

Results of the 2011 EBA EU-wide stress test: Exposures to sovereigns (central and local governments), as of 31 December 2010, mln EUR ^(1,2)

Name of the bank: H

All values in million EUR

Residual Maturity	Country/Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of specific provisions)		NET DIRECT POSITIONS (gross exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES	INDIRECT SOVEREIGN EXPOSURES IN THE TRADING BOOK
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book	of which: Trading book ⁽³⁾		
3M	Austria								
1Y		89		89	18		71		
2Y									
3Y		18		18	18			0	
5Y		152		152	152			0	
10Y									
15Y									
		259	0	259	188	0	71	0	
3M	Belgium	40		40	40				
1Y									
2Y		37		37			37		
3Y									
5Y									
10Y		10		10	10				
15Y									
		87	0	87	50	0	37	0	
3M	Bulgaria								
1Y									
2Y									
3Y									
5Y									
10Y									
15Y									
		0	0	0	0	0	0	0	
3M	Cyprus								
1Y									
2Y									
3Y									
5Y									
10Y									
15Y									
		0	0	0	0	0	0	0	
3M	Czech Republic								
1Y									
2Y									
3Y		2		2			2		
5Y									
10Y		1		1			1		
15Y									
		3	0	3	0	0	3	0	
3M	Denmark								
1Y									
2Y									
3Y									
5Y									
10Y									
15Y									
		0	0	0	0	0	0	0	
3M	Estonia								
1Y									
2Y									
3Y									
5Y									
10Y									
15Y									
		0	0	0	0	0	0	0	

Residual Maturity	Country/Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of specific provisions)		NET DIRECT POSITIONS (gross exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES	INDIRECT SOVEREIGN EXPOSURES IN THE TRADING BOOK
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book	of which: Trading book ⁽⁶⁾		
3M	Latvia								
1Y									
2Y									
3Y		8		8			8	0	
5Y									
10Y									
15Y		8	0	8	0	0	8	0	
3M	Liechtenstein								
1Y									
2Y									
3Y									
5Y									
10Y									
15Y		0	0	0	0	0	0	0	
3M	Lithuania								
1Y		0		0			0		
2Y		0		0			0		
3Y									
5Y		2		2			2		
10Y	0		0			0			
15Y		2	0	2	0	0	2	0	
3M	Luxembourg								
1Y									
2Y									
3Y									
5Y									
10Y									
15Y		0	0	0	0	0	0	0	
3M	Malta								
1Y									
2Y									
3Y									
5Y									
10Y									
15Y		0	0	0	0	0	0	0	
3M	Netherlands								
1Y									
2Y								0	
3Y									
5Y									
10Y							-1		
15Y		0	0	0	0	0	0	-1	
3M	Norway								
1Y									
2Y									
3Y									
5Y									
10Y									
15Y		0	0	0	0	0	0	0	
3M	Poland	0		0			0		
1Y		4		4			4		
2Y		0		0			0		
3Y		0		0			0		
5Y		1		1			1		
10Y	1		1			1			
15Y	2		2			2			
		8	0	8	0	0	8	0	

Residual Maturity	Country/Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of specific provisions)		NET DIRECT POSITIONS (gross exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching)			DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES IN THE TRADING BOOK Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book			of which: Trading book ⁽⁶⁾
3M	Portugal								
1Y									
2Y		49		49			49		
3Y		10		10	10			-1	
5Y		3		3			3		
10Y									
15Y									
		62	0	62	10	0	52	-1	
3M	Romania						0		
1Y									
2Y									
3Y									
5Y									
10Y									
15Y									
		0	0	0	0	0	0	0	
3M	Slovakia								
1Y									
2Y									
3Y									
5Y		26		26	26			0	
10Y									
15Y									
		26	0	26	26	0	0	0	
3M	Slovenia								
1Y									
2Y									
3Y									
5Y		0		0			0		
10Y		1		1			1		
15Y									
		1	0	1	0	0	1	0	
3M	Spain	95	95	95					
1Y		378	138	378			240	0	
2Y		190	99	190	34		57	1	
3Y		301	301	301					
5Y		514	445	514			69		
10Y		234	234	234					
15Y									
		1.712	1.311	1.711	34	0	366	1	
3M	Sweden								
1Y									
2Y									
3Y									
5Y									
10Y									
15Y									
		0	0	0	0	0	0	0	
3M	United Kingdom								
1Y									
2Y									
3Y									
5Y		7	7	7				-1	
10Y									
15Y									
		7	7	7	0	0	0	-1	
TOTAL EEA 30		28.612	13.966	28.610	7.022	0	7.622	0	-6
3M	United States								
1Y									
2Y									
3Y									
5Y		264	234	264	30				
10Y		54		54	54				
15Y									
		318	234	318	84	0	0	0	

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			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book			of which: Trading book ⁽³⁾
3M	Japan								
1Y									
2Y									
3Y									
5Y									
10Y									
15Y		0	0	0	0	0	0		
3M	Other non EEA non Emerging countries								
1Y									
2Y									
3Y									
5Y			5		5	5			
10Y									
15Y		5	0	5	5	0	0		
3M	Asia								
1Y									
2Y									
3Y									
5Y									
10Y									
15Y		0	0	0	0	0	0		
3M	Middle and South America								
1Y									
2Y									
3Y									
5Y									
10Y									
15Y		1	1	1	0	0	0		
3M	Eastern Europe non EEA								
1Y									
2Y									
3Y									
5Y									
10Y									
15Y		1	1	1	0	0	0		
3M	Others								
1Y									
2Y									
3Y									
5Y									
10Y			1	1	1				
15Y		1	1	1	0	0	0		
TOTAL		28.938	14.203	28.936	7.111	0	7.622	0	-7

Notes and definitions

(1) The allocation of countries and exposures to macro areas and emerging/non-emerging is according to the IMF WEO country groupings. See: <http://www.imf.org/external/pubs/ft/weo/2010/01/weodata/groups.htm>

(2) The exposures reported in this worksheet cover only exposures to central and local governments on immediate borrower basis, and do not include exposures to other counterparties with full or partial government guarantees (such exposures are however included in the total EAD reported in the worksheet "4 - EADs").

(3) According to the EBA methodologies, for the trading book assets banks have been allowed to offset only cash short positions having the same maturities (paragraph 202 of the Methodological note).