Capital position CRD3 rules	31.12.2	.012	30.06.2	013	References to COREP reporting
	Million EUR	% RWA	Million EUR	% RWA	
A) Common equity before deductions (Original own funds <u>without hybrid instruments and government</u> support measures other than ordinary shares) (+)	2.708		2.970		COREP CA 1.1 without Hybrid instruments and government support measures other than ordinary shares
Of which: adjustment to valuation differences in other AFS assets ⁽¹⁾ (-/+)	0		0		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-886		-871		COREP CA 1.3.T1* (negative amount)
Of which: IRB provision shortfall and IRB equity expected loss amounts (before tax) (-)	-75		-70		As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
C) Common equity (A+B)	1.822	10,4%	2.099	11,4%	
Of which: ordinary shares subscribed by government	0		0		Paid up ordinary shares subscribed by government
D) CoCos issued before 30 June 2012 according to EBA Common Term Sheet (+)	0		0		EBA/REC/2011/1
E) Other Existing government support measures (+)	0		0		
F) Core Tier 1 including other intruments eligible and existing government support measures (C+D+E)	1.822	10,4%	2.099	11,4%	
G) Hybrid instruments not subscribed by government	0		0		Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
H) Tier 1 Capital (F+G)	1.822	10,4%	2.099	11,4%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
I) RWA	17.600		18.400		
CRR / CRDIV memo items					
Common Equity instruments under A) not eligible as CET1 (under CRR)	39		39		Articles 26(1) point (c) and 26(2) of CRR
Adjustments to Minority Interests	0		0		Article 84 of CRR
DTAs that rely on future profitability (net of associated DTL)	298		269		Articles 36(1) point (c) and 38 of CRR [new COREP CA4 lines {1.2 + 1.3 - 2.2.1 - 2.2.2]
Holdings of CET1 capital instruments of financial sector entities: reciprocal cross holdings, non significant and significant investments	1.909		1.908		Articles 36(1) point (g), (h) and (i), 43, 44 and 45 of CRR
RWA for Credit Value Adjustment Risk (CVA)	362		346		Articles 381 to 386 of CRR
Notes and definitions					

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

		1 70/ 0/ ++ /6		Exp	osure values (as	of 31/12/201	2) **				RWA (as of 31/	12/2012) **				Value adjustm	ents and provis	ions (as of 31/1	2/2012) **
WGZ BANK AG Westdt. Geno. Zentralbk, Ddf E		LTV % ** (as of 31/12/2012)	F-IRB		A-IRI	в	ST	۱	F-IRB		A-IRI	3	STA		F-IRI	в	A-IRB		STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted I	Non-defaulted	Defaulted No	on-defaulted Defaul
	Central banks and central governments		510	-	-	-	26.691	-	108	-	-	-	41	-		-		-	
	Institutions		9.979	-	-	-	21.331	-	2.045	-		-	249	-		-		-	
	Corporates		17.322	306	-	-	1.612	33	8.636	0	-	-	1.547	33		130		-	
	Corporates - Of Which: Specialised Lending		1.614	68	-	-	-	-	1.458		-		-	-		34		- /////	
	Corporates - Of Which: SME		3.967	39	-	-	0	0	1.291	0	-	-	0	0		20		-	
	Retail		6.942	31	-	-	1.755	28	486		-	-	737	29		6		-	
	Retail - Secured on real estate property	54,5%	6.341	30	-	-	1.613	-	428		-	-	630	-		6		-	
	Retail - Secured on real estate property - Of Which: SME	53,4%	1.264	6		-	68	-	36			-	26			1		- //////	
	Retail - Secured on real estate property - Of Which: non-SME	54,7%	5.077	24	-	-	1.544	-	392		-	-	604			5		- /////	
Zentralbk, Ddf	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-	-		- 🖉		- //////	
	Retail - Other Retail		601	0	-	-	143	28	58		-	-	107	29		0		-	
	Retail - Other Retail - Of Which: SME		108	-		-	6	2	6		-	-	4	2		- 🦉		- //////	
	Retail - Other Retail - Of Which: non-SME		494	0	-	-	137	26	52	-	-	-	103	27		0			
	Equity		16		-	-	448	-	40	-	-	-	448	-		-		-	
	Securitisation		881		-	-	-	-	592	-	-	-	-	-		1		-	
	Other non-credit obligation assets		213	-	-	-	38	-	213		-	-	105	-		-		-	
	TOTAL		35.862	337	0	0	51.876	61	12.119	0	0	0	3.126	63	-	137	-	0	-
	Securitisation and re-securitisations positions deducted from capital *		179	20	-	-	-	-	-	-	-		-	-		12		-	

Notes and definitions * Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA ** As explained in the Guidelines

				Expo	osure values (as	s of 31/12/20	12) **				RWA (as of 31	/12/2012) **			Value adjustments and prov	isions (as of 31/12/2012) '	**
party Country ⁽¹⁾		LTV % ** (as of 31/12/2012)	F-IRB		A-IR	RB	STA		F-IR	в	A-IR	в	STA	F-IRI	B A-IRI	В	STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted Non-defaulted	Defaulted Non-default	ted Defaul
	Central banks and central governments		154	-		-	24.784	-	8	-	-	-	35 -		-	-	
	Institutions		4.725		-	-	21.256	-	845	-		-	224 -		-	-	
	Corporates		14.410	285	-	-	1.116	33	7.527	0		-	1.130 33	3	130	-	
	Corporates - Of Which: Specialised Lending		1.456	68	-	-	-	-	1.336	-	-	-			34	-	
	Corporates - Of Which: SME		3.888	36	-	-	0	0	1.265	0	-	-	0 0)	20	-	
	Retail		6.884	30		-	1.730	28	479	-	-		725 29	9	6	-	
	Retail - Secured on real estate property	54,4%	6.293	30	-	-	1.588	-	423	-	-	-	619 -		6	-	
	Retail - Secured on real estate property - Of Which: SME	53,3%	1.258	6	-	-	68		36	-	-	-	26 -		1	-	
	Retail - Secured on real estate property - Of Which: non-SME	54,6%	5.036	24	-	-	1.521	-	387	-	-	-	593 -		5	- /////////////////////////////////////	
Germany	Retail - Qualifying Revolving		-			-	-	-		-	-				-	-	
	Retail - Other Retail		591	0		-	141	28	57	-	-	-	106 29	9	0	-	
	Retail - Other Retail - Of Which: SME		106	-	-	-	6	2	6	-	-	-	4 2	2	-	- /////////////////////////////////////	
	Retail - Other Retail - Of Which: non-SME		485	0	-	-	135	26	51	-	-	-	102 27	7	0	-	
	Equity		-		-	-	448		-	-	-	-	448 -		-	-	
	Securitisation		13	-	-	-	-	-	2	-	-	-			-	-	
	Other non-credit obligation assets		-		-	-	9	-		-	-	-	9 -		-	-	
	TOTAL		26.186	316	0	0	49.342	61	8.861	0	0	0	2.571 62	2 -	136 -	0	-
	Securitisation and re-securitisations positions deducted from capital *		-		-		-				-				-	-	

Notes

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

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

2013 EBA Transparency Exercise

				Exp	osure values (as	of 31/12/201	12) **			RWA (as of 31/12/2012) **		Va	lue adjustments and provisions (as	of 31/12/2012) **
		LTV % ** (as of 31/12/2012)	F-IR	в	A-IR	в	STA	F	-IRB	A-IRB	STA	F-IRB	A-IRB	STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Default	d Non-default	ed Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted D	efaulted Non-defaulted Defaulte	d Non-defaulted Defaulte
	Central banks and central governments		45	-	-	-	0	-	2 -				-	-
	Institutions		413	-	-	-	-	-	62 -				-	-
	Corporates		822	0	-	-	45	0	071 0		45 0)	0	-
	Corporates - Of Which: Specialised Lending		122	-	-	-	-	-	93 -				-	- /////////////////////////////////////
	Corporates - Of Which: SME		9	0	-	-	0	0	3 0		0 0)	0	- /////////////////////////////////////
	Retail		6	0	-	-	0	-	1 -		0 -		0	-
	Retail - Secured on real estate property	62,7%	4	0	-	-	0	-	0 -		0 -		0	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-					-	-
Notherlands	Retail - Secured on real estate property - Of Which: non-SME	62,7%	4	0	-		0	-	0 -		0 -		0	-
Nethenanus	Retail - Qualifying Revolving		-	-	-		-	-					-	-
	Retail - Other Retail		2	-		-	0	-	0 -		0 -		-	-
	Retail - Other Retail - Of Which: SME		-	-	-		-	-					-	-
	Retail - Other Retail - Of Which: non-SME		2	-	-	-	0	-	0 -		0 -		-	-
	Equity		-	-	-	-	-	-					-	-
	Securitisation		211	-	-	-	-	-	53 -				-	-
	Other non-credit obligation assets		-	-	-	-	-	-					-	-
	TOTAL		1.497	0	0	0	45	0 4	90 0	0 0	45 0	- 1	0 - 0	- 0
	Securitisation and re-securitisations positions deducted from capital *		5	-	-	-	-	-					-	-

Notes and

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

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

		1 70 / ** /		Exp	osure values (as	of 31/12/201	2) **				RWA (as of 3	1/12/2012) **			Value adjus	stments and prov	isions (as of 31/12/2012	2) **
Counterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IR	в	A-IR	в	ST/	٩	F-IRI	в	A-IF	₿	STA	F-1	RB	A-IR	3	STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defa	ulted Non-defaulted	Defaulted	Non-defaulted	Defaulted Non-defa	aulted Defaulted
	Central banks and central governments		-	-	-	-	-	-	-		-	-	-	-	- 1		-	-
	Institutions		1.092	-	-	-	-	-	69		-	-	-	-	-		-	-
	Corporates		318	-	-	-	6	-	80	-	-	-	6	0	0		-	-
	Corporates - Of Which: Specialised Lending		-	-	-	-	-	-	-	-	-	-	-	-	- 1		-	-
	Corporates - Of Which: SME		0	-	-	-	-	-	0	0	-	-	0	0	0		-	-
	Retail		7	-	-	-	4	-	1	-	-		2	-	-		-	-
	Retail - Secured on real estate property	59,1%	6	-	-	-	4	-	1	-	-		2	-	-		-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-		-	
United Kingdom	Retail - Secured on real estate property - Of Which: non-SME	59,1%	6	-	-	-	4	-	1	-	-	-	2	-			- /////////////////////////////////////	
United Kingdom	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-	-	- 1		- /////////////////////////////////////	
	Retail - Other Retail		1	-	-	-	0	-	0	-	-	-	0	-	-		-	-
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-	-		- /////////////////////////////////////	-
	Retail - Other Retail - Of Which: non-SME		1	-	-	-	0	-	0	-	-	-	0	-			- /////////////////////////////////////	
	Equity		-	-	-	-	-	-	-	-	-	-	-	-	- 1		- /////////////////////////////////////	
	Securitisation		35	-	-	-	-	-	1	-	-	-	-	-	-		-	-
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-	-		-	-
	TOTAL		1.452	0	0	0	9	0	151	0	0	0	8	0	. 0	-	0	- 0
	Securitisation and re-securitisations positions deducted from capital *		18	18	-	-		-			-	-	-	-	5		-	-

N

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

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

				Exp	oosure values (as of 3	31/12/201	2) **		RWA (as of 31	1/12/2012) **		Value adju	stments and provisions (as o	f 31/12/2012) **
erparty Country ⁽¹⁾		LTV % ** (as of 31/12/2012)	F-IRI	в	A-IRB		STA	F-IRB	A-IF	B	STA	F-IRB	A-IRB	STA
			Non-defaulted	Defaulted	Non-defaulted De	efaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaul
	Central banks and central governments		53	-	-	-		4 -	-	-		-	-	
	Institutions		710	-	-	-	36 -	82 -	-	-	4 -	-	-	
	Corporates		482	-	-		17 -	176 -		-	17 0		-	
	Corporates - Of Which: Specialised Lending		-		-				-	-		-	-	
	Corporates - Of Which: SME		0		-		0 -	0 -			0 0	0		
	Retail		1	-	-		0 -	0 -	-	-	0 -			
	Retail - Secured on real estate property	54,4%	1	-	-	-	0 -	0 -	-		0 -	-	-	
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-					-		-	-	
France	Retail - Secured on real estate property - Of Which: non-SME	54,4%	1	-	-		0 -	0 -	-		0 -	-	-	
France	Retail - Qualifying Revolving		-		-				-	-		-	-	
	Retail - Other Retail			-	-	-	0 -		-	-	0 -		-	
	Retail - Other Retail - Of Which: SME		-	-	-				-			-	-	
	Retail - Other Retail - Of Which: non-SME		-	-	-		0 -		-	-	0 -	-	-	
	Equity		-	-	-	-			-	-		-	· ·	
	Securitisation		1	-	-	-		0 -	-	-		-	-	
	Other non-credit obligation assets		-		-				-	-		-	-	
	TOTAL		1.247	0	0	0	54 0	262 0	0	0	21 (- 0	- 0	-
	Securitisation and re-securitisations positions deducted from capital *		-									-	-	

Notes and definitions

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

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

		17/0/11/1		Exp	osure values (a	s of 31/12/201	2) **				RWA (as of 31	1/12/2012) **				Value adju	stments and prov	isions (as of	31/12/2012) **	
Counterparty Country ⁽¹⁾		LTV % ** (as of 31/12/2012)	F-IR	B	A-I	RB	ST	l	F-IR	B	A-IF	₿	ST/	١	F-IRI	в	A-IR	в	ST/	A
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-			· -	-	-	-	-	-	-	-	-		-		-		1
	Institutions		-			-	-	-	-	-	-	-	-	-		-		-		1
	Corporates		-	-		-		-		-	-	-	-	-		-		-		1
	Corporates - Of Which: Specialised Lending		-	-			-	-	-	-	-	-	-	-		-		-		
	Corporates - Of Which: SME		-	-			-	-	-	-	-	-	-	-		-		-		
	Retail		-	-		-		-		-	-	-	-	-		-		-		1
	Retail - Secured on real estate property	0,0%	-			-	-	-	-	-	-	-	-	-		-		-		1
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-		-	-	-	-	-	-	-	-	-		-		-		1
#NV	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-		-	-	-	-	-	-	-	-	-		-		-		
#NV	Retail - Qualifying Revolving		-	-			-		-	-	-	-	-			-		-		1
	Retail - Other Retail		-					-		-	-	-		-		-		-		1
	Retail - Other Retail - Of Which: SME		-	-			-	-	-	-	-	-	-	-		-		-		i l
	Retail - Other Retail - Of Which: non-SME		-	-			-	-	-	-	-	-	-	-		-		-		
	Equity		-	-			-		-	-	-	-	-			-		-		1
	Securitisation		-	-			-	-	-	-	-	-	-	-		-		-		i i
	Other non-credit obligation assets		-	-		-		-	-	-	-	-		-		-		-		1
	TOTAL		0	0	0	0	0	0	0	0	0	0	0	0	-	0	-	0	-	0
	Securitisation and re-securitisations positions deducted from capital *		-				-	-	-	-	-	-	-	-		-		-		1

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

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

				Exp	oosure values (as	of 31/12/2012	:) **				RWA (as of 31/	12/2012) **				Value adjus	tments and provis	sions (as of	31/12/2012) **	
		LTV % ** (as of 31/12/2012)	F-IR	в	A-IR	в	ST/	١	F-IRI	3	A-IRE		STA		F-IRE	3	A-IRB		ST	A
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defa
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Institutions		-	-	-	-		-		-	-	-	-	-		-		-		
	Corporates		-	-	-	-		-		-	-	-	-	-		-		-		
	Corporates - Of Which: Specialised Lending		-	-	-	-	-	-	-	-	-	-	-			-				à
	Corporates - Of Which: SME		-	-	-	-	-	-		-	-	-	-	-				-		1
	Retail		-	-	-	-		-		-	-		-	-		-		-		
	Retail - Secured on real estate property	0,0%		-	-	-		-		-	-		-	-		-		-		
	Retail - Secured on real estate property - Of Which: SME	0,0%		-	-	-		-		-	-		-	-		-		-		
#NV	Retail - Secured on real estate property - Of Which: non-SME	0,0%		-		-	-	-	-	-	-	-	-							1
	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-			-				1
	Retail - Other Retail		-	-	-	-		-		-	-	-	-	-		-		-		
	Retail - Other Retail - Of Which: SME		-	-		-		-		-	-		-			-				à
	Retail - Other Retail - Of Which: non-SME		-	-		-	-	-	-	-	-	-	-			-				1
	Equity		-	-	-	-	-	-	-	-	-	-	-	-		-		-		1
	Securitisation		-	-	-	-		-	-	-	-	-	-	-		-		-		
	Other non-credit obligation assets		-	-	-	-		-		-	-	-	-	-		-		-		
	TOTAL		0	0	0	0	0	0	0	0	0	0	0	0	-	0	-	0	-	
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-		-	-		-	-						1

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

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

				Expo	osure values (as of 31/12/201	2) **			RWA (as of 31/12/2012) **		Value ad	ustments and provisions (as of 31/12/2012) **
ounterparty Country ⁽¹⁾		LTV % ** (as of 31/12/2012)	F-IRB		A-IRB	STA	F-IR	в	A-IRB	STA	F-IRB	A-IRB	STA
			Non-defaulted De	efaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulte	d Non-defaulted Defau	ited Non-defaulted Defaulted
	Central banks and central governments		-	-			-	-				-	-
	Institutions		-	-				-				-	-
	Corporates		-	-			-	-				-	-
	Corporates - Of Which: Specialised Lending			-			-					-	-
	Corporates - Of Which: SME		-	-			-					- /////////////////////////////////////	-
	Retail		-	-			-	-				-	-
	Retail - Secured on real estate property	0,0%	-	-			-	-				-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-			-					-	-
#NV	Retail - Secured on real estate property - Of Which: non-SME	0,0%		-			-	-				-	-
	Retail - Qualifying Revolving			-			-					-	-
	Retail - Other Retail		-	-			-	-				-	-
	Retail - Other Retail - Of Which: SME		-	-			-	-				-	-
	Retail - Other Retail - Of Which: non-SME		-	-			-	-				-	-
	Equity		-	-			-	-				-	-
	Securitisation		-	-			-					-	-
	Other non-credit obligation assets		-	-			-	-				-	-
	TOTAL		0	0	0 0	0 0	0	0	0 0	0 0	- 0	- 0	- 0
	Securitisation and re-securitisations positions deducted from capital *		-	-			-	-				-	-

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

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

				Expo	sure values (as of 31/12/2	012) **				RWA (as of 31	12/2012) **		Valu	e adjustm	ents and provision	ons (as of 31/12/2012) **	
nterparty Country ⁽¹⁾		LTV % ** (as of 31/12/2012)	F-IRB		A-IRB	ST	A	F-IRI	B	A-IR	В	STA	F-IRB		A-IRB	ST	TA
			Non-defaulted Defa	aulted	Non-defaulted Defaulte	d Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulter	d Non-defaulted De	faulted N	Non-defaulted [efaulted Non-defaulted	Defaulte
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-	-		-	8
	Institutions		-	-	-	-	-	-	-	-		-	-	-		-	
	Corporates		-	-	-	-	-	-	-	-		-	-	-		-	/
	Corporates - Of Which: Specialised Lending		-	-	-	-	-	-	-	-	-	-	-	- 🦉		-	1
	Corporates - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	- ///		-	/
	Retail		-	-	-	-		-	-	-	-	-	-	-		-	8
	Retail - Secured on real estate property	0,0%	-		-	-	-	-	-	-	-	-	-	-		-	
	Retail - Secured on real estate property - Of Which: SME	0,0%	-		-	-	-	-	-	-	-	-	-	-		-	
#NV	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	- ///		-	1
#1 4 V	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-			-	- 🖉		-	
	Retail - Other Retail		-	-	-	-	-	-	-	-	-	-	-	-		-	
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	- /////////////////////////////////////	- ///		- /////////////////////////////////////	
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-		-	- 🖉		-	2
	Equity		-	-	-	-		-	-	-	-	-	-	- 🦷		-	
	Securitisation		-	-	-	-	-	-		-	-	-	-	-		-	
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-		-	
	TOTAL		0	0	0 0	0	0	0	0	0	0	0 0	-	0	-	0 -	0
	Securitisation and re-securitisations positions deducted from capital *		-		-	-		-		-		-	-	-		-	

Notes and definitions

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

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

				Exposu	ure values (as	of 31/12/201	2) **				RWA (as of 31/	/12/2012) **		Value	adjustments and pro	visions (as o	f 31/12/2012) **	
Counterparty Country ⁽¹⁾		LTV % ** (as of 31/12/2012)	F-IRB	3	A-IR	в	STA	٩	F-IR	₹B	A-IRI	в	STA	F-IRB	A-IF	RB	ST	A
			Non-defaulted	Defaulted 1	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulte	d Non-defaulted Defa	ulted Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-	-	-	-	-	-	-	-		-	-	-	-	-		-
	Institutions		-	-	-	-	-	-	-			-	-	-	-	-		-
	Corporates		-	-	-	-	-	-	-			-	-	-	-	-		-
	Corporates - Of Which: Specialised Lending		-	-	-	-	-		-	-	-	-	-	-	-	-		-
	Corporates - Of Which: SME		-	-	-	-	-		-	-	-		-	-	-	-		-
	Retail		-	-	-	-	-	-	-	-		-	-	-	-	-		-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-		-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-		-	-	-	-	-		-
#NV	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-		-	-	-		-	-	-	-		-
	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-	-	-	-		-
	Retail - Other Retail		-	-		-	-	-	-	-	-	-	-	-	-	-		-
	Retail - Other Retail - Of Which: SME		-	-		-	-	-	-	-	-	-	-	-	-	-		-
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-		-	-	-		-	-	-	-		-
	Equity		-	-	-	-	-	-	-			-	-	-	-	-		-
	Securitisation		-	-		-	-	-	-	-	•	-	-	-	-	-		-
	Other non-credit obligation assets		-		-	-	-	-	-			-	-	-	-	-		-
	TOTAL		0	0	0	0	0	0	0	0	0	0	0 0			0	-	0
Notes and definitions	Securitisation and re-securitisations positions deducted from capital *		-	-		-	-	-	-	-	•	-	-	-	-	-		-

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

				Exp	osure values (as	of 31/12/201	12) **				RWA (as of 31	/12/2012) **				Value adjus	tments and prov	isions (as of 3	31/12/2012) **	
unterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IR	в	A-IR	в	STA		F-IR	в	A-IF	в	ST	٩	F-IRE	3	A-IRI	в	ST	A
		01/12/2012)	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulte
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-	-		-		-		1
	Institutions		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Corporates		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Corporates - Of Which: Specialised Lending		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Corporates - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Retail		-	-	-	-	-	-	-	-	-	-	-	-		-		-		I
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		1
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		
#NV	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-	-		-		-		ı
	Retail - Other Retail		-	-	-	-	-	-	-	-	-	-	-	-		-		-		1
	Retail - Other Retail - Of Which: SME		-	-		-	-		-		-	-	-					-		1
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		I
	Equity		-	-	-	-	-	-	-	-	-	-	-	-		-		-		1
	Securitisation		-	-	-	-		-	-	-	-	-	-	-		-		-		1
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	TOTAL		0	0	0	0	0	0	0	0	0	0	0	0	-	0	-	0	-	0
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-					-		

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

				Expo	osure values (as	of 30/06/2013	3) **				RWA (as of 30	/06/2013) **				Value adjustn	ments and provis	ions (as of 30/	/06/2013) **	
couterparty countries		LTV % ** (as of 30/06/2013)	F-IR	в	A-IR	в	ST/		F-IRB		A-IR	в	ST/	١	F-IRE	3	A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted N	Non-defaulted	Defaulted
	Central banks and central governments		740	-		-	25.758	-	115	-	-	-	33	-		-		-		-
	Institutions		9.728	-	-	-	20.952		2.305	-	-	-	224	-		-		-		
	Corporates		18.187	312	-	-	1.725	26	9.189	0	-	-	1.647	26		128		-		
	Corporates - Of Which: Specialised Lending		1.737	64	-	-	-	-	1.489	-	-	-	-	-		33		- ///		-
	Corporates - Of Which: SME		4.424	21	-	-	0	0	1.531	0	-	-	0	0		14		- ///		-
	Retail		7.141	28	-	-	1.860	27	404	7	-	-	785	28		6		-		
	Retail - Secured on real estate property	54,2%	6.322	28	-	-	1.704	-	326	-	-	-	668	-		6		-		
	Retail - Secured on real estate property - Of Which: SME	52,4%	1.269	6		-	65		45		-	-	25			1		- ///		
WGZ BANK AG Westdt. Geno.	Retail - Secured on real estate property - Of Which: non-SME	54,6%	5.053	22	-	-	1.639	-	281	-	-	-	643	-		5		- ///		
Zentralbk, Ddf	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-	-		-		- ///		
	Retail - Other Retail		819	0	-		156	27	78	7	-	-	117	28		0		- ///		
	Retail - Other Retail - Of Which: SME		179		-		5	3	8	-	-	-	4	3		-		- ////		
	Retail - Other Retail - Of Which: non-SME		640	0	-	-	150	24	70	7	-	-	113	25		0		- ////		
	Equity		14	-	-	-	387	-	33		-	-	387	-		-		- ///		-
	Securitisation		789	6	-	-		-	577	16	-	-	-	-		1		-		-
	Other non-credit obligation assets		188	-	-	-	3	-	188	-	-	-	1	-		-		-		-
	TOTAL		36.786	346	0	0	50.685	53	12.810	24	0	0	3.077	54	-	135	-	0	-	
	Securitisation and re-securitisations positions deducted from capital *		150	23	-	-	-		-		-	-		-		12		-		

Notes and definitions * Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA ** As explained in the Guidelines

				Expo	osure values (as	s of 30/06/201	13) **				RWA (as of 30	/06/2013) **			Value adjustments and prov	isions (as of 30/06/2013)	
party Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IRB	3	A-IR	₹B	STA		F-IR	в	A-IR	в	STA	F-IR	B A-IR	В	STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted Non-defaulted	Defaulted Non-defaul	Ited Defaul
	Central banks and central governments		411	-		-	23.899	-	21	-	-	-	33 -		-	-	
	Institutions		5.061	-	-	-	20.918	-	1.200	-	-	-	219 -		-	-	
	Corporates		15.482	291	-	-	1.220	26	7.993	0	-	-	1.210 26	6	128	-	
	Corporates - Of Which: Specialised Lending		1.603	64	-	-	-	-	1.388	-	-	-			33	-	
	Corporates - Of Which: SME		4.336	18	-	-	0	0	1.500	0	-	-	0 0)	14	-	
	Retail		7.072	28	-	-	1.840	27	396	7	-	-	776 28	3	6	-	
	Retail - Secured on real estate property	54,2%	6.277	27	-	-	1.685	-	320	-	-	-	660 -		6	-	
	Retail - Secured on real estate property - Of Which: SME	52,4%	1.269	6	-	-	65	-	45	-	-	-	25 -		1	-	
	Retail - Secured on real estate property - Of Which: non-SME	54,5%	5.009	22	-	-	1.621	-	275	-	-	-	635 -		5	-	
Germany	Retail - Qualifying Revolving		-		-	-	-	-	-		-	-			-	-	
	Retail - Other Retail		795	0	-	-	154	27	76	7	-	-	116 28	3	0	-	
	Retail - Other Retail - Of Which: SME		179	-	-	-	5	3	8	-	-	-	4 3	3	-	- /////////////////////////////////////	
	Retail - Other Retail - Of Which: non-SME		616	0	-	-	149	24	68	7	-	-	112 25	5	0	-	
	Equity		-	-	-	-	387	-	-	-	-	-	387 -		-	-	
	Securitisation		1	-	-	-	-	-	1	-	-	-			-	-	
	Other non-credit obligation assets		-		-	-	3	-			-	-	1 -		-	-	
	TOTAL		28.028	319	0	0	48.268	53	9.611	7	0	0	2.627 54	4 -	134 -	0	-
	Securitisation and re-securitisations positions deducted from capital *		-		-		-				-				-	-	

Note

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

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

				Exp	osure values (as	of 30/06/201	3) **				RWA (as of 30/06/20	013) **				Value adjus	stments and prov	isions (as of 3	30/06/2013) **	
erparty Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IRI	в	A-IR	в	ST.	4	F-IRI	в	A-IRB		STA		F-IRE	3	A-IR	В	ST	A
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Def	faulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Default
	Central banks and central governments		45	-	-	-	-	-	2	-	-	-	-	-		-		-		1
	Institutions		320	-	-	-	-	-	39	-	-	-	-	-		-		-		1
	Corporates		805	0	-	-	69	0	371	0	-	-	68	C)	0		-		
	Corporates - Of Which: Specialised Lending		113	-	-		-	-	83	-	-		-					-		
	Corporates - Of Which: SME		8	0	-	-	0	0	3	0	-	-	0	C)	0		-		
	Retail		12	0	-	-	1	-	1	-	-	-	0	-		0		-		1
	Retail - Secured on real estate property	69,4%	8	0	-	-	1	-	1	-	-	-	0	-		0		-		
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-				-		
Netherlands	Retail - Secured on real estate property - Of Which: non-SME	69,4%	8	0	-	-	1	-	1	-	-	-	0	-		0		-		
Nethenanus	Retail - Qualifying Revolving		-	-	-		-	-	-		-	-	-			•		-		
	Retail - Other Retail		4	-		-	0	-	0	-	-	-	0	-		-		-		I
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Retail - Other Retail - Of Which: non-SME		4	-	-		0	-	0	-	-	-	0					-		
	Equity		-	-	-	-	-	-	-	-	-	-	-	-				-		
	Securitisation		208	-	-	-	-	-	30	-	-	-	-	-		-		-		1
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	TOTAL		1.390	0	0	0	69	0	443	0	0	0	69	C		0	-	0	-	0
	Securitisation and re-securitisations positions deducted from capital *		4		-		-		-	-		-	-					-		

Notes and

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

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

				Exp	osure values (as	s of 30/06/2013) **				RWA (as of 30/0	6/2013) **			Value adjus	stments and prov	isions (as of	30/06/2013) **	
Counterparty Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IR	в	A-IF	RB	STA		F-IR	в	A-IRB		STA	F-IR	в	A-IR	в	STA	A
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-			-		-		1
	Institutions		1.065	-	-	-		-	101	-	-				-		-		
	Corporates		313	0	-	-	5	0	82	0	-	-	5 ()	0		-		
	Corporates - Of Which: Specialised Lending		-	-	-	-	-		-	-	-				-		-		
	Corporates - Of Which: SME		0	0	-	-	0	0	0	0	-		0 (0		-		
	Retail		7	-	-	-	4	-	1	-	-	-	2 -		-		-		
	Retail - Secured on real estate property	61,7%	7	-	-	-	4	-	1	-	-		2 -		-		-		
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-		-	-	-	-				-		-		
United Kingdom	Retail - Secured on real estate property - Of Which: non-SME	61,7%	7	-	-	-	4		1	-	-	-	2 -		-		-		
United Kingdom	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-			-		-		· · · · ·
	Retail - Other Retail		1	-	-	-	0	-	0	-	-	-	0 -		-		-		
	Retail - Other Retail - Of Which: SME		-		-	-				-	-	-			-		-		
	Retail - Other Retail - Of Which: non-SME		1	-	-	-	0		0	-	-	-	0 -		-		-		
	Equity		-	-	-	-	-		-	-	-	-			-		-		. ·
	Securitisation		33		-	-	-	-	-	-	-	-			-		-		
	Other non-credit obligation assets		-	-	-	-		-	-	-	-	-			-		-		1
	TOTAL		1.417	0	0	0	9	0	184	0	0	0	7 (0	-	0	-	0
	Securitisation and re-securitisations positions deducted from capital *		17	16	-	-		-		-	-	-			5		-		

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

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

				Exp	osure values (as of 30/06/20	13) **			RWA (as of 30/0	06/2013) **		Value adju	stments and provisions (a	is of 30/06/2013) **
party Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IR	в	A-IRB	STA	F-IRB		A-IRB		STA	F-IRB	A-IRB	STA
			Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulte	ed Non-defaulted Defaulted	Non-defaulted Defaul	ted Non-defaulted E
	Central banks and central governments		53	-	-		4	-	-	-	-	-		-
	Institutions		582	-		- 31 -	67	-	-	_	3			-
	Corporates		507	0	-	- 26 -	182	0	-	_	26	0		-
	Corporates - Of Which: Specialised Lending		-	-	-		-	-	-	_	-			-
	Corporates - Of Which: SME		0	0	-	0 0	0 0	0	-		0	0 C		-
	Retail		12	-	-	1 -	0	-	-	-	0			-
	Retail - Secured on real estate property	56,9%	1	-		1 -	0	-	-	_	0			-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-		-	-	-	_	-			-
France	Retail - Secured on real estate property - Of Which: non-SME	56,9%	1	-	-	- 1 -	. 0		-		0			- /////////////////////////////////////
France	Retail - Qualifying Revolving		-	-			-		-		-			-
	Retail - Other Retail		11	-			0	-	-	-	-			-
	Retail - Other Retail - Of Which: SME		-	-			-		-		-			-
	Retail - Other Retail - Of Which: non-SME		11	-	-		0		-	-	-			- /////////////////////////////////////
	Equity		-	-	-		-	-	-	- 1	-			-
	Securitisation		-	-	-		-	-	-		-			-
	Other non-credit obligation assets		-	-			-	-	-	-	-			-
	TOTAL		1.154	0	0 0	58 0	254	0	0	0	29	0 - 0	- 0	-
	Securitisation and re-securitisations positions deducted from capital *		-	-										-

Notes and definitions

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

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

				Exp	osure values (a	s of 30/06/201	3) **				RWA (as of 3	0/06/2013) **				Value adjus	tments and prov	risions (as of	30/06/2013) **
Counterparty Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IF	B	A-II	RB	STA		F-IR	в	A-IF	₹B	STA		F-IR	в	A-IR	в	STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defau
	Central banks and central governments		-			· -	-	-	-	-	-		-	-		-		-	
	Institutions		-	-		-	-	-		-	-	-		-		-		-	
	Corporates		-	-		-	-	-	-	-	-	-	-	-		-		-	
	Corporates - Of Which: Specialised Lending		-	-			-		-	-	-		-	-		-		-	
	Corporates - Of Which: SME		-	-			-		-	-	-	-	-	-		-		-	
	Retail		-					-		-	-	-		-		-		-	
	Retail - Secured on real estate property	0,0%	-	-		-	-	-		-	-	-		-		-		-	
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-		-	-		-	-	-		-	-		-		-	
#NV	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-			-	-	-	-	-	-		-		-		-	
#NV	Retail - Qualifying Revolving		-	-		-	-		-	-	-	-	-	-		-		-	
	Retail - Other Retail		-	-			-	-	-	-	-	-		-		-		-	
	Retail - Other Retail - Of Which: SME		-	-			-	-	-	-	-	-		-		-		-	
	Retail - Other Retail - Of Which: non-SME		-	-		-	-		-	-	-	-		-		-		-	
	Equity		-	-		-	-	-	-	-	-	-	-	-		-		-	
	Securitisation		-	-			-		-	-	-		-			-		-	
	Other non-credit obligation assets		-			· -	-	-	-	-	-		-	-		-		-	
	TOTAL		0	0	0	0	0	0	0	0	0	0	0	0	-	0	-	0	- 0
	Securitisation and re-securitisations positions deducted from capital *		-				-	-	-	-	-	-	-	-		-		-	

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

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

				Exp	osure values (as	of 30/06/201	3) **				RWA (as of 30	/06/2013) **				Value adjust	tments and provi	sions (as of 3	30/06/2013) **	
rty Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IR	в	A-IR	в	STA		F-IR	в	A-IR	B	ST	A	F-IRI	в	A-IRE	8	ST	A
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defa
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-	-		-		- 1		
	Institutions			-	-	-	-	-		-	-	-	-	-		-		-		
	Corporates			-	-	-	-	-		-	-	-	-	-		-		-		
	Corporates - Of Which: Specialised Lending			-	-	-	-	-	-	-		-	-	-		-		-		
	Corporates - Of Which: SME			-	-	-	-	-	-	-	-	-	-	-			I	-		4
	Retail		-	-	-	-	-	-	-	-	-	-	-	-		-				
	Retail - Secured on real estate property	0,0%		-	-	-	-	-	-	-	-	-	-	-		-				
	Retail - Secured on real estate property - Of Which: SME	0,0%		-	-	-	-	-	-	-	-	-		-		-		-		
#NV	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-		-	-	-		-	-	-	-	-		-		- 8		1
	Retail - Qualifying Revolving		-	-	-	-	-		-	-	-	-	-	-		- 1		1		1
	Retail - Other Retail			-	-	-	-	-	-	-	-	-	-	-		-		-		
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-		-	-	-	-	-		- 1		1		1
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-		- 1		1		2
	Equity		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Securitisation		-		-	-	-		-	-	-	-	-	-		-		-		
	Other non-credit obligation assets			-	-	-	-	-	-	-	-	-	-	-		-		-		
	TOTAL		0	0	0	0	0	0	0	0	0	0	0	0	-	0	-	0	-	
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-		-		-	-	-	-	-		-	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			

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

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

				Exp	osure values (as of 30/06/20	3) **				RWA (as of 30	/06/2013) **				Value adjus	tments and prov	sions (as of 30/06	/2013) **
Counterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRE	3	A-IRB	ST	l.	F-IRI	В	A-IR	в	ST/	٩	F-IRI	3	A-IRI	3	STA
			Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted Nor	n-defaulted Defa
	Central banks and central governments		-	-		-	-	-	-	-	-	-	-		-		- /////	
	Institutions		-			-	-	-	-		-	-	-		-		-	
	Corporates		-			-	-	-	-	-	-	-	-		-		-	
	Corporates - Of Which: Specialised Lending		-	-		-	-	-	-	-	-	-	-		-		- //////	
	Corporates - Of Which: SME		-	-		-	-	-	-	-	-	-	-		-		-	
	Retail		-			-	-	-	-	-	-	-	-		-		-	
	Retail - Secured on real estate property	0,0%	-	-		-	-	-	-		-	-	-		-		-	
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-		-	-	-	-	-	-	-	-		-		-	
#NV	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-			-	-	-	-	-	-	-	-		-		-	
	Retail - Qualifying Revolving		-			-	-	-		-	-	-	-				- //////	
	Retail - Other Retail		-	-		-	-	-	-	-	-		-		-		-	
	Retail - Other Retail - Of Which: SME		-				-	-	-	-	-	-	-		-		- //////	
	Retail - Other Retail - Of Which: non-SME		-	-		-	-	-	-	-	-	-	-		-		- //////	
	Equity		-			-		-		-	-	-					- //////	
	Securitisation		-	-		-	-	-	-	-	-	-	-		-		-	
	Other non-credit obligation assets		-				-	-	-	-	-		-		-		-	
	TOTAL		0	0	0 0	0	0	0	0	0	0	0	0	-	0	-	0	-
	Securitisation and re-securitisations positions deducted from capital *		-			-	-	-	-	-	-	-	-		-		-	

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

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

		1710/11/0		Exp	osure values (a	s of 30/06/2013) **				RWA (as of 30/	06/2013) **				Value adjus	tments and provi	sions (as of	30/06/2013) **	
ounterparty Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IR	B	A-IF	RB	ST	٩	F-IR	в	A-IRI	В	ST/	٩	F-IR	8	A-IRE	3	STA	(7
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulter
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Institutions			-		-	-	-	-	-		-		-		-		-		
	Corporates			-	-	-	-	-	-	-		-	-	-		-		-		
	Corporates - Of Which: Specialised Lending		-	-	-	-		-	-	-	-	-	-	-		-		-		
	Corporates - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-	L	-		-		
	Retail		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Retail - Secured on real estate property	0,0%		-		-			-	-	-		-	-		-		-		
	Retail - Secured on real estate property - Of Which: SME	0,0%		-	-	-		-	-	-	-	-	-	-		-		-		
#NV	Retail - Secured on real estate property - Of Which: non-SME	0,0%		-	-	-	-	-		-		-	-	-		-		-		-
	Retail - Qualifying Revolving			-	-	-		-		-	-	-	-	-		-		-		
	Retail - Other Retail			-	-	-		-	-	-		-	-	-		-		-		
	Retail - Other Retail - Of Which: SME			-	-	-		-		-		-	-	-		-		-		
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Equity		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Securitisation		-	-	-	-		-	-	-	-	-	-	-		-		-		
	Other non-credit obligation assets			-	-	-		-	-	-			-	-		-		-		
	TOTAL		0	0	0	0	0	0	0	0	0	0	0	0	-	0	-	0	-	0
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-		-	-	-	-		-	-		-		-		

Notes and definitions

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

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

				Exp	osure values (as	of 30/06/201	3) **			R	RWA (as of 30/06	6/2013) **				Value adju:	stments and provis	ions (as of	30/06/2013) **	
Counterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRE	3	A-IR	в	ST/	۱	F-IRB		A-IRB		STA		F-IRE		A-IRB		ST	ĨA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defau	ulted N	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-	-		-	-	-	-	-	-	-	-	-		-		-		
	Institutions		-	-		-		-	-	-	-		-	-		-		-		
	Corporates		-	-	-	-		-	-	-	-	-	-	-		-		-		
	Corporates - Of Which: Specialised Lending		-		-	-	-	-	-	-	-		-			-				
	Corporates - Of Which: SME		-		-	-	-	-	-	-	-	-	-			-		-		
	Retail		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-			-		-		
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		
#NV	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Retail - Qualifying Revolving		-		-	-		-	-	-	-		-	-		-		-		
	Retail - Other Retail		-		-	-		-	-	-	-		-	-		-		-		
	Retail - Other Retail - Of Which: SME		-	-	-	-		-	-	-	-		-	-		-		-		
	Retail - Other Retail - Of Which: non-SME		-		-	-	-	-	-	-	-	-	-			-				
	Equity		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Securitisation		-	-		-	-	-	-	-	-		-	-		-		-		
	Other non-credit obligation assets		-	-		-		-	-	-	-	-	-	-		-		-		
	TOTAL		0	0	0	0	0	0	0 0)	0	0	0	0	-	0	-	0	-	0
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-		-		-		

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

				Exp	oosure values (as of 30/06/2	013) **			RWA (as of 3	0/06/2013) **				Value adjustn	nents and provi	sions (as of	30/06/2013) **	
erparty Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IR	в	A-IRB	ST	A	F-IRB	A-IF	₹B	ST/	١	F-IRB	3	A-IRB	3	ST	A
			Non-defaulted	Defaulted	Non-defaulted Defaulte	d Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted I	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaul
	Central banks and central governments		-	-	-		-		-	-	-	-		-		-		
	Institutions		-	-	-		-		-		-	-		-		-		
	Corporates		-	-	-		-		-	-	-	-		-				
	Corporates - Of Which: Specialised Lending		-	-	-		-		-		-	-		-				
	Corporates - Of Which: SME		-	-	-		-		-		-	-		-				
	Retail		-	-	-		-		-		-	-		-				
	Retail - Secured on real estate property	0,0%	-	-	-		-		-	-	-	-		-		-		
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-		-		-		-	-		-				
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-		-		-	-	-	-		-				
#NV	Retail - Qualifying Revolving		-	-	-		-		-		-	-		-				
	Retail - Other Retail		-	-	-		-		-	-	-	-		-				
	Retail - Other Retail - Of Which: SME		-	-	-		-		-	-	-	-		-				
	Retail - Other Retail - Of Which: non-SME		-	-	-		-		-	-	-	-		-				
	Equity		-	-	-		-		-	-	-	-		-				
	Securitisation		-	-	-		-		-	-	-	-		-		-		
	Other non-credit obligation assets		-	-	-		-		-	-	-	-		-		-		
	TOTAL		0	0	0 0	0	0	0 0	0	0	0	0	-	0	-	0	-	
	Securitisation and re-securitisations positions deducted from capital *		-		-				-		-	-		-				

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

3. SECURITISATION SUMMARY

DE029 WGZ BANK AG Westdt. Geno. Zentralbk, Ddf

(in million Euro)		
	Exposure Value as of 31/12/2012	Exposure Value as of 30/06/2013
Banking Book	1.080	968
Trading Book (excl. correlation trading)	0	0
Correlation Trading Portfolio	0	0
Total	1.080	968

DE029 WGZ BANK AG Westdt. Geno. Zentralbk, Ddf

(in million Euro)

	31.	12.2012	30.06.2013		
		TOTAL RISK EXPOSURE AMOUNT		TOTAL RISK EXPOSURE AMOUNT	
	SA	IM	SA	IM	
Traded Debt Instruments	1.038	334	1.000	370	
TDI - General risk	0	334	0	370	
TDI - Specific risk	1.038	0	1.000	0	
Equities	0	39	0	36	
Equities - General risk	0	0	0	0	
Equities - Specific risk	0	39	0	36	
Foreign exchange risk	13	0	0	25	
Commodities risk	0	1	0	0	

as of 31 December 2012

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

WGZ BANK AG Westdt. Geno. Zentralbk, Ddf

DE029

as of 31 December 2012

(in million Euro)				-					
			T LONG EXPOSURES le gross of provisions) ⁽¹⁾	(gross exposure:	s (long) net of cash short po	ECT POSITIONS positions of sovereign debt to a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Czech Republic	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		1	0	1	0	0	1	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y-3Y]	Descent	0	0	0	0	0	0	0	0
[3Y - 5Y]	Denmark	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y-3Y]	Estonia	0	0	0	0	0	0	0	0
[<u>3Y - 5Y</u>] [5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y-2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Finland	0	0	0	0	0	0	0	0
[3Y - 5Y]	Fillidilu	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

as of 31 December 2012

Residual Matury Ly Country / Region Country / Region Country / Region Country / Region Country / Region Country / Region Not position at fair values (Pointaives with position at fair values (Pointaives with position at fair values) Not position at fair values (Pointaives with position at fair values) Not position at fair values (Pointaives with position at fair values) Not position at fair values (Pointaives with position at fair values) Not position at fair values (Pointaives with position at fair values) Not position at fair values (Pointaives with position at fair values) Not position at fair values (Pointaives with position at fair values) Not position at fair values) Not position at fair values) Not position at fair values) 19/3 0 <th>(in million Euro)</th> <th></th> <th>-</th> <th></th> <th></th> <th></th> <th></th> <th></th> <th></th> <th></th>	(in million Euro)		-							
Image: Control (Region) Control (which: loans and advances) of which: AFS banking book, (responded affair value, responded affair value, banking book, (responded affair value, responded affair value, banking book, (responded affair value, responded					(gross exposure	s (long) net of cash short po	sitions of sovereign debt t	EXPOSURES IN		
10 0 10 0 10 0	Residual Maturity ↓						(designated at fair value through profit&loss) banking book		(Derivatives with positive fair value + Derivatives with	
I (Y - 2Y) IBY - SY1 ISY - 10Y1 France 38 0 38 0 0 0 0 IBY - SY1 ISY - 10Y1 0 0 19 0 19 0	[0-3M]		0	0	0	0	0	0	0	0
Î 2Y - SY ISY - IOY I(9Y - IOY ISY - IOY	[3M - 1Y]		10	0	10	0	10	0	0	0
Table 19 0 19 0 19 0 0 0 [SY-10Y] [SY-10Y] 198 0 198 0 88 0<				-		-		-	v	
[3Y-5Y] 19 0 19 0 19 0 0 0 [1Y-rore] 66 0 66 0 66 0 0 0 0 [0-3M] 67 0 331 0 321 0 <t< td=""><td></td><td>France</td><td></td><td>-</td><td></td><td>-</td><td></td><td></td><td>-</td><td>-</td></t<>		France		-		-			-	-
Total 66 0 66 0 66 0 0 0 [0-3M] 1.197 373 1.197 0 578 19 0 0 [M-1Y] 1.044 609 1.043 0 220 43 7 0 [Y-2Y] 1.044 609 1.043 0 220 43 7 0 [Y-2Y] 2.037 647 2.037 0 516 149 37 0 [Y-3Y] 2.278 635 2.267 0 852 75 32 0 [SY-10Y] 5.373 1.530 5.350 0 2.233 1.256 665 0 [W-more] 7 0		1 Talloo		-		-		-		
Total 331 0 331 0 221 0 0 -0 [0·3M] [0·3M] 1.197 373 1.197 0 578 19 2 0 [1/1·21] 1.044 509 1.043 0 220 43 7 0 [1/1·21] 2.037 647 2.037 0 516 149 32 0 [3/1·57] 1.007 3.548 0 1.885 538 54 -0 [3/1·10] 3.557 1.007 3.540 0 1.885 538 54 -0 [10/1·more] 3.557 1.007 3.540 0 1.885 538 54 -0 [10/1·more] 2.225 7.831 22.371 0 10.626 2.097 204 -0 [3/1·11] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0						-		-	Ţ	
IO -3M] 1.197 373 1.197 0 578 19 2 0 IM - 1Y1 1.044 509 1.043 0 220 43 7 0 IY - 2Y1 2.037 647 2.037 0 516 149 37 0 IY - 5Y1 2.278 635 2.267 0 852 75 32 0 IY - rore] 2.278 635 2.267 0 852 75 32 0 IY - SY1 5.351 1.070 3.548 0 1.885 5.38 54 -0 IY - more] 7.040 3.130 6.930 0 4.342 16 8 0<				-		-			-	-
Í 3M - IÝ I [1Y - 2Y] 1.044 509 1.043 0 220 43 7 0 [1Y - 2Y] 2.037 647 2.037 0 516 149 37 0 [3Y - 5Y] 3.557 1.007 3.548 0 1.885 538 54 -0 [1Y - rore] 7.040 3.130 6.930 0 4.342 16 8 0									č	-
1 [1 Y - 2Y] 2.037 647 2.037 0 516 149 37 0 [2Y - 3Y] 2.278 635 2.267 0 852 75 32 0 [3Y - 5Y] 3.557 1.007 3.548 0 1.885 538 54 -0 [10Y - more] 7.040 3.130 6.350 0 2.233 1.256 65 0 [10Y - more] 7.040 3.130 6.330 0 4.342 16 8 0			-			-				-
[2Y-3Y] Germany 2.278 635 2.267 0 852 75 32 0 [3Y-5Y] 3.557 1.007 3.548 0 1.885 538 54 -0 [fV-more] 5.373 1.530 5.350 0 2.233 1.256 65 0 Total 7.040 3.130 6.930 0 4.342 16 8 0 [0·3M] 0 0 0 0 0.0 0						÷				÷
igy-sy1 Germany 3.557 1.007 3.548 0 1.885 538 54 0 [i9Y-10Y] 5.373 1.530 5.350 0 2.233 1.266 65 0 Totai 22.525 7.81 22.371 0 10.626 2.097 204 -0 [0-3M] 0						-				Ŷ
İSY-10Y] 5.373 1.530 5.350 0 2.233 1.256 65 0 IO 3.130 6.930 0 4.342 16 8 0 IO tal 22.525 7.831 22.371 0 10.626 2.097 204 0		Germany								•
Total 7.040 3.130 6.930 0 4.342 16 8 0 Total 22.525 7.831 22.371 0 10.626 2.097 204 -0 [0.3M] 0						-				-
Total 22.525 7.831 22.371 0 10.626 2.097 204 -0 [0 - 3M] 0						-				
[0·3M] 0 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>-</td>										-
[1Y-2Y] Greece 0 <t< td=""><td></td><td></td><td></td><td></td><td></td><td>0</td><td></td><td></td><td></td><td>-</td></t<>						0				-
[1Y-2Y] Greece 0 <t< td=""><td>[3M - 1Y]</td><td></td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td></t<>	[3M - 1Y]		0	0	0	0	0	0	0	0
I 3Y - 5Y] Greece 0	[1Y-2Y]		0	0	0	0	0	0	0	0
[3Y-5Y] 0 </td <td></td> <td>Greece</td> <td>-</td> <td></td> <td>-</td> <td></td> <td>-</td> <td></td> <td>0</td> <td>•</td>		Greece	-		-		-		0	•
IOY - more] 0 <th< td=""><td></td><td>010000</td><td>-</td><td></td><td>-</td><td></td><td></td><td>-</td><td></td><td></td></th<>		010000	-		-			-		
Total 0 <td></td> <td></td> <td>-</td> <td>-</td> <td></td> <td>-</td> <td></td> <td>-</td> <td></td> <td></td>			-	-		-		-		
[0-3M] 0 <td></td> <td></td> <td>-</td> <td>-</td> <td>-</td> <td></td> <td></td> <td>-</td> <td>-</td> <td></td>			-	-	-			-	-	
[3M - 1Y] 0			-	-	-			-		-
I Y - 2Y 0 0 0 0 0 0 1 [2Y - 3Y] 0			÷	-	-	÷			-	
[2Y - 3Y] Hungary 0			-						-	
Isy - 5Y] Hungary 0			-	-		-		-		
[5Y - 10Y] 0		Hungary	-	-	-					
[10Y - more] 0 0 0 0 0 0 0 0 0 0 0 0			-	-		-		-	-	<u> </u>
			-			-		-		<u> </u>
Total 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Total		0	ů O	Ő	0	Ő	ů O		-1

as of 31 December 2012

Residual Maturity Country / Region GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾ Country / (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾ DIRECT SOVEREION EXPOSURES IN DERIVATIVES ⁽¹⁾ DIRECT SOVEREION EXPOSURES IN DERIVATIVES ⁽¹⁾ • of which: loans and advances of which: AFS banking displated at fair values book of which: FVO (FVO) of which: Financial assets held for trading ⁽³⁾ Net position at fair values (Derivatives with use - Derivatives with use - Derivatives with negative fair value) Net position at (Derivatives with use - Derivatives with use - Derivatives with use - Derivatives with negative fair value) Net position at (Derivatives with use - Derivatives with use - Derivatives with use - Derivatives with negative fair value) Net position at (Derivatives with use - Derivatives with negative fair value) [0 - 3M] 0 0 0 0 0 0 0 [197 - fore] 0	
Country / Region Country / Region Region Of which: loans and advances Of which: loans and advances Of which: AFS banking book Of which: Financial assets through profitS(0ss), banking book Net position at fair values held for trading ⁽²⁾ Net position at fair values (Derivatives with value + Deriv value + Deriv value + Deriv regative fair value) Net position at fair values (Derivatives with value + Deriv regative fair value) Net position at fair values (Derivatives with value + Deriv regative fair value) Net position at fair values (Derivatives with value + Deriv regative fair value) [0 - 3M] 0 0 0 0 0 0 0 [1Y - 2Y] 0 0 0 0 0 0 0 0 0 [SY - 10Y] 0	RES ⁽³⁾
i 3M - 1Y] 0 <th0< th=""><th>n positive fair atives with</th></th0<>	n positive fair atives with
I IY - 2Y] Iceland 0	
i [2Y - 3Y] iceland 0	
i3y-5yi 0 </td <td></td>	
[5Y-10Y] 0<	
[10Y - more] 0 <t< td=""><td></td></t<>	
Total 0 <td></td>	
[0·3M] 0 <td></td>	
Image: Second system 16 0 16 0	
IY-2Y] 57 0 57 0<	
[2Y-3Y] Ireland 0 <	
Ifeland 0 </td <td></td>	
Image: 123 123 <th1< td=""><td></td></th1<>	
Total 196 0 196 41 56 0 <th< td=""><td></td></th<>	
[0·3M] 0 <td></td>	
[3M -1Y] 0 0 0 0 0 0 0 0 0 0 0	
[2Y-3Y] Italy 1 0 1 0 1 0 0 0 0	
[3Y - 5Y] 34 0 34 0 34 0 -1 [5Y - 10Y] 153 0 153 0 132 0	
[10Y - more] 1.041 0 1.041 75 946 0 0 0 0 Total 1.229 0 1.229 75 1.113 0 0 0 -1	
Iotal I.229 0 I.229 75 I.113 0 0 0 -1 [0-3M] 0 <td></td>	
$\begin{bmatrix} 0 & 0 $	<u> </u>
$\begin{bmatrix} 1311 \\ 1312 $	
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	
[5Y - 10Y] 3 0 3 0 0 3 0 0 3 0 0 0 3 0 0 0	
[10Y - more] 0 0 0 0 0 0 0 0 0 0 0 0	
Total 3 0 3 0 0 3 0 <td></td>	

as of 31 December 2012

(in million Euro)				-					
	Country / Region		T LONG EXPOSURES e gross of provisions) ⁽¹⁾	(gross exposures	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt t a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Liechtenstein	0	0	0	0	0	0	0	0
[3Y - 5Y] [5Y - 10Y]		0	0	0	0	0	0	0	0
[5Y - 10Y] [10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		7	0	7	0	0	7	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Lithuania	0	0	0	0	0	0	0	0
[3Y - 5Y]	Litriuariia	0	0	0	0	0	0	0	0
[5Y - 10Y]		1	0	1	0	0	1	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		8	0	8	0	0	8	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[<u>1Y - 2Y</u>] [<u>2Y - 3Y</u>]		0	0	0	0	0	0	0	0
[21 - 51] [3Y - 5Y]	Luxembourg	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Malta	0	0	0	0	0	0	0	0
[3Y - 5Y]	mana	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

as of 31 December 2012

(in million Euro)									
	Complete		T LONG EXPOSURES e gross of provisions) ⁽¹⁾	(gross exposures	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt t a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Netherlands	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y] [10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Norway	0	0	0	0	0	0	0	0
[3Y - 5Y]	NOTWAY	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y] [2Y - 3Y]		<u>24</u> 0	0	24 0	0	<u>11</u> 0	2 0	0	<u> </u>
[21 - 51] [3Y - 5Y]	Poland	33	0	33	17	17	0	0	-0
[5Y - 10Y]		324	0	324	113	210	1	0	0
[10Y - more]		3	0	3	0	0	3	0	0
Total		385	Ŭ Û	385	130	238	6	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Portugal	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		111	0	111	36	29	0	0	0
[10Y - more]		272	0	272	184	89	0	0	0
Total		383	0	383	220	118	0	0	0

as of 31 December 2012

(in million Euro)									
			T LONG EXPOSURES le gross of provisions) ⁽¹⁾	(gross exposures	s (long) net of cash short po	ECT POSITIONS positions of sovereign debt to a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Romania	0	0	0	0	0	0	0	0
[3Y - 5Y]	. comania	0	0	0	0	0	0	0	0
[5Y - 10Y]		4	0	4	0	0	4	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total [0 - 3M]		4	0	4 0	0	0	4 0	0	0 0
[0-3M] [3M-1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Slovakia	0	0	0	0	0	<u> </u>	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y-2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Slovenia	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		86	0	86	0	31	0	0	0
[1Y - 2Y]		103	0	103	0	80	<u> </u>	0	0
[2Y-3Y]	Casia	150	2	150	0	112	0	0	0
[3Y - 5Y]	Spain	223	0	223	0	207	0	0	0
[5Y - 10Y]		259	0	259	15	136	0	0	0
[10Y - more]		289	0	289	69	65	0	0	0
Total		1.110	2	1.110	84	631	0	0	0

as of 31 December 2012

(in million Euro)				-					
			DSS DIRECT LONG EXPOSURES pounting value gross of provisions) ⁽¹⁾		s (long) net of cash short po	ECT POSITIONS positions of sovereign debt t a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Sweden	0	0	0	0	0	0	0	0
[3Y - 5Y]	Chouch	25	0	25	0	25	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total [0 - 3M]		25 0	0	25 0	0	25 0	0 0	0 0	0 0
[0 - 3M] [3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-0
[3Y - 5Y]	United Kingdom	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y-2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Australia	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y-3Y]	Canada	0	0	0	0	0	0	0	0
[3Y - 5Y]	Canada	0	0	0	0	0	0	0	0
[5Y - 10Y]		6	0	6	0	0	0	0	0
[10Y - more]		33	0	33	0	33	0	0	0
Total		39	0	39	0	33	0	0	0

as of 31 December 2012

(in million Euro)									
			T LONG EXPOSURES he gross of provisions) ⁽¹⁾	(gross exposure:	s (long) net of cash short po	ECT POSITIONS ositions of sovereign debt to a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Hong Kong	0	0	0	0	0	0	0	0
[3Y - 5Y]	5 5 5	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Japan	0	0	0	0	0	<u> </u>	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	U.S.	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
[0 - 3M]		30	0	30	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Switzerland	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		30	0	30	0	0	0	0	0

as of 31 December 2012

(in million Euro)				-					
			T LONG EXPOSURES e gross of provisions) ⁽¹⁾	(gross exposures	s (long) net of cash short po	ECT POSITIONS positions of sovereign debt to a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Other advanced	0	0	0	0	0	0	0	0
[2Y - 3Y]	economies non	0	0	0	0	0	0	0	0
[3Y - 5Y]	EEA	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Other Central	5	0	5	0	0	5	0	0
[2Y - 3Y]	and Eastern	13	0	13	0	11	3	0	-1
[3Y - 5Y]	Europe countries non	0	0	0	0	0	0	0	0
[5Y - 10Y]	EEA	0	0	0	0	0	0	0	0
[10Y - more]	EEA	0	0	0	0	0	0	0	0
Total		19	0	19	0	11	8	0	-1
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y] [2Y - 3Y]		0	0	0	0	0	0	0	0
[21-31] [3Y - 5Y]	Middle East	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		1	Ő	1	Ŭ Ŭ	ů O	1	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		13	0	13	0	0	13	0	0
[1Y - 2Y]	Latin America	4	0	4	0	0	4	0	0
[2Y - 3Y]	and the	2	0	2	0	0	2	0	0
[3Y - 5Y]	Caribbean	13	0	13	0	0	13	0	0
[5Y - 10Y]	banbboah	4	0	4	0	0	4	0	0
[10Y - more]		1	0	1	0	0	1	0	0
Total		37	0	37	0	0	37	0	0

as of 31 December 2012

DE029 WGZ BANK AG Westdt. Geno. Zentralbk, Ddf

(in million Euro)									
		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		(gross exposures	s (long) net of cash short po	ECT POSITIONS positions of sovereign debt to a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: Ioans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y-3Y]	A (0	0	0	0	0	0	0	0
[3Y - 5Y]	Africa	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		15	0	15	0	0	15	0	0
[1Y - 2Y]		5	0	5	0	0	5	0	0
[2Y - 3Y]	Others	0	0	0	0	0	0	0	0
[3Y - 5Y]		1	0	1	0	0	1	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		21	0	21	0	0	21	0	0

TOTAL EEA 30	27.064	7.833	26.911	550	13.745	2.131	204	2
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Notes and definitions

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

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

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

as of 30 June 2013

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

DE029

WGZ BANK AG Westdt. Geno. Zentralbk, Ddf

(in million Euro)

as of 30 June 2013

(in million Euro)	-								
			T LONG EXPOSURES e gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt f a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		3	0	3	0	0	3	0	0
[2Y - 3Y]	Czech Republic	0	0	0	0	0	0	0	0
[3Y - 5Y] [5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		3	0	3	0	0	3	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Denmark	0	0	0	0	0	0	0	0
[3Y - 5Y]	Denmark	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0 0	0 0	0
[0-3M] [3M-1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Estonia	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Finland	0	0	0	0	0	0	0	0
[3Y - 5Y] [5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
10101			0	U	0	0			J

as of 30 June 2013

(in million Euro)									
			T LONG EXPOSURES the gross of provisions) ⁽¹⁾	(gross exposure	es (long) net of cash short p	RECT POSITIONS ositions of sovereign debt : a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		10	0	10	0	10	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	-0
[2Y - 3Y]	France	0	0	0	0	0	0	0	0
[3Y - 5Y] [5Y - 10Y]		<u>19</u> 159	0	<u>19</u> 159	0	19 52	0	0	0
[10Y - more]		77	0	77	0	61	16	0	0
Total		265	0	265	0	142	16	0	0
[0-3M]		359	202	357	0	30	12	0	0
[3M - 1Y]		1.478	348	1.478	0	379	84	16	0
[1Y - 2Y]		2.272	813	2.272	0	729	137	10	0
[2Y - 3Y]	Germany	2.018	605	2.007	0	956	189	30	0
[3Y - 5Y]	Germany	3.095	798	3.083	0	1.647	432	41	0
[5Y - 10Y]		4.839	1.461	4.821	0	2.584	458	21	0
[10Y - more]		6.679	3.165	6.600	0	3.961	7	7	0
Total		20.741	7.391	20.618	0	10.285	1.318	125	1
[0-3M]		0	0	0	0	0	0	0	0
[<u>3M - 1Y</u>] [<u>1Y - 2Y</u>]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Greece	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-1
[1Y - 2Y]		1	0	1	0	0	1	0	0
[2Y - 3Y]	Hungary	0	0	0	0	0	0	0	-0
[3Y - 5Y]	<i>. .</i>	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	1	0	-1
IUlai			U		U	U		U	-1

as of 30 June 2013

(in million Euro)									
			T LONG EXPOSURES he gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Iceland	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		56	0	56	0	0	0	0	0
[1Y-2Y]		0	0	0	0	0	0	0	0
[2Y-3Y]	laste ed	0	0	0	0	ů 0	0	0	0
[3Y - 5Y]	Ireland	0	0	0	0	0	0	0	0
[5Y - 10Y]		125	0	125	42	58	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		181	0	181	42	58	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		2	0	2	0	0	2	0	0
[1Y - 2Y]		1	0	1	0	1	0	0	0
[2Y - 3Y] [3Y - 5Y]	Italy	6 26	0	6 26	0	6 26	0	0	-0
[31 - 51] [5Y - 10Y]		216	0	20	0	196	0	0	0
[10Y - more]		979	0	979	75	883	0	0	0
Total		1.230	0	1.230	75	1.112	2	0	-0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Latvia	0	0	0	0	0	0	0	0
[3Y - 5Y]	Latvia	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

as of 30 June 2013

(in million Euro)									
			T LONG EXPOSURES le gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt : a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Liechtenstein	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0 0	0	0
[0-3M] [3M-1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Lithuania	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Luxembourg	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		1	0	1	0	0	1	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	N4. 11	0	0	0	0	0	0	0	0
[3Y - 5Y]	Malta	0	0	0	0	0	0	0	0
[5Y - 10Y]	1	0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

as of 30 June 2013

(in million Euro)									
			CT LONG EXPOSURES ie gross of provisions) ⁽¹⁾	(gross exposure	es (long) net of cash short p	RECT POSITIONS ositions of sovereign debt i a maturity matching) ⁽¹⁾	to other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Netherlands	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Norway	0	0	0	0	0	0	0	0
[3Y - 5Y]	NOTWAY	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		22	0	22	0	11	2	0	0
[<u>1Y - 2Y</u>] [<u>2Y - 3Y</u>]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Poland	30	0	30	30	0	0	0	0
[5Y - 10Y]		232	0	232	79	152	0	0	0
[10Y - more]		0	ů 0	0	0	0	0	0	0
Total		284	0	284	109	163	2	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Portugal	0	0	0	0	0	0	0	0
[3Y - 5Y]		33	0	33	33	0	0	0	0
[5Y - 10Y]		71	0	71	0	26	0	0	0
[10Y - more]		236	0	236	159	77	0	0	0
Total		340	0	340	192	103	0	0	0

as of 30 June 2013

(in million Euro)									
Residual Maturity			T LONG EXPOSURES he gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Romania	0	0	0	0	0	0	0	0
[3Y - 5Y]	. tomania	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total [0 - 3M]		0	0	0	0	0	0 0	0 0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	-	0	0	0	0	0	0	0	0
[3Y - 5Y]	Slovakia	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y-2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Slovenia	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
[0 - 3M]		16	0	16	0	16	0	0	0
[3M - 1Y]		79	0	79	0	15	0	0	0
[1Y - 2Y]		119	0	119	0	109	0	0	0
[2Y-3Y]	0	168	1	168	0	141	0	0	0
[<u>3</u> Y - 5Y]	Spain	201	0	201	14	162	0	0	0
[5Y - 10Y]		244	0	244	0	125	0	0	0
[10Y - more]		273	0	273	75	65	0	0	0
Total		1.100	1	1.100	89	633	0	0	0

as of 30 June 2013

(in million Euro)	-								
			T LONG EXPOSURES te gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt f a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Sweden	25	0	25	0	25	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		25	0	0 25	0	0 25	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	-0
[2Y - 3Y]	l laite d Kin a de m	0	0	0	0	0	0	0	0
[3Y - 5Y]	United Kingdom	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y-2Y]	4	0	0	0	0	0	0	0	0
[2Y - 3Y] [3Y - 5Y]	Australia	0	0	0	0	0	0	0	0
[31 - 51] [5Y - 10Y]	1	0	0	0	0	0	0	0	0
[10Y - more]	1	0	0	0	0	0	0	0	0
Total		Ő	ů 0	0 0	ů O	Ŭ Ŭ	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	1	0	0	0	0	0	0	0	0
[1Y-2Y]]	0	0	0	0	0	0	0	0
[2Y - 3Y]	Canada	0	0	0	0	0	0	0	0
[3Y - 5Y]	Garlaua	0	0	0	0	0	0	0	0
[5Y - 10Y]		6	0	6	0	0	0	0	0
[10Y - more]		29	0	29	0	29	0	0	0
Total		35	0	35	0	29	0	0	0

as of 30 June 2013

(in million Euro)									
			T LONG EXPOSURES he gross of provisions) ⁽¹⁾	(gross exposure:	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt a maturity matching) ⁽¹⁾	to other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Hong Kong	0	0	0	0	0	0	0	0
[3Y - 5Y]	g	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	1	0	0	0	0	0	0	0	0
[3Y - 5Y]	Japan	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y] [2Y - 3Y]		0	0	0	0	0	0	0	0
[21-31] [3Y - 5Y]	U.S.	0	0	0	0	0	0	0	-0
[5Y - 10Y]		1	0	1	0	0	1	0	-0
[10Y - more]		0	0	0	0	0	0	0	0
Total		1	ů O	1	Ŭ Ŭ	0	1	0	-0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y-2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Switzerland	0	0	0	0	0	0	0	0
[3Y - 5Y]	eenand	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

as of 30 June 2013

(in million Euro)	-								
			T LONG EXPOSURES he gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short p	ECT POSITIONS positions of sovereign debt a maturity matching) ⁽¹⁾	to other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		1	0	1	0	0	1	0	0
[1Y - 2Y]	Other advanced	0	0	0	0	0	0	0	0
[2Y - 3Y]	economies non	0	0	0	0	0	0	0	0
[3Y - 5Y]	EEA	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		30	0	30	0	5	24	0	0
[1Y - 2Y]	Other Central	14	0	14	0	11	3	0	-0
[2Y - 3Y]	and eastern Europe	0	0	0	0	0	0	0	0
[3Y - 5Y]	countries non	0	0	0	0	0	0	0	0
[5Y - 10Y]	EEA	0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		44	0	44	0	16	28	0	-0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]		0	0	1	0	0	1	0	0
[11 - 21] [2Y - 3Y]		0	0	0	0	0	0	0	0
[21 - 31] [3Y - 5Y]	Middle East	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		1	0	1	0	0	1	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Latin America	20	0	20	0	0	20	0	0
[2Y - 3Y]	and the	0	0	0	0	0	0	0	-0
[3Y - 5Y]	Caribbean	1	0	1	0	0	1	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		1	0	1	0	0	1	0	0
Total		21	0	21	0	0	21	0	-0

as of 30 June 2013

DE029 WGZ BANK AG Westdt. Geno. Zentralbk, Ddf

(in million Euro)									
			T LONG EXPOSURES e gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short pe	ECT POSITIONS ositions of sovereign debt t a maturity matching) ⁽¹⁾	o other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	A (0	0	0	0	0	0	0	0
[3Y - 5Y]	Africa	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		11	0	11	0	0	11	0	0
[1Y-2Y]		0	0	0	0	0	0	0	-0
[2Y - 3Y]	Others	2	0	2	0	0	2	0	-0
[3Y - 5Y]	Culoro	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		14	0	14	0	0	14	0	-0

TOTAL EEA 30	24.994	7.392	24.871	507	13.158	1.392	125	0
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Notes and definitions

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

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

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

6. RWA

DE029 WGZ BANK AG Westdt. Geno. Zentralbk, Ddf

	31.12.2012	30.06.2013
RWA for credit risk	15.238	15.963
RWA Securitisation and re-securitisations	588	588
RWA Other credit risk	213	188
RWA for market risk	1.375	1.413
RWA for operational risk	988	1.025
RWA Transitional floors	0	0
RWA Other	0	0
Total RWA ⁽¹⁾	17.600	18.400