, %)										
MARSHALL ISLANDS	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0
	Corporates	703	80	677	301	32	14	2,214	1,330	2,118	1,065	647
	Corporates - Of Which: Specialised Lending	265	79	265	112	32	13	1,063	843	1,063	470	355
	Corporates - Of Which: SME	34	0	13	20	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0
Securitisation												
Other non credit-obligation assets												
IRB Total												

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

**Credit Risk - IRB Approach**  
HSH NORDBANK AG-Group (sub-consolidated level)

		IRB Approach											
		As of 31/12/2017					As of 30/06/2018						
		Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments and provisions
	Of which: defaulted		Of which: defaulted			Of which: defaulted			Of which: defaulted				
		(min EUR, %)											
NETHERLANDS	Central banks and central governments	84	0	84	4	0	0	83	0	83	4	0	0
	Institutions	214	0	214	14	0	0	127	0	127	10	0	0
	Corporates	1,225	107	989	454	45	28	1,300	65	1,149	434	36	84
	Corporates - Of Which: Specialised Lending	818	7	743	309	4	8	996	65	946	301	36	65
	Corporates - Of Which: SME	24	0	22	10	0	0	24	0	24	16	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	
IRB Total													

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

		IRB Approach											
		As of 31/12/2017					As of 30/06/2018						
		Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments and provisions
	Of which: defaulted		Of which: defaulted			Of which: defaulted			Of which: defaulted				
		(min EUR, %)											
BELGIUM	Central banks and central governments	371	0	371	68	0	0	379	0	379	70	0	0
	Institutions	247	0	247	16	0	0	265	0	265	14	0	0
	Corporates	195	0	194	74	0	0	519	0	508	136	0	0
	Corporates - Of Which: Specialised Lending	195	0	194	74	0	0	519	0	508	136	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	1	0	0
	Securitisation	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	
IRB Total													

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



**Credit Risk - IRB Approach**  
HSH NORDBANK AG-Group (sub-consolidated level)

		IRB Approach											
		As of 31/12/2017					As of 30/06/2018						
		Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments and provisions
	Of which: defaulted		Of which: defaulted			Of which: defaulted			Of which: defaulted				
		(min EUR, %)											
JERSEY	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	
	Institutions	0	0	0	0	0	0	0	0	0	0	0	
	Corporates	359	47	260	111	25	0	1,073	215	892	625	121	78
	Corporates - Of Which: Specialised Lending	198	47	198	82	25	0	704	215	704	549	121	78
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	8	0	8	16	0	0	6	0	6	11	0	0
Securitisation													
Other non credit-obligation assets													
<b>IRB Total</b>													

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

		IRB Approach											
		As of 31/12/2017					As of 30/06/2018						
		Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments and provisions
	Of which: defaulted		Of which: defaulted			Of which: defaulted			Of which: defaulted				
		(min EUR, %)											
SPAIN	Central banks and central governments	0	0	0	0	0	95	0	95	93	0	3	
	Institutions	36	0	36	2	0	31	0	31	3	0	0	
	Corporates	316	231	316	173	123	70	893	652	864	461	342	303
	Corporates - Of Which: Specialised Lending	259	200	259	148	105	52	833	618	804	453	341	281
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
Securitisation													
Other non credit-obligation assets													
<b>IRB Total</b>													

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

**Credit Risk - IRB Approach**  
HSH NORDBANK AG-Group (sub-consolidated level)

		IRB Approach										
		As of 31/12/2017					As of 30/06/2018					
		Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount	
	Of which: defaulted		Of which: defaulted			Of which: defaulted			Of which: defaulted			
		(mln EUR, %)										
SWEDEN	Central banks and central governments	0	0	0	0	0	55	0	55	8	0	0
	Institutions	553	0	553	25	0	602	0	602	24	0	0
	Corporates	240	0	153	94	0	293	0	171	102	0	0
	Corporates - Of Which: Specialised Lending	239	0	152	93	0	293	0	171	102	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0
	Securitisation											
Other non credit-obligation assets												
<b>IRB Total</b>												

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

**Sovereign Exposure**

HSH NORDBANK AG-Group (sub-consolidated level)

(min EUR)

Country / Region	As of 31/12/2017																	
	Financial assets: Carrying Amount			Memo: breakdown by accounting portfolio														
	of which: loans and advances	of which: debt securities		Held for trading <sup>1</sup>	of which: Loans and advances	of which: Debt securities	Designated at fair value through profit or loss <sup>2</sup>	of which: Loans and advances	of which: Debt securities	Available-for-sale <sup>3</sup>	of which: Loans and advances	of which: Debt securities	Loans and Receivables <sup>4</sup>	of which: Loans and advances	of which: Debt securities	Held-to-maturity investments	of which: Loans and advances	of which: Debt securities
<b>TOTAL - ALL COUNTRIES</b>	<b>11.164,0</b>	<b>3.910,8</b>	<b>7.253,2</b>	<b>42,0</b>	<b>0,0</b>	<b>42,0</b>	<b>1.671,0</b>	<b>1.230,2</b>	<b>440,8</b>	<b>6.657,8</b>	<b>0,0</b>	<b>6.657,8</b>	<b>2.798,8</b>	<b>2.680,6</b>	<b>118,2</b>	<b>0,0</b>	<b>0,0</b>	<b>0,0</b>
Austria	86,1	0,5	85,6															
Belgium	365,9	0,0	365,9															
Bulgaria	0,0	0,0	0,0															
Croatia	0,0	0,0	0,0															
Cyprus	0,0	0,0	0,0															
Czech Republic	0,0	0,0	0,0															
Denmark	0,0	0,0	0,0															
Estonia	0,0	0,0	0,0															
Finland	87,0	0,0	87,0															
France	0,0	0,0	0,0															
Germany	9.952,0	3.751,5	6.200,5															
Greece	0,0	0,0	0,0															
Hungary	4,6	4,6	0,0															
Ireland	0,0	0,0	0,0															
Italy	19,0	0,0	19,0															
Latvia	0,0	0,0	0,0															
Lithuania	0,0	0,0	0,0															
Luxembourg	0,0	0,0	0,0															
Malta	0,0	0,0	0,0															
Netherlands	82,0	0,0	82,0															
Poland	20,6	0,0	20,6															
Portugal	53,5	53,5	0,0															
Romania	0,0	0,0	0,0															
Slovakia	0,0	0,0	0,0															
Slovenia	0,0	0,0	0,0															
Spain	78,6	0,0	78,6															
Sweden	0,0	0,0	0,0															
United Kingdom	0,0	0,0	0,0															
Iceland	0,0	0,0	0,0															
Liechtenstein	0,0	0,0	0,0															
Norway	0,0	0,0	0,0															
Switzerland	100,6	100,6	0,0															
Australia	0,0	0,0	0,0															
Canada	0,0	0,0	0,0															
China	0,0	0,0	0,0															
Hong Kong	0,0	0,0	0,0															
Japan	0,0	0,0	0,0															
U.S.	37,4	0,0	37,4															
Other advanced economies non EEA	68,5	0,0	68,5															
Other Central and eastern Europe countries non EEA	0,0	0,0	0,0															
Middle East	0,0	0,0	0,0															
Latin America and the Caribbean	0,0	0,0	0,0															
Africa	0,0	0,0	0,0															
Others	0,0	0,0	0,0															

**Note:**  
Information disclosed in this template is sourced from FINREP templates F 20 and F 04.  
The information reported covers all exposures to "General governments" as defined in paragraph 41 (b) of Annex V of ITS on Supervisory reporting: "central governments, state or regional governments, and local governments, including administrative bodies and non-commercial undertakings, but excluding public companies and private companies held by these administrations that have a commercial activity (which shall be reported under 'non-financial corporations') or 'social security funds' and international organisations, such as the European Community. The information reported must not include the international networks."

**Regions:**  
**Other advanced non EEA:** Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.  
**Other CEE non EEA:** Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.  
**Middle East:** Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Mauritania, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.  
**Latin America:** Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthelemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).  
**Africa:** Algeria, Egypt, Morocco, South Africa, Angola, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Congo, The Democratic Republic Of The, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mozambique, Namibia, Nigeria.  
<sup>(1)</sup> Includes "Trading financial assets" portfolio for banks reporting under GAAP.  
<sup>(2)</sup> Includes "Non-trading non-derivative financial assets measured at fair value through profit or loss" portfolio for banks reporting under GAAP.  
<sup>(3)</sup> Includes "Non-trading non-derivative financial assets measured at fair value to equity" portfolio for banks reporting under GAAP.  
<sup>(4)</sup> Includes "Non-trading debt instruments measured at a cost-based method" and "Other non-trading non-derivative financial assets" portfolio for banks reporting under GAAP.





General governments exposures by country of the counterparty  
HSH NORDBANK AG-Group (sub-consolidated level)

As of 30/06/2018

(mln EUR)		Direct exposures												Risk weighted exposure amount
Residual Maturity	Country / Region	On balance sheet				Derivatives				Off balance sheet				
		Total gross carrying amount of non-derivative financial assets		Total carrying amount of non-derivative financial assets (net of short positions)		Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures				
		of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions			
15Y - 10Y f 110Y - more Total														
1 0 - 3M f 1 3M - 1Y f 1 1Y - 2Y f 1 2Y - 3Y f 1 3Y - 5Y f 1 5Y - 10Y f 1 10Y - more Total	Netherlands													
1 0 - 3M f 1 3M - 1Y f 1 1Y - 2Y f 1 2Y - 3Y f 1 3Y - 5Y f 1 5Y - 10Y f 1 10Y - more Total	Poland													
1 0 - 3M f 1 3M - 1Y f 1 1Y - 2Y f 1 2Y - 3Y f 1 3Y - 5Y f 1 5Y - 10Y f 1 10Y - more Total	Portugal													
1 0 - 3M f 1 3M - 1Y f 1 1Y - 2Y f 1 2Y - 3Y f 1 3Y - 5Y f 1 5Y - 10Y f 1 10Y - more Total	Romania													
1 0 - 3M f 1 3M - 1Y f 1 1Y - 2Y f 1 2Y - 3Y f 1 3Y - 5Y f 1 5Y - 10Y f 1 10Y - more Total	Slovakia													







**General governments exposures by country of the counterparty**

HSH NORDBANK AG-Group (sub-consolidated level)

As of 30/06/2018

(mln EUR)		Direct exposures													Risk weighted exposure amount	
Residual Maturity	Country / Region	On balance sheet					Derivatives				Off balance sheet					
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures				
								Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions			
1 0 - 3M f 3M - 1Y f 1Y - 2Y f 2Y - 3Y f 3Y - 5Y f 5Y - 10Y f 10Y - more Total	Other Central and eastern Europe countries non EEA															
1 0 - 3M f 3M - 1Y f 1Y - 2Y f 2Y - 3Y f 3Y - 5Y f 5Y - 10Y f 10Y - more Total	Middle East															
1 0 - 3M f 3M - 1Y f 1Y - 2Y f 2Y - 3Y f 3Y - 5Y f 5Y - 10Y f 10Y - more Total	Latin America and the Caribbean															
1 0 - 3M f 3M - 1Y f 1Y - 2Y f 2Y - 3Y f 3Y - 5Y f 5Y - 10Y f 10Y - more Total	Africa															
1 0 - 3M f 3M - 1Y f 1Y - 2Y f 2Y - 3Y f 3Y - 5Y f 5Y - 10Y f 10Y - more Total	Others	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1 0 - 3M f 3M - 1Y f 1Y - 2Y f 2Y - 3Y f 3Y - 5Y f 5Y - 10Y f 10Y - more Total		31	31	0	0	0	31	0	0	0	0	0	0	0	0	0
1 0 - 3M f 3M - 1Y f 1Y - 2Y f 2Y - 3Y f 3Y - 5Y f 5Y - 10Y f 10Y - more Total		87	87	0	0	0	87	0	0	0	0	0	0	0	0	0
1 0 - 3M f 3M - 1Y f 1Y - 2Y f 2Y - 3Y f 3Y - 5Y f 5Y - 10Y f 10Y - more Total		161	161	0	0	0	161	0	0	0	0	0	0	0	0	0
1 0 - 3M f 3M - 1Y f 1Y - 2Y f 2Y - 3Y f 3Y - 5Y f 5Y - 10Y f 10Y - more Total		276	276	112	0	0	164	0	0	0	0	0	0	0	0	0
1 0 - 3M f 3M - 1Y f 1Y - 2Y f 2Y - 3Y f 3Y - 5Y f 5Y - 10Y f 10Y - more Total		534	530	0	59	0	98	5	0	0	0	0	0	0	0	345
1 0 - 3M f 3M - 1Y f 1Y - 2Y f 2Y - 3Y f 3Y - 5Y f 5Y - 10Y f 10Y - more Total		1.121	1.117	112	59	0	573	5	0	0	0	0	0	0	0	345

**Notes and definitions**

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

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

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

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

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

**Regions:**

**Other advanced non EEA:** Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan (IL+KR+NZ+SM+SG+RU+TW).

**Other CEE non EEA:** Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey (AL+BA+MK+ME+RS+TR).

**Middle East:** Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Mauritania, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen (YE+AE+SY+SD+SA+QA+OM+MR+LY+LB+KW+JO+IQ+IR+DJ+BH).

**Latin America:** Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico

**Africa:** Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Congo, The Democratic Republic Of The, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mozambique, Namibia, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, ...

Performing and non-performing exposures  
HSH NORDBANK AG-Group (sub-consolidated level)

	As of 31/12/2017							As of 30/06/2018							
	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions		Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions		Collaterals and financial guarantees received on non-performing exposures	
	Of which performing but past due >30 days and <=90 days	Of which non-performing <sup>1</sup>	Of which: defaulted	On performing exposures <sup>2</sup>	On non-performing exposures <sup>3</sup>	Of which performing but past due >30 days and <=90 days		Of which non-performing <sup>1</sup>	Of which: defaulted	On performing exposures <sup>2</sup>	On non-performing exposures <sup>3</sup>				
(mln EUR, %)															
<b>Debt securities (including at amortised cost and fair value)</b>	<b>13.931</b>	<b>0</b>	<b>23</b>	<b>23</b>	<b>4</b>	<b>18</b>	<b>0</b>	<b>12.529</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>5</b>	<b>0</b>	<b>0</b>	
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
General governments	7.222	0	6	6	0	5	0	6.534	0	0	0	4	0	0	
Credit institutions	6.025	0	13	13	0	12	0	5.730	0	0	0	0	0	0	
Other financial corporations	434	0	4	4	4	0	0	237	0	0	0	0	0	0	
Non-financial corporations	249	0	0	0	0	0	0	28	0	0	0	0	0	0	
<b>Loans and advances (including at amortised cost and fair value)</b>	<b>49.744</b>	<b>426</b>	<b>7.425</b>	<b>7.425</b>	<b>103</b>	<b>4.492</b>	<b>2.020</b>	<b>45.545</b>	<b>59</b>	<b>7.165</b>	<b>7.165</b>	<b>144</b>	<b>4.747</b>	<b>1.703</b>	
Central banks	6.522	0	0	0	0	0	0	2.630	0	0	0	0	0	0	
General governments	3.898	0	0	0	-13	0	0	3.993	0	0	0	0	0	0	
Credit institutions	3.822	0	0	0	1	0	0	3.404	0	0	0	1	0	0	
Other financial corporations	2.488	0	243	243	4	84	25	2.179	7	245	245	4	151	18	
Non-financial corporations	32.327	425	7.102	7.102	109	4.347	1.986	32.752	51	6.847	6.847	138	4.538	1.676	
of which: small and medium-sized enterprises at amortised cost	14.877	402	3.591	3.591	28	2.121	935	12.918	35	801	801	87	383	185	
Households	687	0	81	81	2	61	9	586	1	73	73	1	58	9	
<b>DEBT INSTRUMENTS other than HFT</b>	<b>63.675</b>	<b>426</b>	<b>7.448</b>	<b>7.448</b>	<b>107</b>	<b>4.510</b>	<b>2.020</b>	<b>58.074</b>	<b>59</b>	<b>7.165</b>	<b>7.165</b>	<b>149</b>	<b>4.747</b>	<b>1.703</b>	
<b>OFF-BALANCE SHEET EXPOSURES</b>	<b>11.903</b>	<b>0</b>	<b>241</b>	<b>241</b>	<b>8</b>	<b>59</b>	<b>30</b>	<b>11.158</b>	<b>0</b>	<b>143</b>	<b>143</b>	<b>13</b>	<b>36</b>	<b>4</b>	

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

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

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

**Forborne exposures**  
 HSH NORDBANK AG-Group (sub-consolidated level)

	As of 31/12/2017					As of 30/06/2018				
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures		Collateral and financial guarantees received on exposures with forbearance measures	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures		Collateral and financial guarantees received on exposures with forbearance measures
		Of which non-performing exposures with forbearance measures		Of which on non-performing exposures with forbearance measures			Of which non-performing exposures with forbearance measures		Of which on non-performing exposures with forbearance measures	
(mln EUR, %)										
<b>Debt securities (including at amortised cost and fair value)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	3	0	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	0	0
<b>Loans and advances (including at amortised cost and fair value)</b>	<b>8.129</b>	<b>6.423</b>	<b>-3.997</b>	<b>-3.960</b>	<b>2.307</b>	<b>7.998</b>	<b>6.364</b>	<b>-4.364</b>	<b>-4.364</b>	<b>2.168</b>
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0
Other financial corporations	63	58	-23	-23	17	171	165	-139	-139	4
Non-financial corporations	7.976	6.286	-3.913	-3.876	2.278	7.744	6.127	-4.166	-4.166	2.151
of which: small and medium-sized enterprises at amortised cost	4.104	3.254	-2.001	-1.979	1.110	1.603	790	-411	-411	572
Households	90	79	-61	-61	13	82	72	-58	-58	13
<b>DEBT INSTRUMENTS other than HFT</b>	<b>8.129</b>	<b>6.423</b>	<b>-3.997</b>	<b>-3.960</b>	<b>2.307</b>	<b>8.001</b>	<b>6.364</b>	<b>-4.364</b>	<b>-4.364</b>	<b>2.168</b>
<b>Loan commitments given</b>	<b>169</b>	<b>80</b>	<b>0</b>	<b>0</b>	<b>13</b>	<b>63</b>	<b>30</b>	<b>24</b>	<b>12</b>	<b>0</b>

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