

Bank Name	Hamburg Commercial Bank AG
LEI Code	TUKDD90GPC79G1KOE162
Country Code	DE

The information on Collateral valuation - loans and advances applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above, therefore this bank is not required to report it to the EBA.



Key Metrics

(min EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	2,988	3,216	3,190	3,167	C 01.00 (r0020,c0010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	2,988	3,216	3,190	3,167	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	2,988	3,216	3,190	3,167	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition	2,988	3,216	3,190	3,167	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	3,965	4,124	4,102	4,107	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	3,965	4,124	4,102	4,107	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	17,114	16,465	17,627	18,550	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	17,114	16,465	17,627	18,550	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	17.46%	19.53%	18.10%	17.07%	CA3 {1}	-
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	17.46%	19.53%	18.10%	17.07%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010))/ (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	
Tier 1 (as a percentage of risk exposure amount) - transitional definition	17.46%	19.53%	18.10%	17.07%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	17.46%	19.53%	18.10%	17.07%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020))/(C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	·
Total capital (as a percentage of risk exposure amount) - transitional definition	23.17%	25.05%	23.27%	22.14%	CA3 {5}	•
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	23.17%	25.05%	23.27%	22.14%	(C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	33,541	35,272	35,296	36,211	C 47.00 (r0300,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	8.91%	9.12%	9.04%	8.75%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(mIn EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	2,988	3,216	3,190	3,167	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	2,988	3,216	3,190	3,167	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU)
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	33,541	35,272	35,296	36,211	C 47.00 (r0300,c0010)	2015/62 of 10 October 2014 amending CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	33,541	35,272	35,296	36,211	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	8.91%	9.12%	9.04%	8.75%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	8.91%	9.12%	9.04%	8.75%	[A.2]/[B.2]	



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			As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
	A	(min EUR., %) OWN FUNDS	3,965	4,124	4,102	4,107	C 01.00 (40010,c0010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	2,988	3,216	3,190	3,167	C 01.00 (r0020,c0010)	Acticle 50 of CFR
	A1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital	1,833	1,835	1,835	1,837	C 01.00 (r0030,c0010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A1.2	instruments) Retained earnings	1,817	1,817	1,817	1,795	C 01.00 (0130,c0010)	Acticies 26(1) point (c), 26(2) and 36 (1) points (a) and (i) of CRR
	A1.3	Accumulated other comprehensive income	-66	56	54	15	C 01.00 (r0180,c0010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CFR
	A1.4	Other Reserves	0	0	0	0	C 01.00 (r0200,c0010)	Articles 4(117) and 26(1) point (e) of CPR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (r0210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (i) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r0230,c0010)	Article B4 of CFR
	A1.7	Adjustments to CET1 due to prudential filters	-10	-10	-10	-10	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (i) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-73	-73	-77	-77	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	Articles 4(113), 35(1) point (b) and 37 of CRR. Articles 4(115), 35(1) point (b) and 37 point (a) of CCR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-270	-186	-186	-196	C 01.00 (#0370,c0010)	Articles 35(1) point (c) and 38 of CER
	A1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-1	-17	-25	-1	C 01.00 (+0380,c0010)	Articles 36(1) point (d), 49 and 159 of CRR
	A1.11	(-) Defined benefit pension fund assets	-173	-145	-158	-168	C 01.00 (x0390,c0010)	Articles 4(109), 35(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (+0430,c0010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r0440,c0010)	Article 36(1) point (() of CRR
	A1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 [r0450,c0010] + C 01.00 [r0450,c0010] + C 01.00 [r0470,c0010] + C 01.00 [r0471,c0010]+ C 01.00 [r0472,c0010]	Articles 4(36), 36(1) point (k) (i) and 60 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (h), 244(1) point (h) and 256 of CRR; Articles 36(1) point k) (iii) and 379(3) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR; Articles 36(1) point k) (iv) and 153(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r0460,c0010)	Articles 35(1) point (k) (k), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 01.00 (+0480,c0010)	Articles 4(27), 35(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	-64	-20	-19	-18	C 01.00 (r0490,c0010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CFR
OWN FUNDS	A1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (r0500,c0010)	Articles 4(27); 36(1) point (6; 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CFR
Transitional period	A1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (r0510,c0010)	Article 48 of CFR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	-5	-9	-10	-9	C 01.00 (+0513,c0010)	Article 36(1), point (m) and Article 47c CRR
	A.1.18B		0	0	0	0	C 01.00 (+0514,c0010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	C 01.00 (r0515,c0010)	Article 36(1), point (i) CRR
	A1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	-30	-30	0	C 01.00 (r0524,c0010)	Article 3 CRR
	A1.20	CET1 capital elements or deductions - other	0	0	0	0	C 01.00 (r0529,c0010)	
	A1.21	Transitional adjustments	0	0	0	0	CA1(1.1.6+1.1.8+1.1.26)	
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r0220,c0010)	Articles 463(1) to (3), and 464 to 467 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r0240,c0010)	Acticles 479 and 400 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r0520,c0010)	Adoloss 460 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (r0530,c0010)	Artiscine G1 of CFRR
	A2.1	Additional Tier 1 Capital instruments	0	0	0	0	C 01.00 (r0540,c0010) + C 01.00 (r0670,c0010)	
	A2.2	(-) Excess deduction from 12 items over 12 capital	0	0	0	0	C 01.00 (r0720,c0010)	
	A2.3	(c) Excess Decoducion month (2 reams oven (2 capital) Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (r0690,c0010) + C 01.00 (r0700,c0010) +	
	A2.4			0	0	0	C 01.00 (40710,c0010) + C 01.00 (40740,c0010) + C 01.00 (40744,c0010) + C 01.00 (40748,c0010) C 01.00 (4060,c0010) + C 01.00 (40600,c0010) + C 01.00 (40710,c0010)	
		Additional Tier 1 transitional adjustments	0					
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	2,988	3,216	3,190	3,167	C 01.00 (40015,c0010)	Article 25 of CFR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	977	908	912	940	C 01.00 (49750,c0010)	Article 71 of CFR
	A4.1	Tier 2 Capital instruments	918	908	912	912	C 01.00 (49760,c0010) + C 01.00 (40890,c0010) C 01.00 (49910,c0010) + C 01.00 (40920,c0010) +	
	A.4.2		59	0	0	27	C 01.00 (4950,c0010) + C 01.00 (4960,c0010) + C 01.00 (4950,c0010) + C 01.00 (4955,c0010) + C 01.00 (49570,c0010) + C 01.00 (49574,c0010) +	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (49978,c0010) C 01.00 (4980,c0010) + C 01.00 (49909,c0010) + C 01.00 (4990,c0010)	
	В	TOTAL RISK EXPOSURE AMOUNT	17,114	16,465	17,627	18,550	C 02.00 (4960,c0010) C 02.00 (49010,c0010)	Articles 92(3), 95, 95 and 98 of CRR
OWN FUNDS REQUIREMENTS	B.1	Of which: Transisonal adjustments included	0	0	0	0	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	17.46%	19.53%	18.10%	17.07%	GA3(1)	
CAPITAL RATIOS (%)	C.2	TIER 1 CAPITAL RATIO (transitional period)	17.46%	19.53%	18.10%	17.07%	GA3(3)	
Transitional period								
CET1 Capital	C.3	TOTAL CAPITAL RATIO (transitional period)	23.17%	25.05%	23.27%	22.14%	GA3 (5) [A.1-A.1.13-A.1.21+MNJA.2+A.1.13-A.2.2-	<u> </u>
Fully loaded CET1 RATIO (%)	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	2,988	3,216	3,190	3,167	[A1-A113-A121+MN[A2+A113-A22- A24+MN[A4+A22-A43,0],0]]	•
Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	17.46%	19.53%	18.10%	17.07%	[D.1348-8.1]	•
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r3440,c0010)	
Memo items	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r9440,c0020)	
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r9440,c0040)	



Overview of Risk exposure amounts

					•
		RWAs			
(min EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	14,439	14,160	14,598	15,529	C02.00 (60440, c0010) -{C07.00 (60940, c02201, 4001) - C07.00 (61110, c02201, 4001) - C07.00 (61130, c02201, 4001) - C08.01 (60040, c02601, 4001) - C08.01 (60040, 602601, 4001) - C08.01 (60040, 4001)
Of which the standardised approach	4,767	5,015	5,349	5,726	C 02.00 (40060, c0010){C 07.00 (40090, c0220, s001) + C 07.00 (40110, c0220, s001)+ C 07.00 (40130, c0220, s001)}
Of which the foundation IRB (FIRB) approach	8,413	7,878	7,961	8,554	C 02.00 (40250, c0010) - [C 08.01 (40040, c0260, s002) + C 08.01 (40050, c0260, s002) + C 08.01 (40060, c0260, s002)]
Of which the advanced IRB (AIRB) approach	0	0	0	0	C 02.00 (0310, c0010) - [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB	341	333	309	299	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	161	188	179	151	C 07.00 [6090, c0220, s001] + C 07.00 [60110, c0220, s001]+ C 07.00 [6130, c0220, s001]+ C 08.01 [6040, c0280, s002]+ C 08.01 [6040,
Credit valuation adjustment - CVA	57	47	49	47	C 02.00 (10840, c0010)
Settlement risk	0	0	0	0	C 02.00 (10490, c0010)
Securitisation exposures in the banking book (after the cap)	541	626	913	920	C 02.00 (0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	511	204	214	230	C 02.00 (r0520, c0010)
Of which the standardised approach	511	204	214	230	C 02.00 (0530, c0010)
Of which IMA	0	0	0	0	C 02.00 (10580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (0010, C0001)*12.5+C 20.00 (0010,c0450)*12.5+MAX(C 24.00(0010, C0090),C 24.00(0010,c0100),C 24.00(0010, C110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.90 (r0680, c0010)
Operational risk	1,198	1,198	1,402	1,402	C 02.00 (0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (10600, c0010)
Of which standardised approach	1,198	1,198	1,402	1,402	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (10620, c0010)
Other risk exposure amounts	206	41	272	271	C 02.00 (r0630, c0010) + C 02.00 (r0680, c0010)
Total	17,114	16,465	17,627	18,550	

¹ The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations

On-balance sheet exposures related to Free Deliveries (according to Article 379(1)) have not been included in 'Counterparty Credit Risk (CCR, excluding CVA). They are instead reported in the 'Credit Risk (excluding CCR and Securitisations)' section.



(min EUR)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024
Interest income	1,047	1,496	424	866
Of which debt securities income	170	278	81	163
Of which loans and advances income	826	1,134	318	635
Interest expenses	609	853	248	518
(Of which deposits expenses)	354	501	149	299
(Of which debt securities issued expenses)	124	181	64	140
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	0	0	0	0
Net Fee and commission income	24	33	7	17
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	-8	-9	1	2
Gains or (-) losses on financial assets and liabilities held for trading, net	75	55	-2	4
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	-18	-7	2	8
Gains or (-) losses from hedge accounting, net	8	13	-4	-4
Exchange differences [gain or (-) loss], net	25	32	1	7
Net other operating income /(expenses)	15	48	1	23
TOTAL OPERATING INCOME, NET	559	807	181	405
(Administrative expenses)	229	325	84	162
(Cash contributions to resolution funds and deposit guarantee schemes)	18	18	6	6
(Depreciation)	4	5	2	5
Modification gains or (-) losses, net	1	1	0	0
(Provisions or (-) reversal of provisions)	-5	-47	2	50
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	8	1	1	-12
(Other provisions)	-13	-48	1	62
Of which pending legal issues and tax litigation ¹	0	-57	0	0
Of which restructuring ¹	0	-13	0	0
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	-10	70	17	52
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	-11	69	17	52
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	0	0	0	0
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	0	-2	0	0
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	322	435	70	129
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	244	280	60	111
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	244	280	60	111
Of which attributable to owners of the parent	244	280	60	111

⁽¹⁾ Information available only as of end of the year
(2) For IFRS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."



Total Assets: fair value and impairment distribution

(min EUR)		As of 30/09/2023	3			As of 31	/12/2023			As of 31/0	33/2024			As of 30/0	6/2024		
		1	Fair value hierarci	hy			Fair value hierarch	,		1	Fair value hierarch	у		,	air value hierarch	y	
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	References
Cash, cash balances at central banks and other demand deposits	3,987				4,215				3,552				3,221				IAS 1.54 (I)
Financial assets held for trading	165	0	164	1	335	0	332	3	166	0	164	2	152	0	150	2	IFRS 7.8(a)(ii);IFRS 9.AppendixA
Non-trading financial assets mandatorily at fair value through profit or loss	1,352	370	87	895	1,327	260	155	912	1,371	333	74	964	1,408	345	39	1,024	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	34	0	34	0	36	0	36	0	36	0	36	0	37	0	37	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	7,453	3,348	2,912	1,193	7,682	3,483	3,685	515	7,948	3,872	3,431	644	8,051	4,019	3,529	503	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	16,905				17,012				17,172				18,514				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	1	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0				0				0				0				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	1,087				911				940				929				-
TOTAL ASSETS	30,985				31,517				31,185				32,312				IAS 1.9(a), IG 6

⁽¹⁾ Portfolios, which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks, are considered in the position "Other assets"

(min	EUR)			As of 30/09/20	23					As of 31/1	12/2023					As of 31/0	13/2024					As of 30/0	16/2024			
		Gross carry	ring amount ⁽²⁾		Acc	umulated impairmen	nt ⁽²⁾	Gr	oss carrying amour	it ⁽²⁾	Accu	imulated impairmer	nt ⁽²⁾	Gro	s carrying amount	m	Accı	mulated impairme	nt ⁽²⁾	Gros	s carrying amount	2 1	Accu	mulated impairme	nt ⁽²⁾	
Breakdown of financial assets by instrument and by counterparty sector ³		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit- impaired		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit- impaired	Stage 3 Credit-impaired assets	increase in credit	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets		risk since initial	Stage 3 Credit-impaired assets		Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	risk since initial	Stage 3 Credit-impaired assets	References
Financial assets at fair value through other		6,728	43	0	-1	0	0	7,016	0	0	-1	0	0	7,299	0	0	-2	0	0	7,524	0	0	-2	0	0	Annex V.Part 1.31, 44(b)
comprehensive income		681	3	0	0	0	0	666	1	0	0	0	0	649	1	0	0	0	0	527	1	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at		81	0	0	0	0	0	166	0	0	0	0	0	149	0	0	0	0	0	145	0	0	0	0	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	14,545	2,017	562	-45	-92	-164	14,166	2,256	776	-28	-88	-237	14,332	2,219	819	-30	-86	-230	15,576	2,372	790	-32	-94	-242	Annex V.Part 1.32, 44(a)

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

⁽F) From June 2021, the gross carrying amount of assets and accumulated impairments that are punchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous period



Breakdown of liabilities

Hamburg Commercial Bank AG

(mln EUR)

(mar EUT)					
		Carrying	g amount		
LIABILITIES:	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	References
Financial liabilities held for trading	294	182	185	183	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹	0	0	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	236	240	237	238	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	26,050	26,554	26,145	27,580	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method ¹	0	0	0	0	Accounting Directive art 8(3)
Derivatives - Hedge accounting	47	62	62	40	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0	0	0	0	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	328	286	299	316	IAS 37.10; IAS 1.54(I)
Tax liabilities	85	98	100	92	IAS 1.54(n-o)
Share capital repayable on demand	0	0	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities	115	104	107	101	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	0	0	0	0	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value ¹	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	27,155	27,526	27,135	28,550	IAS 1.9(b);IG 6
TOTAL EQUITY	3,830	3,991	4,050	3,762	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	30,985	31,517	31,185	32,312	IAS 1.IG6

⁽¹⁾ Portfolios which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks



Breakdown of liabilities

Hamburg Commercial Bank AG

(mln EUR)

			Carrying	gamount		1
Breakdown of financial liabilitie	s by instrument and by counterparty sector	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	References
Derivatives		336	240	243	220	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	0	0	0	0	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
Silvit positions	Debt securities	0	0	0	0	Annex V.Part 1.31
	Central banks	1,027	1,038	840	0	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	0	0	0	0	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	2,754	2,896	2,784	2,960	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	119	259	199	256	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	3,459	3,633	3,471	3,316	Annex V.Part 1.42(c),44(c)
Describe	of which: Current accounts / overnight deposits	129	142	36	43	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	2,251	2,206	2,169	2,511	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	348	358	368	333	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	8,284	8,363	8,125	9,180	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	3,543	3,808	3,382	3,894	ECB/2013/33 Annex 2.Part 2.9.1
	Households	196	151	162	170	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	45	31	45	47	Annex V.Part 1.42(f), 44(c)
Debt securities issued		8,303	8,496	8,822	9,665	Annex V.Part 1.37, Part 2.98
Of which: Subord	inated Debt securities issued	928	921	926	923	Annex V.Part 1.37
Other financial liabilities		15	15	13	19	Annex V.Part 1.38-41
DTAL FINANCIAL LIABILITIES		26,626	27,038	26,630	28,041	



Market Risk Hamburg Commercial Bank AG

IM						
m) Al	INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE				IARGE FOR CTF	
1) AV	AVERAGE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
s of 31/12/2023	023					
0						
0						/
ŏ						/
o e						/
0			1			/
0						/
ů .	0	0	0		0	0
s of 30/06/2024	024					
0						
0			1			/
0						
0						
0						
0						
0						
0	0	0		0	0	0
A.	MILABLE -:1) As of 31/12/2/2 0 0 0 0 0 0 0 0 0 0 0 0 0	AND MIGRAC CAPITAL CAPITAL WEAGA WEAGAG MEASURE AN GRASINE AN GRASINE	AND MIGRATION RISK CAPITAL CHARGE MAGNE MEASURE MEASURE MEASURE MEASURE O O O O O O O O O O O O O O O O O O	AND MIGRATION RISK ALL PRICES MLARIE 22 WERKS MASTINE MASURE MASSURE MASSURE PLOOR 131 1127/2023 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	AND MIGRATION RISK ALL PRICE RISKS CAPITAL CY	AND MIGRATION RISK CAPITAL CHARGE FOR CTP CAPITAL CHARGE 12 WEEKS HEASURE 12 WEEKS HEASURE 12 WEEKS HEASURE 13 WEEKS HEASURE 14 WEEKS HEASURE 15 WEEKS HEASURE 16 WEEKS HEASURE 18 WEEKS

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

European Banking 2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

Control assuments or worth a late. **Total assuments or worth a late. **Total assuments or let of which of the late. **Total assuments or let of which of the late. **Total assuments or let of which of the late. **Total assuments or let of the late. **Total assuments or let of the late. **Total assuments or let of the late. **Total assuments or letter or le					Standardised Approach											
Consolidated data Consolidated			As of 30/09/2	023			As of 31/	12/2023								
Consolidated data afficient solution of the consolidated data afficient solution of the consolidated data afficient solution of the consolidated data afficient solid affic		Original Diposium ¹ Exposure Vision ² Role supposure amount Vision adjustments and Original Diposium ² Exposure Vision ² Role supposition ²														
Maintain Autonomento e la el anticita pubblica de la companion del companion d		0 11 0 1,407 1,416 0														
Prints sets uniffice minimized Considerated State institution of Considerated State institution of Considerated State institution of Considerated State of Consolidated data of which DRS o		127	127	22		161	161	23								
Information of Committees institution of all and the Committee of Committees of all and the Committee of Committees of all and the Committees of Committees		140	147	0		84	90	0								
institutions Consolidated data Consolidated data directly and services an institution and in		0	0	0		0	0	0								
Consolidated data for which 25% fo		12	12	0		31	31	0								
of such 2005 Consolidated data Solidated dat		2,303	1,751	402		3,035	1,996	427								
Consolidated data Security by an illease as interestable property Security by an illease as interestable property Resources to independ and interestable property Resources and interestable property in a second and in a		4,085	3,194	2,775		3,976	3,291	2,882								
Consolidated data Security to mentiones an invitorable encountry Executor by mentiones an invitorable encountry Executors as medical! Mans associated with quarticulader high min side College on moleculations and crow utility with min College on moleculations and crow utility with the College on moleculations and crow utility with the College on moleculations and crow utility with the Executor mentions and control of the control of the college		801	735	622		765	670	565								
CONSOURCE OCES Services by mentioners an immovable process's direct. Set Expensives in default Imma specialised with sets/cularle hain risk Covered based. Claim on immittations and cross also with a 5T credit of Collective immotitations understations (COS Earlin Earlin		1	0	0		2	0	0								
Secured by meditaless on environmable stronethy of which, SME Emosures in default. Items associated with ownEculate high risk Covered baseds Culture on institutions and covorales with a ST credit as Collective investments undertakens in CUM Equilibrium.		0				0	0									
Emouves le efeible; Items associated with particularity high risk Covered breeds Claims on initialistics and covoca also with a ST credit as Collective Investments undertaking ICEM Excell		467 341	459 339	200 141		782 442	766 430	322 169								
Sterns associated with particularly high risk. Covered bends Claims on institutions and concorates with a ST credit as Collective investments undertakings (CDI). Equity		341	339	76	70	85	430	109								
Covered bands Chairns on institutions and corporates with a ST credit as Collective investments undertakings (CRR) Equity		126	25	143		100	136	201								
Claims on institutions and corporates with a ST credit as Collective investments undertakings (CRI) Equity		2.101	2.101	225		2.311	2.311	262								
Collective investments undertakings (CRII) Equity	essessment		0	0		0	0									
Equity		1,401	1,060	1,001		1,339	1,027	244								
		0		0		0		0								
Other exposures		0		0		0	0	0								
Standardised Total ²		20,862	9,023	4,844	55	13,379	11,254	5,093								

1	
	Standardised Approach

			Standardised Approach								
			As of 30/09/2	023			As of 31.	12/2023			
	(mtsSUR, %)	Original Exposure ^a	Exposure Value ⁴	fisk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	Central sovernments or central banks	0	11	0		0	11				
	Regional dovernments or local authorities		147								
	Public sector entities	140	147			84	90				
	Multilateral Development Banks										
	International Ordanisations	560	538	94		659	546	97			
	Institutions	376	265	235		414	263	247			
	Corporates of which: SME	123	77	64		155	101	85			
	OF WHERE SAME Retail										
	of which: SME			0			0				
GERMANY	Secured by morbitales on immovable property	47	as as	19		43	43	17			
	of which: SME	26	27	11		33	33	14			
	Exposures in default	37		11	26	27	7	7	19		
	Items associated with particularly high risk	a	3	4		8	2	4			
	Covered bands	548	548	55		564	564	56			
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0			
	Collective investments undertakings (CRII)	16	16	11		63	63	24			
	Equity	0	0	0		0	0	0			
	Other emposures	0		0			0				
	Standardised Total ²				43				27		

					Standardised Ap	proach				
			As of 30/09/2	023		As of 31/12/2023				
		Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
	(minSLR, %) Central sovernments or central banks					1.407	1.407			
	Regional governments or local authorities	,				2,007	2,460			
	Public sector entities	, a				ů,				
	Multilateral Development Banks	0					0			
	International Organisations			0			0			
	Institutions	63	63	13		280	29	20		
	Corporates	1.408	878	575		785	771	478		
	of which: SME	292	290	246		280	268	227		
	Refail	0	0	0		0	0	0		
UNITED STATES	of which: SME	0	0	0		0	0	0		
UNITED STATES	Secured by mortifales 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	118	93	139		114	88	132		
	Covered bonds	0		0			0			
	Claims on institutions and corporates with a ST credit assessment			0						
	Collective investments undertakings (CRII)	586	568	540		541	522	529		
	Equity						0			
	Other exposures					۰				

		(2) local value adjustments and provisions per	ountry or counterparty excludes to	ose for securitization eigosures bu	incudes general credit risk adjust	THEEL.					
			Standardised Approach								
			As of 30/09/2	023		As of 31/12/2023					
	(minSUR, No	Original Exposure ²	Esposure Value	Risk exposure amount	Value adjustments and provisions ²	Original Exposure 1	Exposure Value	Risk exposure amount	Value adjustments and provisions ²		
	Central governments or central banks	0									
	Regional governments or local authorities			0			0				
	Public sector entities	0	0	0		0	0				
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0				
	Institutions	55	32	6		4	4	1			
	Corporates	406	389	378		432	387	383			
	of which: SME	1	1	1		22	22	19			
	Retail	0	0	0		0	0	0			
LUXEMBOURG	of which: SME	0		0			0	0			
	Secured by mortalistic on immovable property	43	42	18		44	43	19			
	of which: SME Exposures in default	37	3/	65		30	23	24			
1	Exposures in default Items associated with particularly high risk	62	30		3	30	23	24	34		
1	Covered bands	0									
	Claims on institutions and corporates with a ST credit assessment			0			0				
1	Collective investments undertakings (CIU)	689	370	344		613	326	274			
	Equity	0	0	0		0	0				
1	Other exposures	0	0	0		0	0				

		(2) Total value adjustments and provisions per c	adjustments and provisions per country of counterparty excludes those for securitization exposures but includes general credit risk adjustments.								
			Standardiced Approach								
			As of 30/09/2023 As of 31/12/2023								
		Original Exposure ^s	Exposure Velue ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²					
	(minEUR, %)										
	Central dovernments or central banks Regional governments or local authorities	0									
	Public sector entities			0			0				
	Multilateral Development Banks	0		0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	0	0	0		0	0	0			
	Corporates	490	352	344		833	543	535			
	of which: SME	52	52	44		52	51	43			
	Retail	0		0			0				
UNITED KINGDOM	of which: SME	0									
	Secured by mortgages on immovable property of which: SME	0									
ĺ	of which: SME Exposures in default				0						
ĺ	Items associated with particularly high risk	, i	·			,		· ·			
ı	Covered bonds										
	Claims on institutions and corporates with a ST credit assessment	0		0		0	0	0			
	Collective investments undertakings (CIUI)	46	43	43		45	43	43			
	Equity	0	0	0		0	0	0			
	Other exposures	0									
1	Standardised Total ²				- 1						

	Hamburg Commercial Bank AG									
			Standardised Approach							
			As of 30/09/2023 As of 31/12/2023							
		Original Exposure ¹	Original Exposure* Exposure Value* Risk reposure amount productors* Original Exposure* Exposure Value* Risk reposure amount							
	(minEUR, %)									
	Central governments or central banks						0			
	Regional governments or local authorities Public sector entities						0			
	Multilateral Development Banks			0			0			
	International Organisations			0		0	0			
	Institutions	40	49	10		50	50	10		
	Corporates	263	255	238		350	330	316		
	of which: SME	111	107	90		100	80	75		
	Retail	0	0	0		0	0	0		
NETHERLANDS	of which: SME						0	130		
	Secured by mortifales on immovable property of which: SME	236 140	230 148	102 61		299 159	287	130		
	of which: SME Exposures in default	140	140	01	0	139	140	01		
	Items associated with particularly high risk						0			
	Covered bands	152	152	15		165	165	16		
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
	Collective investments undertakings (CIUI)	11	11	11		26	24	24		
	Equity	0	0	0		0	0	0		
	Other exposures	0	0	0		0	0	0		
	Standardised Total ³				3				20	
		(4) Original exposure, unlike Exposure value, is r	eported before taking into account	any effect due to credit conversion	factors or credit risk mitigation tech	niques (e.g. substitution effects).				

(2) Total value adjustments and provisions per country of counterparty excludes those for securitization exposures but includes general credit risk adjustments	
---	--

					Standardised Ag	sproach				
			As of 30/09/2	023		As of 31/12/2023				
	(minSUR, %)	Original Exposure ^s	Esposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
	Central dovernments or central banks Regional governments or local authorities	0	0	0		0	0	0		
	Public sector entities Multilateral Development Banks	0	0	0		0	0	0		
	International Organisations Institutions Corporates	752 70	287 70	48 63		1,171 71	461	49		
	of which: SME Refull	40	39	33		41 0	39	33		
FRANCE	of which: SME Secured by mortifiales on immovable property	0 82	0 81	0 34		81	0 81	0 34 34		
	of which: SME Exposures in default Items associated with particularly high risk	0 0	0	34 0 0	0	81 0	0 0	0 0	0	
İ	Covered bands Claims on institutions and corporates with a ST credit assessment	417 0	417	42 0		435 0	434	43		
	Collective investments undertakings (CRIII) Equity Other exposures	5	4 0	4 0		5 0	4 0	4 0		
	Other exposures Standardised Total ³	0		0	1	Ů				

				Standardised Ap	proach				
		As of 30/09/2	2023		As of 31/12/2023				
	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
Security of the control of the contr		000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0	

			Standardined Approach And M997023 And S17277023 Expressible* Bild regimes amount Value adjustments and produces* Cognif Spreach* Express Value adjustments and produces*								
					Standardised Ap	proach					
			As of 30/09/2	023		As of 31/12/2023					
		Original Exposure ¹	Exposure Velue	Risk exposure amount		Original Exposure ¹	Exposure Value	Risk exposure amount			
	(min EUR, %) Central governments or central banks	0									
	Regional governments or local authorities										
	Public sector entities										
	Multilateral Development Banks			0			0				
	International Organisations	0	0	0		0	0	0			
	Institutions	23	23	5		24	24	5			
	Corporates	39	39	39		40	40	40			
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
SWEDEN	of which: SME	0	0	0		0	0	0			
SWLDLIN	Secured by mortalistics on immovable property	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
	Exposures in default		0	0			0				
	Items associated with particularly high risk					220					
	Covered bonds	202	202	20		210	210	21			
	Claims on institutions and corporates with a ST credit assessment										
	Collective investments undertakings (CRII)										
	Equity										
	Other exposures			U			U				
	Phone desired and Total 2										

					Standardised Ap	proach			
			As of 30/09/2	023	As of 31/12/2023				
	(minESP, W)	Original Exposure ¹	Esposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
SPAIN	Contra commence or central basis Annia commence or central basis Alla cast contra Alla Alla cast contra Alla Alla Alla cast contra Alla Alla Alla Alla Alla Alla Alla Al	6 0 0 0 151 152 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 11 123 123 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 40 283 0 0 0 0 0 0 0 0	۰	0 0 0 0 86 223 20 0 0 0 66 60 0 0 0 2 2 2 3	0 0 0 0 0 86 213 0 0 0 66 60 0 0 0 0 0	0 0 0 43 213 0 0 0 23 3 0 0 0 13 13 0 0	ć
	Standardised Total ²	E Chichelesson and a Common des		-	0	·	Ü	,	

		(2) local value adjustments and provisions per c	adjustments and provisions per countly of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.							
			Standardised Approach							
			As of 30/09/2	As of 31	As of 31/12/2023					
		Original Exposure ¹	Esposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
	(minEUR, %) Central governments or central banks	0		0						
	Regional governments or local authorities	3	3	0		1	1	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	14	14	3		34	14	3		
	Corporates	36	33	33		12	10	10		
	of which: SME	3	1	0		5	3	2		
	Retail						0			
BELGIUM	of which: SME					97	0			
	Secured by mortsuses on immovable property	14	14	,		37	3/	17		
	of which: SME Exposures in default	, a								
	Exposures in default Items associated with particularly high risk	0		0			0			
	Covered bonds	121	121	12		146	146	15		
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
	Collective investments undertakings (CIU)	1	1	1		1	1	1		
	Equity	0	0	0		0	0	0		
	Other exposures	0		0			0			
	Standardised Total ²				0					

2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

					Standardise	ad Anneasch			
					J. HILLIANS	и Арричиси			
			As of 31/	03/2024			As of 30	06/2024	
	(mbsDJR, No	Original Exposure ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Rbk exposure amount	Value adjustments and provisions ²
	Central dovernments or central banks Resional covernments or central banks Public access or entities Hutilitateral Development Banks International Organisations	0 0 152 0	11 0 367 0	0 0 0		0 0 194 0	10 0 209 0	0 0 0	
	Institutions Corporates of which: 5345 Retail of relation: 5345	716 436 124 1	528 344 83 1	20 290 62 0		969 437 95 2	560 382 60 1	92 315 50 1	
GERMANY	Secured by martgages on immovable properly of which: SHE Exposures in default Here associated with particularly high risk	45 20 6	46 20 1 2	20 8 1	4	50 30 2 7	49 29 1 3	21 12 1 4	0
	Covered bonds Claims on institutions and conscrains with a ST credit assessment Collective institutions and conscrains of CIUI Equity Other exposures	535 0 24 0	535 0 24 0	53 0 12 0		508 0 10 0	508 0 10 0	51 0 8 0	
	Standardised Total ²				11				12

					Standardise	ed Approach			
			As of 31	03/2024			As of 30	106/2024	
	(min CUR, No.)	Original Exposure ⁶	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Expassive ^L	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	1,485	1,485	0		1,715	1,715	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	۰	0	0		0	0	0	
	Multiluteral Development Banks	۰	0	0		0	0	0	
	International Organisations			0				0	
	Institutions	271	86	17		272	85	17	
	Corporates	808 220	793 215	505		979	937	656 177	
	of which: SME	220	215	182		222	209	177	
	Retail					0			
UNITED STATES	of which: SME								
1	Secured by mortalistic on immovable property of which: SME		0						
	Exposures in default	67	59	86		68	65	101	0
1	Items associated with particularly high risk	116	90	135		118	25	143	
1	Covered bonds		0					0	
	Claims on institutions and corporates with a ST credit assessment		0	0		0		0	
	Collective investments undertakings (CIU)	618	589	506		728	693	652	
1	Equity	0	0	0		0	0	0	
1	Other exposures		0	0		0		0	
	Standardised Total ²				13				13

					Standardis	ed Approach			
			As of 31	03/2024			As of 30	106/2024	
	(min DUR, No	Original Exposure ^b	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Expenses ²	Exposure Value	Risk exposure amount	Value adjustments and provisions ²
LUXEMBOURG	Control garantees or control canalists of the	0 0 0 0 0 0 6 644 22 2 3 3 3 3 3 6 0 0 7 7 7 7 7	0 0 0 0 6 455 22 3 0 0 0 28 23 23 23 0 0 0	0 0 0 1 1 222 20 26 26 26 26 27 20 20 20 20 20 20 20 20 20 20 20 20 20	34	0 0 0 0 3 3 3 547 60 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 2 22 567 27 27 27 27 20 0 0 0	0 0 0 0 6 4272 33 0 0 0 0 0 22 23 26 26 27 28 28 28 28 28 28 28 28 28 28 28 28 28	34

		(2) Total value adjustments and pro	relations per country of counterparts	excludes those for securitisation e	eposures but includes general cred	Strisk adjustments.			
					Standardise	ed Approach			
			As of 31	03/2024			As of 30	06/2024	
	(min EUR, N)	Original Exposure ^b	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ⁶	Risk exposure amount	Value adjustments and provisions ²
UNITED KINGDOM	Embrid semments of more dashed. Particul semments of conductions. Particul semments of conductions. Particul semments of conductions. Residence of condu	0 0 0 0 1,013 146 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 1.3110 202 0 0 0 0 0 0 0 0	0 0 0 0 734 13 13 0 0 0 0 0 0	0 0 0 0 0 0 0 775 113 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	.0

		Standardised Approach												
					Standardis	ed Approach								
				03/2024			As of 30	06/2024						
	crain CUR, No.	Original Exposure ^b	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ⁶	Risk exposure amount	Value adjustments and provisions ²					
NETHERLANDS	Control description of control banks (Application of the control of control banks (Application of the control	0 0 0 0 0 54 371 78 0 0 0 2292 1191 1191	0 0 0 0 34 302 66 66 0 0 287 299 100 0 0	0 0 0 111 2954 56 0 0 133 44 0 0	٥	0 0 0 0 0 411 312 53 0 0 0 0 223 1244 0 0	0 0 0 42 278 76 0 0 278 100 0 0	0 0 0 0 0 8 229 64 64 0 0 131 42 0 0	0					
	Covered bonds Claims on institutions and concernies with a ST credit assessment Collective investments undertakings (CIU) Equity Coulty Other exposures	0 18 0	0 17 0	10 0 17 0		0 28 0 0	0 26 0	0 26 0	10					
	Standardised Total ²	20												

					Standardis	ed Approach			
			As of 31	03/2024			As of 30	/06/2024	
		Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁴	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
FRANCE	General Control Contro	0 0 0 0 1.004 85 20 0 0 11 15 0 0 0 4.30 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 13 13 14 14 12 17 17 0 0 0 0 17 0 0 0 17 18 18 18 18 18 18 18 18 18 18 18 18 18	0
	Standardised Total ²								

					Standardise	ed Approach			
			As of 31	03/2024			As of 30	1/06/2024	
	crain CUR, No.	Original Exposure ⁶	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁴	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
GREECE	Control description of control bank in a state o	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰

					Standardis	ed Approach			
			As of 31	/03/2024			As of 30	1/06/2024	
		Original Exposure ⁶	Exposure Value ¹	Rhik exposure amount	Value adjustments and provisions ²	Original Exposure ⁴	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, 65) Central appearaments or central banks	٥		0		0			
	Regional governments or local authorities	,	0	0		0			
	Public sector entities					0			
	Multilateral Development Banks		0	0		0	0		
	International Organisations	0	0	0		0	0	0	
	Institutions	24	24	5		15	15	3	
	Corporates	73	62	62		74	56	56	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
SWEDEN	of which: SME		0	0		0		0	
	Secured by mortstastes on immovable property		0	0					
	of which: SME Exposures in default	ů		0					
	Exposures in default Hems associated with particularly high risk		0	0		0			0
	Covered bonds	210	210	21		187	187	19	
	Claims on institutions and corporates with a ST credit assessment		0	0		0			
	Collective investments undertakinds (CIU)	1	1	1		1	1	1	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
1	Financial and Total 2								

					Standardis	ed Approach							
				03/2024			As of 30	/06/2024					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments as provisions ²				
SPAIN	Control of the Contro	0 0 0 0 2 2 2 2 2 2 2 0 0 0 0 0 0 0 0 0	0 0 0 0 0 21 211 60 0 0 65 65 63	0 0 0 0 0 2022 200 0 0 0 0 0 0 0 0 0 0	٥	0 0 0 0 0 0 90 65 1 1 2 2 2 2 2 9 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 2 1 1 0 0 0 2 2 1 8 9 9 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 64 1 1 1 0 0 0 1 1 1 1 6 0 0 0 0 0 0 0 0 0					
	Equity Other exposures Standardized Total ²					0	°						

	(2) Total value adjustments and previsions per country of counterparty excludes those for securification exposures but includes general credit risk adjustments.											
				Standardis	ed Approach							
		As of 31	/03/2024			As of 30	106/2024					
(mb DJR, %)	Original Exposure ^b	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²				
Control construction to entire between Control	1 T T T T T T T T T T T T T T T T T T T	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 2 2 2 2 2 2 2 2 2 2 2 2 2	٠	0 0 0 0 14 12 12 0 0 37 37 0 0 170 170	0 1 0 0 14 14 10 10 0 0 0 77 77 77 77 77 77 77 70 0	0 0 0 3 2 9 0 0 15 19 10 10 11 17 17 17 17 17 17 17 17 17 17 17 17	0				

Credit Risk - IRB Approach

Hamburg Commercial Bank Af

		R8 Approach											
			As of 30/09/2023 As of 31/12/2023										
		Original										Value adjustments	
	(min EUR, %)		Of which: defaulted	Vatue*		Of which: defaulted	and provisions		Of which: defaulted	Vatue*		Of which: defaulted	and provisions
	Central banks and central governments	6,214	0	6,343	228	0	0	5,135	0	5,250	52	0	0
	Institutions	52		50	32	0	0	42	0	40	36	0	0
	Corporates	17,049	520	15,471	8,235	0	352	17,059	721	15,342	7,898	0	272
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	10,409 771	443	9,905 726	5,005 232	0	261	10,451 784	653 15	9,923 743	4,832 220	0	237
	Corporates - Or Willon: SPIC Betail	7/1		720	232		3	764	15	743	220		Ľ.
	Retail - Secured on real estate property	0			0	0	0			0		0	
	Retail - Secured on real estate property - Of Which: SME				0		0						
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME				0		0						
	Retail - Qualifying Revolving	0		0	0	0	0		0	0		0	0
	Retail - Other Retail	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	115		115	341	0		111	0	111	333	0	
	Other non credit-obligation assets				917						934		
	IRB Total ²				9,753						9.253		

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

q issue local code into include the accumulation possion unusual in mine results prior to the auto-session.

On the third most include the accumulation possion unusual in mine results prior to the auto-session.

On the third most include the accumulation and educations. These have been selected under the followisher fulls: Countries of countries are countries of countries of countries are countries of the accumulation.

							IRB Ap	proach					
					30/09/2023								
		Original	Original Exposure Fish exposure amount Value adjustments Value					Original Exposure Exposure Value 1				Value adjustments	
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
GERMANY	Control Justice and central governments institutions. Copyrates Copyrates Ordinate Specialised Landing Copyrates Ordinate Specialised Landing Copyrates Ordinate Specialised Landing Resist Resi	4,843 12 7,414 4,034 675 0 0 0	0 0 207 133 0 0 0 0	4,769 10 6,441 3,883 630 0 0 0 0	0 2 2,579 1,590 175 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 224 148 2 0 0 0	4,928 3 7,449 4,042 684 0 0 0	0 0 352 288 15 0 0 0	5,041 2 6,462 3,869 644 0 0 0 0	0 0 2,514 1,512 163 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 106 78 7 0 0
	Retail - Other Retail - Of Which: non-SME Equity Other non-credit-obligation assets IRB Social	0 38	0	0 38	0 107	0	0	0 32	0	0 32	91	0	

								IRB Ap	proach					
					As o	30/09/2023					Aso	31/12/2023		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Valle		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
		is and central governments	1,370	0	1,370	177	0	0	0	0	0	0	0	0
	Institutions		0	0	0	0	0	0	0	0	0	0	0	0
	Corporates		497		484	421	0	1	495	0	484	429	0	1
		Corporates - Of Which: Specialised Lending	71		57	43	0	0	68	0	57	44	0	
	Retail		0		0	0	0	0		0	0	0	0	
	Retait	Retail - Secured on real estate property					0							
		Retail - Secured on real estate property - Of Which: SME	0			0		0		0	0		0	
UNITED STATES		Retail - Secured on real estate property - Of Which: non-SME	0											
		Retail - Qualifying Revolving	0							0				
		Retail - Other Retail	0		0	0	0	0		0	0		0	
		Retail - Other Retail - Of Which: SME	0		0	0	0	0		0	0		0	
		Retail - Other Retail - Of Which: non-SME	0		0	0	0	0	0	0	0	0	0	6
	Equity		0		0	0	0	0		0	0	0	0	0
	Other non co	redit-obligation assets												
	IRB Total													

								IRB Ap	proach					
						30/09/2023								
			Original	Exposure ¹	Exposure	Risk exposure	imount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ⁵		Of which: defaulted	and provisions
		nks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions		18	0	18	12	0	0	15	0	15	16	0	0
	Corporates		2,722	185	2,544	1,502	0	28	2,644	242	2,471	1,392	0	99
			2,386	185	2,230	1,317	0	27	2,315	242	2,165	1,189	0	98
			36		36	8	0	0	36	0	36	8	0	
	Retail		0		0	0	0	0		0	0	0	0	
		Retail - Secured on real estate property	0		0	0	0	0		0	0		0	
LUXEMBOURG		Retail - Secured on real estate property - Of Which: SME	0		0	0	0	0		0	0		0	
		Retail - Secured on real estate property - Of Which: non-SME	0			0		0		0	0		0	
		Retail - Qualifying Revolving Retail - Other Retail												
		Retail - Other Retail Retail - Other Retail - Of Which: SME											0	
		Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	0										0	
	Equity	Retail - Other Retail - Of Which: non-SME												
		tredit-obligation assets						0			0			
	IRB Total	a constant and a cons												
	INIB Total		(3) Challeng arrange											

							IRB Ap	proach					
				As o	30/09/2023					Aso	f 31/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	imount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	VALUE		Of which:	and provisions		Of which: defaulted	VALUE		Ofwhich:	and provisions
	Central banks and central governments		detautied	0	0	defaulted	0		detauted			defaulted	_
	Institutions												
	Corporates	722		681	572			943	0	767	585	0	
	Corporates - Of Which: Specialised Lending	290		281	271		2	277		276	249		
	Corporates - Of Which: SME	0		0	0	0	0	0	0	0	0	0	
	Retail	0		0	0	0	0		0	0	0	0	
	Retail - Secured on real estate property	0		0	0	0	0		0	0	0	0	
	Retail - Secured on real estate property - Of Which: SME	0		0	0	0	0		0	0		0	
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non-SME	0		0	0	0	0		0	0		0	
I	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	
I	Retail - Other Retail	0		0	0	0	0		0	0	0	0	
1	Retail - Other Retail - Of Which: SME	0			0	0	0		0			0	
	Retail - Other Retail - Of Which: non-SME	0		0	0	0	0		0	0	0	0	
	Equity	7		7	24	0	0	7	0	7	21	0	
	Other non credit-obligation assets												
	IRB Yotal												

Credit Risk - IRB Approach

Hamburg Commonial Book M

							IRB Ap	proach					
				As o	30/09/2023					Aso	131/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates Corporates - Of Which: Specialised Lending	742 663	0	726 648	288 211	0	4	797 710	0	775 689	292 241	0	1 1
	Corporates - Of Which: SME Retail	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLANDS	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLANDS	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail Renail - Other Renail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Recail - Other Retail - Of Which: non-SME Equity	0 12	0	0 12	0 37	0	0	13	0	0 13	0 40	0	0
	Other non credit-obligation assets IRB Total												

							IRB Ap	proach					
				As o	130/09/2023					Aso	131/12/2023		
		Origina	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Riskexposure	amount	Value adjustments
	(yeals ELUR, No.)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments Institutions	71		71	12	0	0	74	0	74	12	0	0
	Corporates	494		472	230	0	28	414	0	396	147		
	Corporates - Of Which: Specialised Lending	324		307	96	0	21	284	0	280	76		, i
	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
FRANCE	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
FRANCE	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		
	Retail - Other Retail - Other Retail - Of Which: SME	0		0	0	0	0	0	0	0	0		0
		0		0							ů		
	Retail - Other Retail - Of Which: non-SME Equity	17		17	49	0	0				27		
	Other non credit-obligation assets	- 17		17	42		,	,		,		_	

							IRB Ap	proach					
				As of	30/09/2023					As of	31/12/2023		
		Original	sposure ¹	Exposure Value ¹	Risk exposure		Value adjustments	Original I	:posure ¹	Exposure Value ¹	Riskexposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments Institutions Corporates Corporates Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SPE	0 0 808 808		0 0 801 801	0 0 686 686	0000	9 9 0 0	0 0 820 820	0000	0 0 804 804	0 0 695 695	0 0 0 0	0 0 5
GREECE	Retail Concent on that settle property Retail Concent on the settle property Real Science from the cent property O'Minch SME Real Science from the cent property O'Minch non-SME Real Colors from Real Colors from Colors Real Colors from Real Colors from Colors Real Colors from Real Colors from Colors Specify The Colors from Real Colors from Color	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0	0 0 0 0	0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0	0 0 0	0 0 0 0 0 0	0 0 0	0 0 0 0 0 0
		0	0	0	0	0	0	0		0	0	0	

							IRB Ap	proach					
				As o	30/09/2023					Aso	31/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	imount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Vatue*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments Institutions	0	0	0	0	0	0		0	0	0	0	0
	Corporates	405	85	318	204	0	10	394	86	308	195	0	11
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	299	85	224	132	0	10	290	86	214	125	0	11
	Retail		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
SWEDEN	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME	ů	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
I	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	ı °	0	0	0	0	0		0	0		0	0
1	Equity	9	ő	9	31	0	0	9	0	9	31	0	i i
	Other non credit-obligation assets												
	IRB Yetal												

							IRB Ap	proach					
				As o	130/09/2023					Aso	131/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments		Exposure ¹	Exposure Value ¹	Riskexposure	amount	Value adjustments
	(min EUR, %s)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
SPAIN	Comm A balls and crisinal generation. Companies Companies Chimania Commanda Companies Companies Chimania Companies Companies Chimania Companies Compani	0 157 157 0 0 0 0	0 0 0 0 0 0 0 0 0	0 150 150 0 0 0 0	0 92 92 0 0 0 0	0 0 0 0 0 0 0 0 0 0	2 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 228 155 0 0 0 0	0	0 221 148 0 0 0 0 0	0 153 99 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
	Equity Other non credit-obligation assets	3		3	8			3	0	3	9	0	
	IRB Total												

							100.4	proach					
				As or	30/09/2023			proud		As o	f 31/12/2023		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ⁵		Of which: defaulted	and provisions
	Central banks and central governments	34	0	34	7	0	0	36	0	36	7	0	0
	Institutions Corporates	363		363	114	0	0	393	0	203	107	0	
	Corporates - Of Which: Specialised Lending	363		363	114	0	0	393	0	393	107	0	
	Corporates - Of Which: SME	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
BELGIUM	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
BELGIUM	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
l	Retail - Other Retail - Of Which: SME	0		0	0	0	0		0	0		0	
l	Retail - Other Retail - Of Which: non-SME	0		0	0	0	0		0	0	34	0	
l	Equity	11		11	31	0	0	12	0	12	34		
l	Other non credit-obligation assets												
	IRB Total	0											

Credit Risk - IRB Approach

								IRB Ap	proach					
												f 30/06/2024		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
				Of which:	Value		Of which:	and provisions		Of which:	Vilia		Of which:	and provision:
		(min EUR, %) as and central governments	4.169	defaulted	4.282		defaulted		3.847	defaulted	3.961		defaulted	
	Central bank Institutions	s and central governments	4,169	0	4,282	62 17	0	0	3,847	0	3,961	59 12		0
	Corporates		16.847	715	15.098	7.981	0	263	17.812	686	15.681	8.559		316
	Corporates	Corporates - Of Which: Specialised Lending	10,326	647	9.785	4,916	0	230	10.871	628	10,317	5.442		275
		Corporates - Of Which: SME	792	0	747	253	0	1	841	0.20	800	272		6
	Retail			0	0	0	0	0	0	0	0	0		0
		Retail - Secured on real estate property		0	0	0	0	0	0	0	i i	0	ō	0
		Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0		0		0		0
Consolidated data		Retail - Secured on real estate property - Of Which: non-SME		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		98	0	98	309	0		95	0	94	299	0	
	Other non cr	edit-obligation assets				978						950		
	IRB Total ²					9,347						9,879		

							IRB Ap	proach					
				As o	31/03/2024					As o	130/06/2024		
		Original	Exposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted			Of which: defaulted	and provisions
	Central banks and central governments	3,916	0	4,029	0	0	. 0	3,604	0	3,716	0	0	0
	Institutions Corporates	7.052	355	6,078	2.458	0	105	6,773	379	5.826	2.325		149
	Corporates - Of Which: Specialised Lending	3,768	289	3,586	1,455	0	77	3,683	324	3,515	1.392		120
	Corporates - Of Which: SME	641	0	608	185	0	1	654	0	625	210		6
	Reteil	0	0	0	0	0		0	0	0	0		0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
GERMANY	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
GERMANY	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 - Other Retail - Of Which: SME		0	0		0	0	0	0		0		0
			0	0		0		0	0		0		0
	Retail - Other Retail - Of Which: non-SME Equity	20		20	69	0		20	0	20	68		0
	Other non credit-obligation assets	20	0	20	63	U		20	0	20	60		
	IRB Total												

							IRB App	proach					
				As of	131/03/2024					As of	30/06/2024		
		Original	ixposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	smount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments Institutions		0	0	0			0	0		0		0
	Corporates	518	0	510	416	0	1	424	0	419	286		1
	Corporates - Of Which: Specialised Lending	69	0	62	35	0	0	70	0	66	27		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
UNITED STATES	Retail - Secured on real estate property - Of Which: SME					0					0		0
	Retail - Secured on real estate property - Of Which: non-SME					0					0		0
	Rotali - Qualifying Revolving Rotali - Other Rotali		0	0		0					0		0
	Retail - Other Retail - Of Which: SME								0				0
	Retail - Other Retail - Of Which: non-SME		0	0	0	0		0	0		0		0
	Equity		0	0		0		0	0		0		0
	Other non credit-obligation assets				-				_				

							IRB Ap						
							ino Ap	proacn					
				As o	31/03/2024					Aso	130/06/2024		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min ELIR. %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	15	0	15	16	0	0	15	0	15	12	0	0
	Corporates	2,761	232	2,590	1,489	0	92	2,804	178	2,654	1,624	0	94
	Corporates - Of Which: Specialised Lending	2,445	232	2,295	1,270	0	91	2,355	178	2,227	1,310	0	90
	Corporates - Of Which: SME	36	0	36	8	0		93	0	93	21		0
	Retail		0	0	0	0	0	0	0		0		0
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0		0
LUXEMBOURG	Retail - Secured on real estate property - Of Which: non-SME												
	Retail - Qualifying Revolving		0	0		0		0	0		0		0
	Retail - Other Retail		0	0		0		0	0		0		0
	Retail - Other Retail - Of Which: SME		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
	Equity		0	0	1	0		0	0	0	1	0	0
	Other non credit-obligation assets												
	IRB Yotal												

							IRB App	proach					
				As o	31/03/2024					Aso	130/06/2024		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min ELIR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	1,006	0	831	646	0	4	1,470	0	958	653		4
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	290 26	0	283 26	257 17	0	3 0	383 30	0	369	319 19		3
	Retail	26		20	17			30		30	19		
	Retail - Secured on real estate property												
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	ů	0	0		0		0	0	0	0		0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non-SME		0	0		0		0	0		0		0
	Retail - Qualifying Revolving	i i	0	0	0	0	0	0	0	o o	0		0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
1	Equity	5	0	5	16	0	0	5	0	5	17	0	0
	Other non credit-obligation assets												
	IR8 Total												
		(1) Original expos	ure, unlike Exposu	re value, is reporte	d before taking into accoun	t any effect due to	credit conversion fa	actors or credit ris	k mitigation technic	oues (e.g. substitut	ion effects).		

Credit Risk - IRB Approach

							IRB Ap	proach					
				As o	131/03/2024					As of	30/06/2024		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure		Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure		Value adjustments
	(min EUR, %)		Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted			Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions Corporates	729	0	787	0 324	0		1.107	0	1.047	620		0
	Corporates - Of Which: Specialised Lending	702	0	691	266	0	1	797	0	786	406		3
	Corporates - Of Which: SME	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
NETHERI ANDS	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLANDS	Retail - Secured on real estate property - Of Which: non-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
	Retail - Other Retail - Of Which: SME	0	0	0	0	0		0	0		0		0
	Retail - Other Retail - Of Which: non-SME	15	0	0	49	0		19	0		0 57		0
	Equity	15	0	15	49	0		19		18	57		0
	Other non-credit-obligation assets IRB Total	_											

							IRB Ap	proach					
				As o	131/03/2024					Aso	f 30/06/2024		
		Original	Exposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
FRANCE	Comit datas and careful personances installation Objectation Composition, Controls, Specialistic Landing Composition, Controls, Specialistic Landing Composition, Controls, Specialistic Landing Resist. Secretion and order properly Resist. Specialistic and order and careful proposity, Controls, see Specialistic Composition, Controls, Specialistic Composition, Controls, Contro	74 0 432 315 50 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	74 0 398 293 39 0 0 0 0 0	12 0 151 29 18 0 0 0 0	000000000000000000000000000000000000000		36 0 411 303 50 0 0 0	000000000000000000000000000000000000000	38 0 330 284 39 0 0 0	6 0 155 106 18 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
	Other non-credit-obligation assets												

							IRB Ap	proach					
				As o	31/03/2024					Aso	130/06/2024		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Control banks and central governments Institutions Corporates Corp	0 0 1,252 852 26 0	0 0 0 0 0 0	0 0 1,200 844 26 0	0 0 925 678 22 0	0 0 0	0 0 0 0	0 0 1,129 854 0 0	0 0 0	0 0 1,108 846 0 0	0 815 648 0	0 0 0 0	0 0 3 2 0 0
GREECE	Rest Secured on set cases properly - O'Which; DHE Rest Secured on set cases properly - O'Which; DHE Rest Quality & Revising Rest Quality & Rest Quality - O'Which; DHE Rest Quality - O'Which; DHE Equity Other rest credit-billigation assists	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0	0 0 0 0	0 0 0 0 0 0 0
	IRB Total												

							IRBAp	proach				1	
				As o	31/03/2024					As o	f 30/06/2024		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ²		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	۰	0	0	0	0	٥	0	0	0	0	0	0
	Institutions Corporates	402	86	315	0 187	0	11	438	0 87	351	0 221		12
	Corporates Corporates - Of Which: Specialised Lending	402 291	86	315 217	187	0	11	438 326	87	351 251	221 167		12
	Corporates - Of Which: SME	291	80	21/	127		- 11	326	0	251	107		12
	Retail	1			1						1		
	Retail - Secured on real estate property		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
SWEDEN	Retail - Secured on real estate property - Of Which: non-SME		0	0	o o	0	o o	0	0	o o	0		0
	Retail - Qualifying Revolving		0	0		0		0	0		0		0
	Retail - Other Retail		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	7	0	7	26	0	0	8	0	8	26	0	0
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As o	31/03/2024					As o	f 30/06/2024		
		Original	Exposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0		0	0		0		0
	Corporates	226	0	219	148	0	1	272	0	265	210		2
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	154	0	147	93	0	1	150	0	143	93		1 0
	Retail												
	Retail - Secured on real estate property												
	Retail - Secured on real estate property - Of Which: SME			0		0			0		0		0
SPAIN	Retail - Secured on real estate property - Of Which: non-SME			0		0			0				
	Retail - Qualifying Revolving		0	0		0		0	0		0		0
	Retail - Other Retail			0		0		0	0		0		0
	Retail - Other Retail - Of Which: SME		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	3	0	3	10	0	0	2	0	2	5	0	0
	Other non credit-obligation assets												
	IRB Total	_											
	·	(1) Original owns	sure untike Evnosi	revalue is renorte	d before taking into accoun	e any effect rise to	credit conversion f	setous as condit ús	irmbientino tachair	succession of conhections	ion officers)	•	

							IRB Ap						
							IKBAP	proacn					
				As o	131/03/2024					Aso	f 30/06/2024		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min ELIR, %)		Of which: defaulted	Value ³		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	53	0	53	10	0	0	52	0	52	10	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	377	0	377	103	0		374	0	314	65		0
	Corporates - Of Which: Specialised Lending	377	0	377	103	0		374	0	314	65		0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	۰	0	0	0	0		0	0		0		0
	Retail - Secured on real estate property		0	0		0		0	0		0		0
BELGIUM	Retail - Secured on real estate property - Of Which: SME		0			0			0		0		
DECOIOTI	Retail - Secured on real estate property - Of Which: non-SME	۰	0	0	0	0		0	0		0		0
	Retail - Qualifying Revolving Retail - Other Retail		0	0		0		0	0		0		0
	Retail - Other Retail Retail - Other Retail - Of Whirth SMF		0			0			0		0		
			0	0		0		0	0		0		0
1	Retail - Other Retail - Of Which: non-SME	10	0	10	30					l	31		0
1	Equity	10	0	10	30	0		11	0	11	31		0
	Other non credit-obligation assets												
	IRB Total												



General governments exposures by country of the counterparty

							Hamburg Commercial Banl	k AG						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	n negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0 - 3M[Austria	6	0	0		0 0 0	0		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0		
10 - 3Mf 3M - 1Y 1 1 2 2 2 2 2 2 2 2	Belgium	11 12 55	0 0 0 0 13 0 55	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		7
[0 - 3M[Bulgaria													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Сургиз													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Czech Republic													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Denmark													
Total	Estonia													



General governments exposures by country of the counterparty

							Hamburg Commercial Bani	N AG						
						Di	As of 31/12/2023							1
						Dire	ct exposures							-
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balar	ice sheet	-
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			-
														Risk weighted exposure
		Total gross carrying amount of non-derivative	Total carrying amount of non-											amount
Residual Maturity	Country / Region	financial assets	derivative financial assets (net of short positions)											
					of which: Financial assets	of which: Financial assets at fair						Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value through profit or loss	value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0-3M] [3M-1Y] [1Y-2Y]			0 0			0	0		0	0	0	0	(
[2Y - 3Y [[3Y - 5Y [Finland		0			0	0		0	0	0	0	0	
[5Y - 10Y [[10Y - more			0 0	0		0	0		0	0	0	0	(
Total [0-3M[[3M-1Y[0 0			0	0		0	0	0	0		
[1Y - 2Y [[2Y - 3Y [France		0	0		0	0		0	0	0	0	Ċ	
[3Y - 5Y] [5Y - 10Y]	Plance		0 0	0		0	0		0	0	0	0	(
[10Y - more Total f 0 - 3M f		74	74	0		74	0		0	0	0	0		12
[3M - 1Y [[1Y - 2Y [0			0	0		0	0	0	0	(
[2Y - 3Y [[3Y - 5Y [Germany		0	0		0	0		0	0 2	0 50	0	(
[5Y - 10Y [[10Y - more Total		670	0 10 670 680			0 10 615 624	55 55		9	0	0 0 50	0 17 17		1
[0-3M[[3M-1Y[[1Y-2Y[-		-		
[2Y - 3Y [Croatia													
[3Y - 5Y] [5Y - 10Y]														
[10Y - more Total [0 - 3M] [3M - 1Y]														
[1Y - 2Y [1													
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Greece													
[10Y - more Total	<u> </u>													
[0 - 3M [[3M - 1Y [1		0			0	0		0	0	0	0		
[1Y - 2Y [2Y - 3Y [3Y - 5Y	Hungary		0			0	0		0	0	0	0	(
[57 - 107 [[107 - more Total			0	0		0	0		0	0	0	0	C C	
[0-3M[4			0	4		0	0	0	0	(1
[3M-1Y] [1Y-2Y] [2Y-3Y]														
[3Y - 5Y [[5Y - 10Y [Ireland													
f10Y - more Total														
[0-3M[3M-1Y 1Y-2Y														
[2Y - 3Y [[3Y - 5Y [Italy													
[5Y - 10Y [[10Y - more Total]													
Total														



General governments exposures by country of the counterparty

							Hamburg Commercial Bank	AG						
							As of 31/12/2023							
						Dire	ct exposures							
	(min EUR)			On balance sh	neet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	et exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0 - 3M[Latvia													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Lithuania													
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Luxembourg													
[0 - 3M [Malta													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Netherlands													
[0 - 3M[Poland		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	() () () () () () () () () ()	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Portugal	6 6 8 6	0 0 0 0 0 84	0		0 0 0 0 0 84 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	21
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Romania													



General governments exposures by country of the counterparty

						į	Hamburg Commercial Bank	k AG						
							As of 31/12/2023							
						Dire	ct exposures							
	(min EUR)			On balance sh	neet				Derivat	tives		Off balan	ce sheet	
												Off-balance sh	et exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominat	Provisions	amount
[0 - 3M[Stovakia													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [3Y - 5Y] [1Y - 10Y] [10Y - more Total	Slovenia													
0 - 3M 3M - 1Y 1M - 2Y 1Y - 2Y 2Y - 3Y 3Y - 5Y	Spain													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Sweden													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	United Kingdom													
[0 - 3M[lceland													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Liechtenstein													
[0 - 3M[Norway													



General governments exposures by country of the counterparty

							Hamburg Commercial Bank	AG						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	tives		Off balan	ce sheet	
												Off-balance sh	et exposures	
					Non-derivative financial as	isets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Australia													
10 aM	Canada	(((((((((((((((((((0 0 0 0 0 0 0 0 0 0 29 29	6		0 0 0 0 0 0 29 24	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0
[0 - 3M [Hong Kong													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Japan													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	u.s.													
[0 - 3M[China													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Switzerland	(((((((((((((((((((0 0 0 0 0 0 0 0 0 117	6		0 0 0 0 0 0 117 117	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	231
[0-3M] [3M-1Y [1Y-2Y [2Y-3Y [3Y-5Y [5Y-10Y [10Y-more Total	Other advanced economies non EEA													



General governments exposures by country of the counterparty

				Hamburg Commercial Bank AG										
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Other Central and eastern Europe countries non EEA													
[0 - 3M[Middle East													
Total [0 - 3M] [1 - 3M - 1 1 [1 - 2 1 [2 - 3 1 [3 - 5 1 [5 - 10 [10 - more Total	Latin America and the Caribbean													
Total [0-3M[[3M-1Y[[1Y-2Y[[2Y-3Y[[3Y-5Y[[5Y-10Y] [5Y-10Y] [10Y-more Total	Africa													
10tat 10 - 3M1 [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Others													
·otat	1													

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 zowereign exposures of at least 1% of total "Debt securifies and loans receivables". Country of breatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to btal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"

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

(4) The exposures reported include the positions towards counterparts (other than sovereigh) on sovereigh credit ink (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 sovereigh) with full or partial government guarantees by central, regional and local governments.

Other advanced non-EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non-EEA: Albania. Bosnia and Herzegovina. FYR Macedonia. Montenegro. Serbia and Turkey

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

List America: Agentina, Belias, Boliva, Estat, Chile, Colombia, Costa Rica, Deminica, Costa Rica, Deminica, Perus And Barbudo, Anaba, Bahamas, Barbados, Cayman Islands, Caba, French Guisna, Guadeloope, Martinique, Puerto Rica, Saint Barthélemy, Turls And Clicos Islands, Vilgo Islands (Bittas),
Africa: Algoria, Egypt, Morocco, South Africa, Agepta, Egypt, Morocco, South Africa, Agepta, Eenin, Bobawaa, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic Of the Congo, Cide D'Inviere, Equatorial Guinea, Eithea, Gabon, Gambia, Ghana, Guinea, Guin

(6) The columns Total carrying amount of non-derivative financial assets (net of short positions) provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.

(7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.

(8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAAP



General governments exposures by country of the counterparty

							Hamburg Commercial Banl	k AG						
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	n negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0 - 3M[Austria	6 6 6 6 6 8	0 0 0 0 0 30	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		5
10-3M1 3M-1Y 12Y-2Y 12Y-3Y 13Y-5Y 13Y-5Y 15Y-10Y 10Y-more Total	Belgium	100	0 0 0 0 0 0 0 101	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		10
[0 - 3M[Bulgaria													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Cyprus													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Czech Republic													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Denmark													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Estonia													



General governments exposures by country of the counterparty

		Hamburg Commercial Bank AG												
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balar	nce sheet	
												Off-balance si	heet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	h negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Finland	1	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 13	0 0 0 0 0	6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	France	11	0 0 0 0 0 0 0 0 110	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 110	0 0 0 0 0	6	0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		21
[0 - 3M[] [3M - 1Y] [11 - 2Y[] [2Y - 3Y] [2Y - 3Y[] [5Y - 10Y[] [10Y - more] Total	Germany	4.4 5.33	0 0 0 0 0 0 8 8 42 42 5535	0		0 0 0 0 8 8 42 427 536	0 0 0 0 0 0 488	6	0 0 0 0	0 0 0 0 2 0	0 0 0 0 50	0 0 0 0 0 16		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [13Y - 5Y] [5Y - 10Y] [10Y - more Total	Croatia													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Greece													
[0 - 3M [Hungary		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 3	6	0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Ireland													
[0-3M] [3M-1Y] [11Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Italy													



General governments exposures by country of the counterparty

		Hamburg Commercial Bank AG As of 30/06/2024													
							As of 30/06/2024								
						Dire	ct exposures								
	(mln EUR)			On balance st	neet				Derivat	ives		Off balan	ce sheet		
						ssets by accounting portfolio		Derivatives with pos	blor faloredos	D. d. ada and an ada	negative fair value	Off-balance sh	eet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	derivative illianciat assets (net		Non-Genvauve imaniciat a	ssets by accounting portion		Denvauves with pos	nive iali value	Delivatives with	negative iali value			Risk weighted exposure amount	
			of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Latvia														
[0 - 3M[Lithuania														
10 - 3M1 13M - 1Y1 [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [3Y - 10Y] 1004.	Luxembourg														
[0.3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Malta														
[0.3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Netherlands														
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Poland	1	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6	(0 0 0 0 0 0 15	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0	0		
Total [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Portugal	11 6 8	15 10 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			15 0 0 84 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	4	
Total [0 - 3M[1 3M - 1Y] 1 1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Romania	B	84			84	0	0	0	0	0	0	d	31	



General governments exposures by country of the counterparty

						į	Hamburg Commercial Bank	cAG						
							As of 30/06/2024							
						Dire	ct exposures							
	(min EUR)			On balance st	neet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0 - 3M[Stovakia													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [3Y - 5Y] [1Y - 10Y] [10Y - more Total	Slovenia													
0 - 3M 3M - 1Y 1M - 2Y 1Y - 2Y 2Y - 3Y 3Y - 5Y	Spain													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Sweden													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	United Kingdom													
[0 - 3M[lceland													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Liechtenstein													
[0 - 3M[Norway													



General governments exposures by country of the counterparty

							Hamburg Commercial Bank	kAG						
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominat	Provisions	amount
[0 - 3M[Australia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Canada		0 0 0 0 0 0 0 0 86	0 0 0 0 0	(0 0 0 0 0 0 86	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Hong Kong													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	U.S.													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	China													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Switzerland	6 61 41	0 0 0 0 69 0 0 0 43 2	0 0 0 0 0	(0 0 0 69 0 0 43 112	0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	
Total [0-3M[13M-1Y] 11Y-2Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Other advanced economies non EEA		112	0		112	0	0	0	0	0	0	0	22



General governments exposures by country of the counterparty

				Hamburg Commercial Bank AG										
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	eet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a:	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Other Central and eastern Europe countries non EEA													
[0 - 3M[Middle East													
Total [0 - 3M] [1 - 3M - 1 1 [1 - 2 1 [2 - 3 1 [3 - 5 1 [5 - 10 [10 - more Total	Latin America and the Caribbean													
Total [0-3M[[3M-1Y[[1Y-2Y[[2Y-3Y[[3Y-5Y[[5Y-10Y] [5Y-10Y] [10Y-more Total	Africa													
10tat 10 - 3M1 [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Others													
iotat	1													

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 zowereign exposures of at least 1% of total "Debt securifies and loans receivables". Country of breatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to btal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"

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

(4) The exposures reported include the positions towards counterparts (other than sovereigh) on sovereigh credit ink (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 sovereigh) with full or partial government guarantees by central, regional and local governments.

Other advanced non-EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non-EEA: Albania. Bosnia and Herzegovina. FYR Macedonia. Montenegro. Serbia and Turkey

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

List America: Agentina, Belias, Boliva, Estat, Chile, Colombia, Costa Rica, Deminica, Costa Rica, Deminica, Perus And Barbudo, Anaba, Bahamas, Barbados, Cayman Islands, Caba, French Guisna, Guadeloope, Martinique, Puerto Rica, Saint Barthélemy, Turls And Clicos Islands, Vilgo Islands (Bittas),
Africa: Algoria, Egypt, Morocco, South Africa, Agepta, Egypt, Morocco, South Africa, Agepta, Eenin, Bobawaa, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic Of the Congo, Cide D'Inviere, Equatorial Guinea, Eithea, Gabon, Gambia, Ghana, Guinea, Guin

(6) The columns Total carrying amount of non-derivative financial assets (net of short positions) provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.

(?) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of eQ4.

(8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAAP



Performing and non-performing exposures Hamburg Commercial Bank AG

										meretur bunk AO								
					As of 30/09/2023									As of 31/12/2023				
		Gros:	s carrying amount/ Nominal a	mount		Accumulated impairs credit risk and provis	nent, accumulated negative ch	ranges in fair value due to			Gree	ss carrying amount/ Nominal a	mount		Accumulated impairs credit risk and provisi	ent, accumulated negative cha	nges in fair value due to	
		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-perform	ming exposures ³	Collaterals and financial guarantees received on non- performing exposures		Of which performing but pas- due >30 days and <=90 days		Of which non-performing ²		On performing exposures ²	On non-perform	ing exposures ³	Collaterals and financial guarantees received on non- performing exposures
(main EUR)				Of which: defaulted	Of which Stage 3 ⁶			Of which Stage 3 ⁵					Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ⁸	
Cash balances at central banks and other demand deposits	3,98	7 0	0)	0 0	4,2	15 (0		0	0		0
Debt securities (including at amortised cost and fair value)	7,26	9 0	0					o		7,6	22 (1	14		0 2	14		0
Central banks		0 0	0					o .	0 0		0 0		0		0	0		a 0
General governments	48	7 0	0	0		0		p	0 0	3	38 (0		0	0		0 0
Credit institutions	3,21	1 0	0	0		0		p	0 0	3,4	84 (6		0	6		0 0
Other financial corporations	3,326	6 0	0	0				p	0 0	3,5	24 (8		0 1	8		0 0
Non-financial corporations	24	5 0	0	0		0		p	0 0	2	76 (0		0	0		0 0
Loans and advances(including at amortised cost and fair value)	17,99	5 72	578	578	562	2 137	178	16	319	18,0	06 179	771	778	771	6 116	237	23	7 483
Central banks		0 0	0	0		0		p	0 0		0 0		0		0	0		0 0
General governments	74	1 0	0	0		0		p	0 0	7	17 (0		0	0		0 0
Credit institutions	111	0 0	0	0		0		p	0 0		59		0		0	0		0 0
Other financial corporations	2,756	6 0	0	0				p	0 0	3,0	45 (1		9	0		0 0
Non-financial corporations	14,26	7 72	574	574	559	9 129	176	16	317	14,0	78 175	779	775	774	4 106	236	23	5 481
of which: small and medium-sized enterprises	6,901	8 72	294	294	294	9	61		31 205	6,5	45 179	488	485	48	5 74	131	13	1 354
of which: Loans collateralised by commercial immovable property	6,20	5 72	363	363	363	88	132	11	32 208	6,2	83 179	571	570	571	0 76	191	19	1 377
Households	121	0	4	4	3	2 :	. 2	2	1 2	1	07	:	2 2	:	2 1	0		D 2
of which: Loans collateralised by residential immovable property	1:	1 0	2	2	3	2 (0	P	0 2		11 (:	2 2	:	2 0	0		D 2
of which: Credit for consumption		0	0	0				P	0 0	ł	0 (0		0	0		0
DEBT INSTRUMENTS other than HFT	29,25	1 72	578	578	563	2 131	178	16	319	29,8	43 175	79:	791	771	6 118	251	23	7 483
OFF-BALANCE SHEET EXPOSURES	6,069	9	45	45	31	2 18	31	. :	29 25	5,3	52	31	38	31	12	30	3	J 25

⁽¹⁾ For the definition of non-performing exposures please refer to Article 47a(3) of Regulation (EU) No 575/2013 (CRR)

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From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit impaired at initial recognition are not included in the impairment stages, as it was the case in previous perior



Performing and non-performing exposures

Hamburg Commercial Bank AG

ĺ					As of 31/03/2024									As of 30/06/2024				
		Gross	carrying amount/ Nominal a	mount		Accumulated impair credit risk and provis	ment, accumulated negative ch	nanges in fair value due to			Gros	ss carrying amount/ Nominal a	umount		Accumulated impairs credit risk and provis	ment, accumulated negative ch	anges in fair value due to	
		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-perform	ming exposures ³	Collaterals and financial guarantees received on non- performing exposures		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-perform	ning exposures ³	Collaterals and financial guarantees received on non- performing exposures
(min ELIR)				Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ³			00E - 30 days and 30 days		Of which: defaulted	Of which Stage 3 ^b			Of which Stage 3 ⁸	
Cash balances at central banks and other demand deposits	3,552	0		0 0		0			0	3,22	1 0		0		0 (0		э о
Debt securities (including at amortised cost and fair value)	7,88	•	10	0 10			2 10			8,07	9 0		7		• :	7		9 0
Central banks		0		0 0		0			0 0		0		0			0		9 0
General governments	536	0		0		0	0		0 0	56	9 0		0		0 (0		9 0
Credit institutions	3,527	0	4	4		0	4		0 0	3,49	9 0		2 2		0 (2		9 0
Other financial corporations	3,548	0		5 5		0 :	5		0 0	3,70	4 0		5 5		0 :	. 5		9 0
Non-financial corporations	268	0		0 0		0			0 0	30	8 0		0		0 (0		3 0
Loans and advances (including at amortised cost and fair value)	18,163	71	823	1 821	81	9 11	7 230	23	0 533	19,40	2 55	791	0 790	79	121	242	24	2 515
Central banks		0		0 0		0		,	0 0		0		0 0		0 (0
General governments	700	0		0 0		0		,	0 0	57	2 0		0 0		0 (0
Credit institutions	58	0		0		0			0 0	5	9 0		0 0		0 (0		a 0
Other financial corporations	3,513	0		1 1		1 1			0 0	4,13	6 0	41	5 45	4	15 11	11	1	1 34
Non-financial corporations	13,78	71	818	818	81	7 10	229	225	9 531	14,53	1 55	743	3 743	74	13 114	230	23	3 480
of which: small and medium-sized enterprises	7,284		493	7 497	49	7	89	8:	9 365	7,55	2 55	461	6 466	46	6 81	93	9	3 343
of which: Loans collateralised by commercial immovable property	6,06	65	630	630	63	0 6	195	19	5 435	5,96	9 55	591	5 595	59	15 74	201	20	1 394
Households	100	0		2 2		2		,	0 2	10	4 0	:	2 2		2 (0		3 2
of which: Loans collateralised by residential immovable property	4	0		2 2		2	0	,	0 2		9 0	:	2 2		2 (0		3 1
of which: Credit for consumption		0		0		0			0 0		0		0		0 0	0		э о
DEBT INSTRUMENTS other than HFT	29,599	71	831	830	81	9 11	240	23	0 533	30,70	3 55	791	7 797	79	121	249	24	2 515
OFF-BALANCE SHEET EXPOSURES	5,869	5	33	2 32	3	2 1	5 28	21	8 20	5,85	•	34	4 34	3	14 14	9		3 20

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Forborne exposures

			As of 30/	09/2023					As of 31/:	12/2023		
	Gross carryin exposures wi measures	g amount of th forbearance		exposures with		al guarantees received orbearance measures	Gross carryin exposures wi measures	g amount of th forbearance		exposures with	Collateral and financia on exposures with fo	al guarantees received rbearance measures
		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
(mln EUR)												
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		0	0	0	0	0	
Non-financial corporations	0	0	0	0	0		0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	575	329	0	0	328	193	780	432	184	167	406	206
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	12	0	0	0	6	6	10	0	0	0	5	0
Non-financial corporations	545	329	0	0	322	187	751	432	184	167	401	206
of which: small and medium-sized enterprises	250	94	0	0	185		416	209	92	77	294	
Households	19	0	0	0	0	0	19	0	1	0	0	0
DEBT INSTRUMENTS other than HFT	575	329	0	0	328		780	432	184	167	406	
Loan commitments given	70	1	0	0	0	0	25	1	1	0	4	0
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice ²	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria 3	0						0					

⁽¹⁾ Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

^{OP}For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ("Accumulated impairment, accumulated changes in fair value due to credit risk and provisions") is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

^{OT} The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances (excluding loans and advances classified as held for sale, cash balances at Learntal banks and other demand deposits) of 5% or



Forborne exposures

Hamburg Commercial Bank AG

			As of 31/	03/2024					As of 30/	06/2024		
	Gross carrying exposures with measures			exposures with		al guarantees received rbearance measures	Gross carryin exposures wi measures	g amount of th forbearance		exposures with	Collateral and financia on exposures with fo	
		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
(min EUR) Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	
	0	0		0	0	0	0	0	0	0	0	
Debt securities (including at amortised cost and fair value)		-				U						
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		0	0	0	0	0	
Non-financial corporations	0	0	0	0	0		0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	795	511	169	151	511	302	819	533	184	174	561	343
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	10	0	0	0	5	0	7	0	0	0	4	0
Non-financial corporations	766	511	168	151	507	302	794	533	184	174	557	343
of which: small and medium-sized enterprises	356	259	43	36	258		443	321	62	59	346	
Households	19	0	1	0	0	0	18	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	795	511	169	151	511		819	533	184	174	561	
Loan commitments given	75	0	3	0	3	0	18	3	0	0	3	2
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice ³	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit	0						0					

(1) Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

(2) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F18.00 F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/461-115 on Supervisory reporting, However, for the off-balance sheet instruments, he same item ('Accumulated impairment, accumulated ranges in fair value due to credit risk and provisions) is disclosed consistently with the FINREP sign convention. This is because in the size is convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

(3) The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or



Breakdown of loans and advances to non-financial corporations other than held for trading Hamburg Commercial Bank AG

i			As of	30/09/2023			As of 31/12/2023						As of 31/03/2024						As of 30/06/2024					
	Gross carrying amount					Accumulated	Gross carrying amount					Accumulated	Gross carrying amount					Accumulated	Gross carrying amount					Accumulated
(min EUR)		Of which: non- performin	of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due		Of which non- performi	of which: defaulted	Of which loans and advances subject to impairment	Accumulated	negative changes in fair value due to credit risk on non-performing exposures*		Of which: non- performing	of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which: non- performing	of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹
A Agriculture, forestry and fishing	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
B Mining and quarrying	0	0	0	0	0	0	53	0	0	53	0	0	53	0	0	53	0	0	51	0	0	51	0	0
C Manufacturing	150	14	14	150	9	0	166	13	13	166	7	0	187	10	10	187	8	0	225	7	7	225	3	0
D Electricity, gas, Steam and air conditioning supply	1,877	120	120	1,873	50	0	1,746	120	120	1,741	48	0	1,738	120	120	1,733	49	0	1,704	121	121	1,699	50	0
E Water supply	80	0	0	80	0	0	113	0	0	113	0	0	113	0	0	113	0	0	111	0	0	111	0	0
F Construction	658	66	66	658	55	0	655	67	67	655	54	0	618	67	67	618	52	0	572	38	38	572	48	0
G Wholesale and retail trade	305	10	10	305	9	0	268	26	26	268	15	0	218	18	18	218	10	0	184	10	10	184	7	0
H Transport and storage	2,995	15	15	2,993	10	0	2,704	8	8	2,701	10	0	2,500	8	8	2,497	9	0	3,332	7	7	3,332	10	0
I Accommodation and food service activities	266	19	19	266	1	0	257	19	19	257	4	0	255	19	19	255	5	0	252	18	18	252	6	0
J Information and communication	501	0	0	501	4	0	454	0	0	454	3	0	477	0	0	477	4	0	484	0	0	484	4	0
K Financial and insurance activities	1	0	0	1	0	0	1	0	0	1	0	0	1	0	0	1	0	0	1	0	0	1	0	0
L Real estate activities	5,764	261	261	5,729	122	5	6,024	467	467	6,024	163	0	5,946	530	530	5,946	161	0	5,878	499	499	5,878	179	0
M Professional, scientific and technical activities	1,432	68	68	1,432	37	0	1,385	55	55	1,385	37	0	1,397	45	45	1,397	32	0	1,421	44	44	1,421	35	0
N Administrative and support service activities	83	0	0	83	0	0	75	0	0	75	1	0	116	0	0	116	1	0	155	0	0	155	1	0
O Public administration and defence, compulsory social security	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
P Education	0	0	0	0	0	0	35	0	0	35	0	0	40	0	0	40	0	0	39	0	0	39	0	0
Q Human health services and social work activities	100	0	0	100	0	0	87	0	0	87	0	0	87	0	0	87	0	0	80	0	0	80	0	0
R Arts, entertainment and recreation	22	0	0	22	1	0	22	0	0	22	0	0	10	0	0	10	0	0	11	0	0	11	0	0
S Other services	34	0	0	34	0	0	33	0	0	33	0	0	32	0	0	32	0	0	32	0	0	32	0	0
Loans and advances	14,267	574	574	14,225	299	6	14,078	775	775	14,071	342	0	13,787	818	818	13,778	332	0	14,531	743	743	14,527	344	0

¹¹The items' accumulated impairment' and 'accumulated negative changes in fair value due to credit fisk on non-performing exposures' are disclosed with a posible sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (template F06.01), which follows a sign convention based on a credit/debit convention, as explained in Anner V. Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451-ITS on Supervisory reporting.