# Results of the 2011 EBA EU-wide stress test: Summary (1-3)

Outcomes of the adverse scenario at 31 December 2012, excluding all mitigating actions

Name of the bank: HSBC Holdings Plc

million EUR, %
21,646 -10.502
825,560
86,900
10.5%

taken in 2011	/8
Core Tier 1 Capital ratio	8.5%
Outcomes of the adverse scenario at 31 December 2012, including recognised mitigating measures as of 30 April 2011	million EUR, %
2 yr cumulative operating profit before impairments	25,308
2 yr cumulative impairment losses on financial and non-financial assets in the banking book	-22,725
2 yr cumulative losses from the stress in the trading book	-6.575
of which valuation losses due to sovereign shock	-1,516
Risk weighted assets	1,056,965
Core Tier 1 Capital	89,443
Core Tier 1 Capital ratio (%)	8.5%
Additional capital needed to reach a 5 % Core Tier 1 capital benchmark	
Effects from the recognised mitigating measures put in place until 30 April 2011 <sup>(5)</sup>	
Equity raisings announced and fully committed between 31 December 2010 and 30 April 2011 (CT1 million EUR)	0
Effect of government support publicly announced and fully committed in period from 31 December 2010 to 30 April 2011 on Core Tier 1 capital ratio (percentage points of CT1 ratio)	0.0
Effect of mandatory restructuring plans, publicly announced and fully committed in period from 31 December 2010 to 30 April 2011 on Core Tier 1 capital ratio (percentage points of CT1 ratio)	0.0

Additional taken or planned mitigating measures	percentage points contributing to capital ratio
Use of provisions and/or other reserves (including release of countercyclical provisions)	0.0
Divestments and other management actions taken by 30 April 2011	0.0
Other disinvestments and restructuring measures, including also future mandatory restructuring not yet approved with the EU Commission under the EU State Aid rules	0.0
Future planned issuances of common equity instruments (private issuances)	0.0
Future planned government subscriptions of capital instruments (including hybrids)	0.0
Other (existing and future) instruments recognised as appropriate back-stop measures by national supervisory authorities	0.0
Supervisory recognised capital ratio after all current and future mitigating actions as of 31	
December 2012, % <sup>(6)</sup>	8.5%

### Notes

(1) The stress test was carried using the EBA common methodology, which includes a static balance sheet assumption and incorporates regulatory transitional floors, where binding (see http://www.eba.europa.eu/EU-wide-stress-testing/2011.aspx for the details on the EBA methodology).

(2) All capital elements and ratios are presented in accordance with the EBA definition of Core Tier 1 capital set up for the purposes of the EU-wide stress test, and therefore may differ from the definitions used by national supervisory authorities and/or reported by institutions in public disclosures.

(3) Neither baseline scenario nor the adverse scenario and results of the stress test should in any way be construed as a bank's forecast or directly compared to bank's other published information.

(4) Full static balance sheet assumption excluding any mitigating management actions, mandatory restructuring or capital raisings post 31 December 2010 (all government support measures and capital raisings fully paid in before 31 December 2010 are included).

(5) Effects of capital raisings, government support and mandatory restructuring plans publicly announced and fully committed in period from 31 December 2010 to 30 April 2011, which are incorporated in the Core Tier 1 capital ratio reported as the outcome of the stress test.

(6) The supervisory recognised capital ratio computed on the basis of additional mitigating measures presented in this section. The ratio is based primarily on the EBA definition, but may include other mitigating measures not recognised by the EBA methodology as having impacts in the Core Tier 1 capital, but which are considered by the national supervisory authorities as appropriate mitigating measures for the stressed conditions. Where applicable, such measures are explained in the additional announcements issued by banks/national supervisory authorities. Details of all mitigating measures are presented in the worksheet "3 - Mitigating measures).

Name of the bank: HSBC Holdings Plc

All in million EUR, or %

**A.** Results of the stress test based on the **full static balance sheet assumption** without any mitigating actions, mandatory restructuring or capital raisings post 31 December 2010 (all government support measures fully paid in before 31 December 2010 are included)

		Baseline scenario		Adverse	scenario
Capital adequacy	2010	2011	2012	2011	2012
Risk weighted assets (full static balance sheet assumption)	825,560	900,631	909,072	1,002,244	1,056,965
Common equity according to EBA definition	86,900	92,636	97,204	88,322	89,443
of which ordinary shares subscribed by government	0	0	0	0	0
Other existing subscribed government capital (before 31 December					
2010)	0	0	0	0	0
Core Tier 1 capital (full static balance sheet assumption)	86,900	92,636	97,204	88,322	89,443
Core Tier 1 capital ratio (%)	10.5%	10.3%	10.7%	8.8%	8.5%

B. Results of the stress test recognising capital issuance and mandatory restructuring plans publicly announced and fully committed before <u>31 December 2010</u>

		Baseline s	scenario	Adverse scenario	
Capital adequacy	2010	2011	2012	2011	2012
Risk weighted assets (full static balance sheet assumption)	825,560	900,631	909,072	1,002,244	1,056,965
Effect of mandatory restructuring plans, publicly announced and fully committed before 31 December 2010 on RWA (+/-)		0	0	0	0
Risk weighted assets after the effects of mandatory restructuring plans publicly announced and fully committed before 31 December 2010 Core Tier 1 Capital (full static balance sheet assumption)	825,560 86,900	900,631 92,636	909,072 97,204	1,002,244 88,322	1,056,965 89,443
Effect of mandatory restructuring plans, publicly announced and fully committed before 31 December 2010 on Core Tier 1 capital (+/-)		0	0	0	0
Core Tier 1 capital after the effects of mandatory restructuring plans publicly announced and fully committed before 31 December 2010	86,900	92,636	97,204	88,322	89,443
Core Tier 1 capital ratio (%)	10.5%	10.3%	10.7%	8.8%	8.5%

C. Results of the stress test recognising capital issuance and mandatory restructuring plans publicly announced and fully committed before <u>30 April 2011</u>

		Baseline s	scenario	Adverse	scenario
Capital adequacy	2010	2011	2012	2011	2012
Risk weighted assets after the effects of mandatory restructuring plans					
publicly announced and fully committed before 31 December 2010	925 560	000 631	000 072	1 002 244	1 056 065
Effect of mandatory restructuring plans, publicly announced and fully	825,560	900,631	909,072	1,002,244	1,056,965
committed in period from 31 December 2010 to 30 April 2011 on					
RWA (+/-)		0	0	0	0
Risk weighted assets after the effects of mandatory restructuring plans		0	0	0	0
publicly announced and fully committed before 30 April 2011		900,631	909,072	1,002,244	1,056,965
of which RWA in banking book		658,818	644,761	701,639	683,485
of which RWA in trading book		72,368	72,368	72,368	72,368
RWA on securitisation positions (banking and trading book)		46,585	69,083	105,377	178,252
Total assets after the effects of mandatory restructuring plans publicly		40,000	03,005	100,077	170,202
announced and fully committed and equity raised and fully committed by					
30 April 2011	1,783,199	1,783,199	1,783,199	1,783,199	1,783,199
Core Tier 1 capital after the effects of mandatory restructuring plans	1,700,100	1,700,100	1,700,100	1,700,100	1,700,100
publicly announced and fully committed before 31 December 2010	86.900	92,636	97,204	88,322	89,443
Equity raised between 31 December 2010 and 30 April 2011		0	0	0	0
Equity raisings fully committed (but not paid in) between 31		<u> </u>			
December 2010 and 30 April 2011		0	0	0	0
Effect of government support publicly announced and fully					
committed in period from 31 December 2010 to 30 April 2011 on					
Core Tier 1 capital (+/-)		0	0	0	0
Effect of mandatory restructuring plans, publicly announced and fully					
committed in period from 31 December 2010 to 30 April 2011 on					
Core Tier 1 capital (+/-)		0	0	0	0
Core Tier 1 capital after government support, capital raisings and effects					
of restructuring plans fully committed by 30 April 2011		92,636	97,204	88,322	89,443
Tier 1 capital after government support, capital raisings and effects of					
restructuring plans fully committed by 30 April 2011		106,051	110,019	101,738	102,858
Total regulatory capital after government support, capital raisings and					
effects of restructuring plans fully committed by 30 April 2011		128,575	131,230	124,261	124,070
Core Tier 1 capital ratio (%)	10.5%	10.3%	10.7%	8.8%	8.5%

Additional capital needed to reach a 5% Core Tier 1 capital			
benchmark			

		Baseline scenario			scenario
Profit and losses	2010	2011	2012	2011	2012
Net interest income	28,146	27,372	24,413	24,008	21,370
Trading income	5,388	4,814	4,814	2,930	2,930
of which trading losses from stress scenarios		-1,404	-1,404	-3,288	-3,288
of which valuation losses due to sovereign shock				-758	-758
Other operating income <sup>(5)</sup>	2,533	1,620	1,620	1,620	1,620
Operating profit before impairments	21,646	19,056	16,426	13,809	11,499
Impairments on financial and non-financial assets in the banking					
book <sup>(6)</sup>	-10,502	-8,856	-8,555	-12,217	-10,508
Operating profit after impairments and other losses from the stress	11,144	10,201	7,871	1,592	991
Other income <sup>(5,6)</sup>	1,246	1,246	1,246	1,246	1,246
Net profit after tax <sup>(7)</sup>	9,160	8,928	7,111	2,213	1,745
of which carried over to capital (retained earnings)	4,755	4,937	3,933	1,224	965
of which distributed as dividends	4,405	3,991	3,179	989	780

		Baseline se	cenario	Adverse s	scenario	
Additional information	2010	2011	2012	2011	2012	
Deferred Tax Assets <sup>(8)</sup>	-2,994	-2,994	-2,994	-2,994	-2,994	
Stock of provisions <sup>(9)</sup>	18,609	25,354	33,909	28,716	39,224	
of which stock of provisions for non-defaulted assets						
of which Sovereigns <sup>(10)</sup>						
of which Institutions <sup>(10)</sup>						
of which Corporate (excluding Commercial real estate)						
of which Retail (excluding Commercial real estate)						
of which Commercial real estate <sup>(11)</sup>						
of which stock of provisions for defaulted assets						
of which Corporate (excluding Commercial real estate)						
of which Retail (excluding commercial real estate)						
of which Commercial real estate						
Coverage ratio (%) <sup>(12)</sup>						
Corporate (excluding Commercial real estate)						
Retail (excluding Commercial real estate)						
Commercial real estate						
Loss rates (%) <sup>(13)</sup>						
Corporate (excluding Commercial real estate)	0.3%	0.7%	0.7%	0.8%	0.7%	
Retail (excluding Commercial real estate)	2.0%	1.8%	1.7%	2.1%	2.1%	
Commercial real estate	0.4%	0.7%	0.7%	0.8%	0.8%	
Funding cost (bps)	119			215	278	

**D. Other mitigating measures** (see Mitigating measures worksheet for details), million EUR <sup>(14)</sup>

All effects as compared to regulatory aggregates as reported in Section		Baseline s	scenario	Adverse	scenario
C		2011	2012	2011	2012
A) Use of provisions and/or other reserves (including release of					
countercyclical provisions), capital ratio effect <sup>(6)</sup>		0	0	0	0
B) Divestments and other management actions taken by 30 April 2011,					
RWA effect (+/-)		0	0	0	0
B1) Divestments and other business decisions taken by 30 April 2011,					
capital ratio effect (+/-)		0	0	0	0
C) Other disinvestments and restructuring measures, including also					
future mandatory restructuring not yet approved with the EU Commission					
under the EU State Aid rules, RWA effect (+/-)		0	0	0	0
C1) Other disinvestments and restructuring measures, including also					
future mandatory restructuring not yet approved with the EU Commission					
under the EU State Aid rules, capital ratio effect (+/-)		0	0	0	0
D) Future planned issuances of common equity instruments (private					
issuances), capital ratio effect		0	0	0	0
E) Future planned government subscriptions of capital instruments					
(including hybrids), capital ratio effect		0	0	0	0
F) Other (existing and future) instruments recognised as appropriate					
back-stop measures by national supervisory authorities, RWA effect (+/-					
)		0	0	0	0
F1) Other (existing and future) instruments recognised as appropriate					
back-stop measures by national supervisory authorities, capital ratio					
effect (+/-)	-	0	0	0	0
Risk weighted assets after other mitigating measures (B+C+F)		900,631	909,072	1,002,244	1,056,965
Capital after other mitigating measures (A+B1+C1+D+E+F1)		92,636	97,204	88,322	89,443
Supervisory recognised capital ratio (%) <sup>(15)</sup>		10.3%	10.7%	8.8%	8.5%

# Notes and definitions

(1) The stress test was carried using the EBA common methodology, which includes a static balance sheet assumption (see http://www.eba.europa.eu/EU-widestress-testing/2011.aspx for the details on the EBA methodology).

(2) All capital elements and ratios are presented in accordance with the EBA definition of Core Tier 1 capital set up for the purposes of the EU-wide stress test, and therefore may differ from the definitions used by national supervisory authorities and/or reported by institutions in public disclosures.

(3) Neither baseline scenario nor the adverse scenario and results of the stress test should in any way be construed as a bank's forecast or directly compared to bank's other published information.

(4) Regulatory transitional floors are applied where binding. RWA for credit risk have been calculated in accordance with the EBA methodology assuming an additional floor imposed at a level of RWA, before regulatory transitional floors, for December 2010 for both IRB and STA portfolios.

(5) Banks are required to provide explanations of what "Other operating income" and "Other income" constitutes for.

Composition of "Other Operating Income":

Gains (losses) on financial assets and liabilities designated at fair value through profit and loss, net + Realised gains (losses) on fin. assets and liabilities not measured at fair value through profit and loss, net + Gains (losses) from hedge accounting, net +Gains (losses) on derecognition of assets other than held for sale +Net dividend income +Gains (losses) on non financial assets measured at fair value Composition of "Other income": Income from Associates and Joint Ventures (excluding income from Insurance companies)

(6) If under the national legislation, the release of countercyclical provisions and/or other similar reserves is allowed, this figure for 2010 could be included either in rows "Impairments on financial assets in the banking book" or "Other income" for 2010, whereas under the EU-wide stress test methodology such release for 2011-2012 should be reported in Section D as other mitigating measures.

(7) Net profit includes profit attributable to minority interests.

(8) Deferred tax assets as referred to in paragraph 69 of BCBS publication dated December 2010 : "Basel 3 – a global regulatory framework for more resilient banks and banking systems".

(9) Stock of provisions includes collective and specific provisions as well as countercyclical provisions, in the jurisdictions, where required by the national legislation.

(10) Provisions for non-defaulted exposures to sovereigns and financial institutions have been computed taking into account benchmark risk parameters (PDs and LGDs) provided by the EBA and referring to external credit ratings and assuming hypothetical scenario of rating agency downgrades of sovereigns.

(11) For definition of commercial real estate please refer to footnote (5) in the worksheet "4 - EADs".

(12) Coverage ratio = stock of provisions on defaulted assets / stock of defaulted assets expressed in EAD for the specific portfolio.

(13) Loss rate = total impairment flow (specific and collective impairment flow) for a year / total EAD for the specific portfolio (including defaulted and non-defaulted assets but excluding securitisation and counterparty credit risk exposures).

(14) All elements are be reported net of tax effects.

(15) The supervisory recognised capital ratio computed on the basis of additional mitigating measures presented in this section. The ratio is based primarily on the EBA definition, but may include other mitigating measures not recognised by the EBA methodology as having impacts in the Core Tier 1 capital, but which are considered by the national supervisory authorities as appropriate mitigating measures for the stressed conditions. Where applicable, such measures are explained in the additional announcements issued by banks/national supervisory authorities. Details of all mitigating measures are presented in the worksheet "3 - Mitigating measures).

# Results of the 2011 EBA EU-wide stress test: Composition of capital as of 31 December 2010

Name of the bank: HSBC Holdings Plc

	Decen	nber 2010	
Situation at December 2010	Million EUR	% RWA	References to COREP reporting
A) Common equity before deductions (Original own funds without hybrid instruments and	00.440	10.9%	COREP CA 1.1 - hybrid instruments and government support measures other than
government support measures other than ordinary shares) (+)	90,148	10.9%	ordinary shares
Of which: (+) eligible capital and reserves	108,229	13.1%	COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-20,956	-2.5%	Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets <sup>(1)</sup>	2,876	0.3%	Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-3,248	-0.4%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	0	0.0%	Total of items as defined by Article 57 (I), (m), (n) (o) and (p) of Directive 2006/48/EC and deducted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in line 1.3.T1*)
Of which: (-) securitisation exposures not included in RWA	-1,098	-0.1%	COREP line 1.3.7 included in line 1.3.T1*
Of which: (-) IRB provision shortfall and IRB equity expected loss amounts (before tax)	-2,330	-0.3%	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)	86,900	10.5%	
Of which: ordinary shares subscribed by government	0	0.0%	Paid up ordinary shares subscribed by government
D) Other Existing government support measures (+)	0	0.0%	
E) Core Tier 1 including existing government support measures (C+D)	86,900	10.5%	Common equity + Existing government support measures included in T1 other than ordinary shares
Difference from benchmark capital threshold (CT1 5%)	45,622	5.5%	Core tier 1 including government support measures - (RWA*5%)
F) Hybrid instruments not subscribed by government	12,770	1.5%	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
Tier 1 Capital (E+F) (Total original own funds for general solvency purposes)	99,670	12.1%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
Tier 2 Capital (Total additional own funds for general solvency purposes)	25,727	3.1%	COREP CA 1.5
Tier 3 Capital (Total additional own funds specific to cover market risks)	0	0.0%	COREP CA 1.6
Total Capital (Total own funds for solvency purposes)	125,397	15.2%	COREP CA 1
Memorandum items			
Amount of holdings, participations and subordinated claims in credit, financial and insurance institutions <u>not deducted for the computation of core tier 1</u> but deducted for the computation of total own funds	11,112	1.3%	Total of items as defined by Article 57 (I), (m), (n) (o) and (p) of Directive 2006/48/EC not deducted for the computation of original own funds
Amount of securitisation exposures not included in RWA and <u>not deducted for the computation of</u> <u>core tier 1</u> but deducted for the computation of total own funds	1,098	0.1%	Total of items as defined by Article 57 (r) of Directive 2006/48/EC not deducted for the computation of original own funds
Deferred tax assets (2)	-2,994	-0.4%	As referred to in paragraph 69 of BCBS publication dated December 2010 : "Basel 3 – a global regulatory framework for more resilient banks and banking systems"
Minority interests (excluding hybrid instruments) <sup>(2)</sup>	5,424	0.7%	Gross amount of minority interests as defined by Article 65 1. (a) of Directive 2006/48/EC
Valuation differences eligible as original own funds (-/+) <sup>(3)</sup>	1,343	0.2%	COREP line 1.1.2.6

## 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.

(2) According to the Basel 3 framework specific rules apply for the treatment of these items under the Basel 3 framework, no full deduction is required for the computation of common equity.

(3) This item represents the impact in original own funds of valuation differences arising from the application of fair value measurement to certain financial instruments (AFS/FVO) and property assets after the application of prudential filters.

# Results of the 2011 EBA EU-wide stress test: Overview of mitigating measures (1-2)

Name of the bank: HSBC Holdings Plc

### Use of countercyclical provisions, divestments and other management actions

Please fill in the table using a separate row for each measure	Narrative description	Date of completion (actual or planned for future issuances)	Capital / P&L impact (in million EUR)	RWA impact (in million EUR)	Capital ratio impact (as of 31 December 2012) %
A) Use of provisions and/or other reserves (including release of countercyclical pr	ovisions), <sup>(3)</sup>				
					I
B) Divestments and other management actions taken by 30 April 2011				-	
1)					
2)					
					1
					i
C) Other disinvestments and restructuring measures, including also future man	ndatory restructuring not yet approved with the EU Commission under the EU State Aid rules	1			
1)					l
2)					l
					l
					l
					i

#### Future capital raisings and other back stop measures

	Date of issuance			Loss absorbency	Flexibility of	Permanence		Conversion clause (	where appropriate)				
Please fill in the table using a separate row for each measure	(actual or planned for future	planned Amount		in going concern	payments (capacity to	(Undated and without incentive to redeem)	Nature of conversion	Date of conversion	Triggers	Conversion in common equity			
	issuances, dd/mm/yy)	(in million EUR)	(dated/ undated) <sup>(4)</sup>	(Yes/No)	(Yes/No)	(Yes/No)	(mandatory/ discretionary)	(at any time/from a specific date: dd/mm/yy)	(description of the triggers)	(Yes/No)			
) Future planned issuances of common equity instruments (private issuances)													
E) Future planned government subscriptions of capital instruments (including	hybride)												
1) Denomination of the instrument	ilybrius)			1									
2)													
F) Other (existing and future) instruments recognised as back stop measures b	by national supervis	ory authorities	s (including hy	orids)		1		1	-	-			
1) Denomination of the instrument													
2)													

#### Notes and definitions

(1) The order of the measures follows the order of mitigating measures reported in the Section D of the worksheet "1 - Aggregate information".

(2) All elements are be reported net of tax effects.

(3) If under the national legislation, the release of countercyclical provisions and/or other similar reserves is allowed, this figure for 2010 could be included either in rows "Impairments on financial assets in the banking book" or "Other income" for 2010, whereas under the EU-wide stress test methodology such release for 2011-2012 should be reported in Section D of the worksheet "1- Aggregate information" as other mitigating measures and explained in this worksheet.
 (4) If dated please insert the maturity date (dd/mm/yy) otherwise specify undated.

### Results of the 2011 EBA EU-wide stress test: Credit risk exposures (EAD - exposure at default), as of 31 December 2010, mln EUR, (1-5)

#### Name of the bank: HSBC Holdings Plc

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All values in million EUR, or %

					Non-default	ed exposures						
		Corporate	Retail (excludi	ng commercial re	eal estate)				Commerc	cial Real Estate	Defaulted exposures	
	Institutions	(excluding commercial real estate)		of which R mort <u>c</u>		of which Revolving	of which SME	of which other		Loan to Value (LTV) ratio (%) <sup>(6)</sup>	(including sovereign)	Total exposures <sup>(7)</sup>
Austria	0					0	0		0		0	0
Belgium	0					0			0		0	0
Bulgaria	0					0			0		0	0
Cyprus	0					0			0		0	0
Czech Republic	273	1,974	0			0			8		0	2,844
Denmark	0					0			0		0	0
Estonia	0			-		0			0		0	0
Finland	0	0	0	0		0	0	0	0		0	0
France	20,628	22,258	19,003	2,914		31	5,083	10,975	8,947		1,714	98,026
Germany	18,561	6,623	157			0	0		141		107	45,589
Greece	387	3,086	49			0			63		62	4,268
Hungary	0					0			0		0	0
Iceland	0					0			0		0	0
Ireland	0	-	0			0			0		0	0
Italy	0					0			0		0	0
Latvia Liechtenstein	0		0			0			0		0	0
Lithuania	0					0			0		0	0
Littruania	0					0			0		0	0
Malta	41		319			0			262		113	4,395
Netherlands	41					0			202		113	4,395
Norway	0		0			0			0		0	0
Poland	0		0			0	0		0		0	0
Portugal	0					0	0		0		0	0
Romania	0					0			0		0	0
Slovakia	0					0			0		0	0
Slovenia	0					0			0		0	0
Spain	3.344	4,074	0	-		0	0		452		8	9,638
Sweden	0,044	4,0/4	0	-		0	0		402		0	3,000
United Kingdom	17,920	100.066	128.928	86,174		31,866	2,957	7,931	15,144		3,940	326.706
United States	19,616	50,803	116,482	51.377		54,305	2,307		8,606		5.850	237.068
Japan	6,731	1,771	110,402			0	0		738		0,000	16,367
Other non EEA non	2,701	.,,,,,	100	Ű				100	100		Ĵ	,
Emerging countries	0	0	0	0		0	0	0	0		0	0
Asia	44.592	169,645	87.666	52,651		14.610	428	19.977	38,252		1,357	386.450
Middle and South		,010	2.,000	22,001		. ,,010	120	,	00,202		1,007	
America	5,211	23,713	14,965	0		0	0	14,965	2,349		1,096	61,573
Eastern Europe non EEA	9,500	4,465	16,043	0		0	0	16,043	245		125	33,504
Others	65,288	40,866	27,756	18,727		2,467	698		10,511		1,565	217,847
Total	212,092	432,107	411,528	211,844		103,278	9,166	87,256	85,718		15,937	1,444,276

#### Notes and definitions

(1) EAD - Exposure at Default or exposure value in the meaning of the CRD.

(2) The EAD reported here are based on the methodologies and portfolio breakdowns used in the 2011 EU-wide stress test, and hence may differ from the EAD reported by banks in their Pillar 3 disclosures, which can vary based on national regulation. For example, this would affect breakdown of EAD for real estate exposures and SME exposures.

(3) Breakdown by country and macro area (e.g. Asia) when EAD >=5%. In any case coverage 100% of total EAD should be ensured (if exact mapping of some exposures to geographies is not possible, they should be allocated to the group "others").

(4) 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

(5) Residential real estate property which is or will be occupied or let by the owner, or the beneficial owner in the case of personal investment companies, and commercial real estate property, that is, offices and other commercial premises, which are recognised as eligible collateral in the meaning of the CRD, with the following criteria, which need to be met:

(a) the value of the property does not materially depend upon the credit quality of the obligor. This requirement does not preclude situations where purely macro economic factors affect both the value of the property and the performance of the borrower; and

(b) the risk of the borrower does not materially depend upon the performance of the underlying property or project, but rather on the underlying capacity of the borrower to repay the debt from other sources. As such, repayment of the facility does not materially depend on any cash flow generated by the underlying property serving as collateral.

(6) Loan to value ratio - ratio of EAD to the market value of real estate used as collateral for such exposures. Given the different methodologies applied to assessing the value, the bank is required to explain the computation of the ratio. In particular (a) whether collateral values is marked-to-market or any other valuation method is used, (b) whether the amount has been adjusted for principal repayments, and (c) how guarantees other than the underlying property are treated.

#### Definition of Loan to Value ratio used:

(7) Total exposures is the total EAD according to the CRD definition based on which the bank computes RWA for credit risk. Total exposures, in addition to the exposures broken down by regulatory portfolios in this table, include EAD for securitisation transactions, counterparty credit risk, sovereigns, guaranteed by sovereigns, public sector entities and central banks.

# 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: HSBC Holdings Plc

All values in million EUR

l Maturity	Country/Region	GROSS DIRECT LONG E value gross of spe		(gross exposures (lonç	g) net of cash short posit	T POSITIONS ion of sovereign debt to naturity matching)	other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES	INDIRECT SOVEREIGN EXPOSURES IN THE TRADING BOOK
Residual	,		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 $^{\rm (3)}$	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)
3M		183	0	183	0	0	183	0	0
1Y		143 27	0	143	0	0	143	-34 -89	0
2Y 3Y		0	0	0	0	0	0	-89	0
5Y	Austria	34	0	0	0	0	0	-1	0
10Y		545	0	545	0	0	545	11	0
15Y		173	0	0	0	0	0	43	0
		1,106	0	871	0	0	871	-64	0
3M		99 168	0	99 149	0	0	99 149	<u>3</u> 40	0
1Y 2Y		343	0	149	87	1	73	40	0
3Y		0	0	0	0	0	0	28	0
5Y	Belgium	197	0	94	0	0	94	0	0
10Y		621	0	509	0	0	509	0	0
15Y		22	0	0	0	0	0	0	0
		1,450	0	1,011	87	1	925	71	0
3M 1Y		0	0	0	0	0	0	0	0
2Y		0	0	0	0	0	0	0	0
3Y	Dutanta	Ő	0	Ő	Ő	Ő	0	0	0
5Y 10Y	Bulgaria	0	0	0	0	0	0	0	0
10Y		0	0	0	0	0	0	0	0
15Y		0	0	0	0	0	0	0	0
3M		0	0	0	0	0	0	0	0
1Y		0	0	0	0	0	0	0	0
2Y		Ő	0	Ő	0	Ő	0	0	0
3Y	Cyprus	0	0	0	0	0	0	0	0
5Y	Cyprus	0	0	0	0	0	0	0	0
10Y		0	0	0	0	0	0	0	0
15Y		0	0	0	0	0	0	0	0
3M		514	0	514	22	0	0	0	0
1Y		184	0	184	184	Ő	0	0	0
2Y		0	0	0	0	0	0	0	0
3Y	Czech Republic	14	0	14	1	0	13	13	0
5Y		25	0	25	15	0	9	0	0
10Y 15Y		0	0	0	0	0	0	0	0
131		739	0	739	223	0	24	13	0
3M		5	0	5	0	0	5	3	0
1Y		1,124	0	1,124	1,113	0	10	0	0
2Y		3	0	0	0	0	0	0	0
3Y	Denmark	2	0	2	0	0	2	0	0
5Y 10Y		5	0	2	0	0	2	0	0
101 15Y		3	0	3	0	0	3	0	0
		1,143	0	1,136	1,113	Ő	23	3	0
3M		0	0	0	0	0	0	0	0
1Y		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
10Y		0	0	0	0	0	0	0	0
15Y		0	0	0	Ő	0	0	0	0
		0	0	0	0	0	0	0	0
3M		198	0	194	0	0	194	0	0
1Y		0	0	0	0	0	0	0	0
2Y 3Y		29 26	0	29 26	0	0	29 26	0	0
31 5Y	Finland	26	0	26	0	0	4	0	0
10Y		64	0	0	0	0	0	0	0
15Y		121	0	121	Ő	Ő	121	0	0
		515	0	374	0	0	374	0	0
3M		2,690	0	2,504	1,259	0	1,144	0	0
1Y 2Y		3,498 2,635	195	2,423	659 1,960	0	1,602	0	0
21		2,035	U	1,020	1,900	U	U	5	U

Residual Maturity	Country/Region	GROSS DIRECT LONG E value gross of spe		(gross exposures (long	g) net of cash short position	T POSITIONS ion of sovereign debt to o naturity matching)	other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES	INDIRECT SOVEREIGN EXPOSURES IN THE TRADING BOOK
Residua			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 <sup>(3)</sup>	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)
3Y	France	1,332	0	960	121	3	839	0	0
5Y 10Y		4,257 2,255	131 7	3,732 0	2,370 0	0	1,362 0	3	0
101 15Y		2,255	0	0	0	0	0	0	0
		18,977	332	11,239	6,369	3	4,947	8	-1
3M		219	0	0	151	0	0	0	0
1Y 2Y		1,136 3,332	121	343 1,551	134 2.640	0	208	0	0
2Y 3Y	Germany	1,596	0	0	747	0	0	0	0
5Y	Germany	3,510	0	2,367	2,398	0	0	0	0
10Y		2,862	88	886	613	0	274	27	0
15Y		2,679 15.333	0 209	1,597 6,744	613 7,295	0	984 1,466	-12	0
3M		105	0	105	19	0	85	0	0
1Y		104	0	95	0	0	95	0	-1
2Y		255	0	255	35	0	220	0	-1
3Y 5Y	Greece	92 428	0	59 373	67 67	0	0 306	0	0
10Y		235	0	373	0	0	306	57	-7
15Y		100	0	0	0	0	0	26	0
		1,319	0	919	189	0	737	82	-9
3M 1Y		186	0	186	0	0	186	0	0
2Y		1	0	1	0	0	1	0	0
3Y	Hungary	1	0	0	0	0	0	1	-1
5Y	Tungary	17	0	15	0	0	15	0	-13
10Y 15Y		3	0	0	0	0	0	0	0
151		209	0	203	0	0	203	1	-14
3M 1Y		0	0	0	0	0	0	0	0
1Y		0	0	0	0	0	0	0	0
2Y 3Y		0	0	0	0	0	0	0	0
5Y	Iceland	0	0	0	0	0	0	0	-1
5Y 10Y		0	0	0	0	0	0	0	0
15Y		0	0	0	0	0	0	0	0
3M		0	0	0	0	0	0	0	-1 0
1Y		24	0	4	0	0	0	0	0
2Y 3Y		9	0	9	0	0	9	0	0
3Y	Ireland	0	0	0	0	0	0	0	-1
5Y		<u>30</u> 150	0	30 17	0	0	17 17	0	-1 -4
10Y 15Y		72	0	72	0	0	72	0	0
		287	0	134	0	Ő	118	1	-6
3M		235	0	0	0	0	0	0	0
1Y		2,116	0	1,625 462	423 83	0	928 379	0	0
2Y 3Y 5Y	14-1	677	0	462	0	0	0	0	0
5Y	Italy	1,514	0	882	0	0	882	0	0
10Y 15Y		2,497	0	594	0	0	594	-618	-2
15Y		1,791 9,927	0	294 3,856	0 506	0	294 3,077	-618	-2
3M		0	0	0	0	0	0	0	0
1Y		0	0	0	0	0	0	0	0
2Y		0	0	0	0	0	0	0	0
3Y 5Y	Latvia	0	0	0	0	0	0	0	0
10Y		1	0	1	0	0	1	1	-1
101 15Y		0	0	0	0	0	0	0	0
		1	0	1	0	0	1	1	-1
3M		0	0	0	0	0	0	0	0
1Y 2Y		0	0	0	0	0	0	0	0
21 3Y	Lipphterateire	0	0	0	0	0	0	0	0
2Y 3Y 5Y	Liechtenstein	0	0	0	0	0	0	0	0
10Y		0	0	0	0	0	0	0	0
15Y		0	0	0	0	0	0	0	0
3M		0	0	0	0	0	0	0	0
3M 1Y 2Y 3Y		0	0	0	0	0	0	0	0
2Y		0	0	0	0	0	0	0	0
3Y	Lithuania	0	0	0	0	0	0	0	0

Residual Maturity	Country/Region	GROSS DIRECT LONG E value gross of spe		(gross exposures (long	g) net of cash short positi	T POSITIONS ion of sovereign debt to naturity matching)	other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES	INDIRECT SOVEREIGN EXPOSURES IN THE TRADING BOOK
Residua			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)	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)
5Y	Lindania	10	0	10	0	0	10	0	0
10Y		5	0	0	0	0	0	0	0
15Y		0 16	0	0 10	0	0	0 10	0	0
3M		75	0	75	0	0	0	0	0
1Y		204	0	204	204	0	0	0	0
2Y		91	0	91	0	0	0	0	0
3Y 5Y	Luxembourg	0 68	0	0	0	0	0	0	0
10Y		26	0	0	0	0	0	0	0
15Y		29	0	0	0	0	0	0	0
		494	0	374	204	1	0	0	0
3M 1Y		0 244	0 72	0 244	0 244	0	0	0	0
2Y		0	0	0	0	0	0	0	0
3Y	Malta	0	0	0	0	0	0	0	0
5Y	mana	0	55	0	0	0	0	0	0
10Y 15Y		0	5	0	0	0	0	0	0
151		244	132	244	244	0	0	0	0
3M		2,098	0	1,877	0	0	0	2	0
1Y		365	0	365	299	0	65	0	0
2Y 3Y		227 108	0	227 0	0 108	0	227 0	0	0
5Y	Netherlands	458	0	166	133	0	34	0	0
10Y		607	0	607	0	Ő	607	0	0
15Y		150	0	0	0	0	0	9	0
		4,013	0	3,242	540 0	0	933	<u>12</u> 0	0
3M 1Y		23	0	23	19	0	23	0	0
2Y		12	0	12	0	0	12	0	0
3Y	Norway	40	0	19	0	0	19	0	0
5Y	,	3	0	3	0	0	3	0	0
10Y 15Y		0	0	0	0	0	0	0	0
		98	0	78	19	Ő	58	-1	0
3M		1,085	0	1,085	973	0	112	0	0
1Y		329	0	329	231 4	0	98 27	0	0
2Y 3Y		35	0	30	4	0	0	0	0
5Y	Poland	36	0	22	0	0	22	0	0
10Y		69	0	51	0	0	51	0	0
15Y		8 1.563	0	0	0 1,209	0	0	0	0
3M		1,563	0	1,517	0	0	188	16	0
3M 1Y		269	0	53	0	0	53	0	0
2Y		0	0	0	0	0	0	46	0
3Y 5Y	Portugal	56 173	0	56 12	0	0	56 12	0 82	-1
51 10Y		173	0	12	0	0	12	99	-1 -4
15Y		179	0	0	0	0	0	16	0
		1,006	1	320	0	0	320	259	-5
3M 1Y		0	0	0	0	0	0	0	0
2Y		0	0	0	0	0	0	0	0
3Y	Romania	0	0	0	0	0	0	0	0
5Y	Nutriarila	0	0	0	0	0	0	0	0
10Y 15Y		2	0	2	0	0	2	0	0
151		2	0	2	0	0	2	0	0
3M		10	0	10	0	0	10	0	0
1Y 2Y		0	0	0	0	0	0	0	0
2Y		0	0	0	0	0	0	0	0
3Y 5Y	Slovakia	12	0	12	0	0	12	0	0
10Y		0	0	0	0	0	0	0	0
15Y		43	0	43	0	0	43	0	0
214		65	0	65	0	0	65	0	0
3M 1Y		0	0	0	0	0	0	0	0
2Y		0	0	0	0	0	0	0	0
3Y	Slovenia	0	0	0	0	0	0	0	0
5Y	ciovonia	122	0	113	0	0	113	0	0

I Maturity	Country/Region	GROSS DIRECT LONG E value gross of sp	EXPOSURES (accounting ecific provisions)	(gross exposures (lon	g) net of cash short posit	T POSITIONS ion of sovereign debt to naturity matching)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES	INDIRECT SOVEREIGN EXPOSURES IN THE TRADING BOOK	
Residual			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 <sup>(3)</sup>	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)
10Y		71	0	58	0	0	58	0	0
15Y		0	0	0	0	0	0	0	0
		193	0	171	0	0	171	0	0
3M		1 376	0	376	0	0	1 376	0	0
1Y 2Y		340	0	181	0	0	181	9	0
2Y 3Y	0	199	0	0	0	Ő	0	0	0
5Y 10Y	Spain	306	0	77	0	0	77	5	-1
10Y		362	10	0	0	0	0	33	-4
15Y		447 2,032	0 10	0 636	0	0	0 636	22 69	-5
3M		0	0	030	0	0	0	0	0
1Y		20	0	20	16	0	4	0	0
2Y 3Y		25	0	25	0	0	25	12	0
3Y	Sweden	1	0	1	0	0	1	0	0
5Y 10Y		1	0	1	2	0	0	1	0
10Y 15Y		0	0	0	0	0	0	0	0
		47	0	47	18	0	30	13	0
3M		22,522	0	21,308	896	0	0	56	0
1Y		2,821	683	2,264	0	0	1,457	9	0
2Y 3Y		3,075	0	2,237	2,835	0	0	11	0
31 5Y	United Kingdom	3,036 4,456	0 44	2,116 3,897	2,257 3,438	161 0	0 459	10	0
10Y		13,781	300	9,524	10.468	0	0	2	0
15Y		6,725	0	2,482	940	267	1,276	11	0
		56,417	1,028	43,829	20,833	429	3,192	107	0
	TOTAL EEA 30	117.194	1.711	77.762	38.849	433	18.494	-25	-45
	TOTAL LLA JU		1,/11			455		-23	
<u>3M</u>		37,054	0	36,077	31,509	0	3,159	0	0
1Y 2V		8,985		7,784	5,574		4,597		
	United States								
3Y		3,038	0	3,971 2,037	2,965 1,767	0	6,779 2,267	0	0
2Y 3Y 5Y	United States	3,038 2,860	0	2,037 1,667	1,767 1,626	0	2,267 2,427	0	0
10Y	United States	3,038 2,860 2,321	0 0 0	2,037 1,667 1,014	1,767 1,626 13	0 0 0	2,267 2,427 3,616	0 0 0	0 0 0
3Y 5Y 10Y 15Y	United States	3,038 2,860 2,321 2,680	0 0 0 0	2,037 1,667 1,014 1,328	1,767 1,626 13 1,236	0 0 0 37	2,267 2,427 3,616 2,797	0 0 0 0	0 0 0 0
<u>10Y</u> 15Y	United States	3,038 2,860 2,321 2,680 63,864	0 0 0	2,037 1,667 1,014 1,328 53,879	1,767 1,626 13 1,236 44,690	0 0 0	2,267 2,427 3,616 2,797 25,641	0 0 0	0 0 0
10Y 15Y 3M	United States	3,038 2,860 2,321 2,680 63,864 6,768		2,037 1,667 1,014 1,328 53,879 6,768	1,767 1,626 13 1,236 44,690 834	0 0 0 37 37	2,267 2,427 3,616 2,797 25,641 4,915		
10Y 15Y 3M 1Y 2Y	United States	3,038 2,860 2,321 2,680 63,864		2,037 1,667 1,014 1,328 53,879	1,767 1,626 13 1,236 44,690 834 1,984 772	0 0 37 37 0 0 0 0	2,267 2,427 3,616 2,797 25,641	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0
10Y 15Y 3M 1Y 2Y		3,038 2,860 2,321 2,680 63,864 6,768 5,096 1,002 1		2,037 1,667 1,014 1,328 53,879 6,768 5,096 1,002 1	1,767 1,626 13 1,236 44,690 834 1,984 772 0	0 0 37 37 0 0 0 0 0	2,267 2,427 3,616 2,797 25,641 4,915 3,112 230 0		0 0 0 0 0 0 0 0 0 0 0 0
10Y 15Y 3M 1Y 2Y 3Y 5Y	United States Japan	3,038 2,860 2,321 2,680 63,864 6,768 5,096 1,002 1 1,464		2,037 1,667 1,014 1,328 53,879 6,768 5,096 1,002 1 1 1,464	1,767 1,626 13 1,236 44,690 834 1,984 772 0 698	0 0 37 37 0 0 0 0 0 0	2,267 2,427 3,616 2,797 25,641 4,915 3,112 230 0 765		0 0 0 0 0 0 0 0 0 0 0 0 5
10Y 15Y 3M 1Y 2Y 3Y 5Y 10Y		3,038 2,860 2,321 2,680 63,864 6,768 5,096 1,002 1	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2,037 1,667 1,014 1,328 53,879 6,768 5,096 1,002 1	1,767 1,626 13 1,236 44,690 834 1,984 772 0	0 0 37 37 0 0 0 0 0	2,267 2,427 3,616 2,797 25,641 4,915 3,112 230 0		0 0 0 0 0 0 0 0 0 0 0 5 -3
10Y 15Y 3M 1Y 2Y 3Y 5Y		3,038 2,860 2,321 2,680 63,864 6,768 5,096 1,002 1 1,464 899		2,037 1,667 1,014 1,328 53,879 6,768 5,096 1,002 1 1,464 899	1,767 1,626 13 1,236 44,690 834 7,72 0 698 841	0 0 37 37 0 0 0 0 0 0 0 0 0 0	2,267 2,427 3,616 2,797 25,641 4,915 3,112 230 0 765 58		0 0 0 0 0 0 0 0 0 0 0 0 5
10Y 15Y 3M 1Y 2Y 3Y 5Y 10Y 15Y 3M		3,038 2,860 2,321 2,660 63,864 6,768 5,096 1,002 1 1 1,464 899 0 15,230 53,323		2.037 1.667 1.014 1.328 5.3,879 6.768 5.096 1.002 1 1 1,444 899 0 15,230 51,284	1,767 1,626 13 1,236 44,690 834 1,984 772 0 0 698 841 0 5,129 2,2,169	0 0 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2.267 2.427 3.616 2.797 25.641 4.915 3.112 230 0 765 58 0 9.080 9.080 4.457	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 5 -3 0 0 2 0
10Y 15Y 3M 1Y 2Y 3Y 5Y 10Y 15Y 3M 1Y		3,038 2,860 2,321 2,680 63,864 6,768 5,096 1,002 1 1,464 899 0 15,230 53,323 14,863		2,037 1,667 1,014 1,328 53,879 6,768 5,096 1,002 1 1,464 899 0 15,230 51,284 13,675	1,767 1,626 13 4,236 44,690 834 772 0 698 841 0 5,129 22,169 12,008	0 0 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2,267 2,427 3,616 2,797 25,641 4,915 3,112 230 0 765 58 0 9,080 4,457 622	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
10Y 15Y 3M 1Y 2Y 5Y 10Y 15Y 3M 1Y 2Y	Japan	3,038 2,880 2,321 2,660 63,884 6,768 5,096 1,002 1 1,464 899 0 0 15,230 53,323 14,883 7,254		2.037 1.667 1.014 1.014 1.328 5.3.879 6.768 5.096 1.002 1 1.464 8.99 0 0 1.464 8.99 0 0 5.1.284 13.675 6.989	1,767 1,626 13 1,236 44,690 834 1,984 772 0 0 698 841 0 5,129 22,169 12,008 4,625	0 0 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2.267 2,427 3,616 2,797 25,641 4,915 3,112 230 0 765 58 0 9,080 4,457 622 2,218	$\begin{array}{c} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 $	$\begin{array}{c} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 $
10Y 15Y 3M 1Y 2Y 3Y 5Y 10Y 15Y 3M 1Y 2Y 3Y	Japan Other non EEA non	3,038 2,860 2,321 2,680 63,864 6,768 5,096 1,002 1 1,464 899 0 15,230 53,323 14,883 7,254 2,523		$\begin{array}{c} 2.037\\ 1.667\\ 1.014\\ 1.328\\ 53.879\\ 6.768\\ 5.096\\ 1.002\\ 1\\ 1.464\\ 8.99\\ 0\\ 15.230\\ 51.284\\ 13.675\\ 6.989\\ 2.312 \end{array}$	1,767 1,626 13 1,236 44,690 834 772 0 698 841 0 5,129 22,169 12,008 4,625 1,941	0 0 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2,267 2,427 3,616 2,797 25,641 4,915 3,112 230 0 765 58 0 9,080 4,467 622 2,218 332	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	$\begin{array}{c} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 $
10Y 15Y 3M 1Y 2Y 3Y 5Y 10Y 15Y 3M 15Y 2Y 3Y	Japan	3,038 2,860 2,321 2,680 63,864 6,768 5,096 1,002 1 1,464 899 0 15,230 15,230 53,323 14,883 7,254 2,523 7,371		2.037 1.667 1.014 1.328 53,879 6,768 5,096 1.002 1 1.464 899 0 15,230 51,284 13,675 6,989 2,312 7,058	1,767 1,626 13 1,236 44,690 834 1,984 772 0 698 841 0 5,129 22,169 12,008 4,625 1,941 5,654	0 0 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2,267 2,427 3,616 2,797 25,641 4,915 3,112 230 0 765 58 0 9,080 4,457 622 2,218 332 1,108	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	$\begin{array}{c} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 $
10Y 15Y 3M 1Y 2Y 3Y 5Y 10Y 15Y 3M 1Y 2Y 3Y	Japan Other non EEA non	3,038 2,860 2,321 2,680 63,864 6,768 5,096 1,002 1,464 899 0 15,230 53,323 14,883 7,254 2,523 7,371 1,291 146		2,037 1,667 1,014 1,328 53,879 6,768 5,096 1,002 1 1,464 899 0 15,230 51,284 13,675 6,389 2,312 7,058 1,088 60	1,767 1,626 13 1,236 44,690 834 1,984 772 0 698 841 0 5,129 22,169 22,169 12,008 4,625 1,941 5,654 142 0 0	0 0 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2,267 2,427 3,616 2,797 25,641 4,915 3,112 230 0 765 58 0 9,080 4,457 622 2,218 332 1,108 9,266	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $
10Y 15Y 3M 1Y 2Y 3Y 10Y 15Y 2Y 3M 1Y 2Y 3Y 5Y 10Y 10Y	Japan Other non EEA non	3,038 2,860 2,321 2,660 63,864 6,768 5,096 1,002 1 1 1,464 899 0 15,230 15,230 15,230 53,323 14,883 7,254 2,523 7,371 1,291 1,46 88,791		2.037 1.667 1.014 1.228 5.3.879 6.768 5.096 1.002 1 1 1.444 899 0 1.5.230 1.5.230 5.1.284 1.3.675 6.389 2.312 7.058 1.068 60 82.466	$\begin{array}{c} 1,767\\ 1,626\\ 13\\ 1,236\\ 44,690\\ 834\\ 1,984\\ 772\\ 0\\ 698\\ 698\\ 698\\ 841\\ 0\\ 0\\ 5,129\\ 22,169\\ 12,008\\ 4,625\\ 1,241\\ 1,941\\ 5,664\\ 142\\ 0\\ 0\\ 46,539\\ \end{array}$	0 0 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2,267 2,427 3,616 2,797 25,541 4,915 3,112 230 0 765 58 0 9,080 4,457 622 2,218 332 1,108 9,266 56 9,718	0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 2 0 0 2 0 0 2 1 1 4 4 2 2 4 0 0 3 3
10Y 15Y 3M 1Y 2Y 10Y 15Y 3Y 3Y 5Y 10Y 15Y 10Y 15Y 3M	Japan Other non EEA non	3,038 2,860 2,321 2,680 63,864 6,768 5,096 1,002 1 1,464 899 0 15,230 53,323 14,483 7,254 2,523 7,371 1,291 146 86,791 18,545		$\begin{array}{c} 2.037\\ 1.667\\ 1.014\\ 1.328\\ 53.879\\ 6.768\\ 5.096\\ 1.002\\ 1\\ 1.464\\ 8.99\\ 0\\ 15.230\\ 51.284\\ 13.675\\ 6.989\\ 2.312\\ 7.058\\ 1.038\\ 1.038\\ 60\\ 82.466\\ 18.545\\ \end{array}$	1,767 1,626 13 1,236 44,690 834 1,984 772 0 698 841 0 5,129 22,169 12,008 4,625 1,941 5,654 142 0 46,539 2,533	0 0 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2,267 2,427 3,616 2,797 25,641 4,915 3,112 230 0 765 58 0 9,080 4,467 6,22 2,218 332 1,108 9,265 56 9,718 5,679	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $
10Y 15Y 3M 1Y 2Y 5Y 10Y 15Y 15Y 3M 1Y 2Y 5Y 10Y 15Y 10Y	Japan Other non EEA non	3,038 2,860 2,321 2,660 63,864 6,768 5,096 1,002 1 1,464 899 0 0 15,230 53,323 14,883 7,254 2,523 7,371 1,291 146 86,791 18,545 9,105		2.037 1.667 1.014 1.014 1.328 5.3.879 6.768 5.096 1.002 1 1.464 899 0 0 15.230 51.284 13.675 6.989 2.312 7.058 1.088 00 82.466 18.545 9.105	1,767 1,626 1,236 44,690 834 1,236 44,690 834 1,984 772 0 0 698 841 0 0 5,129 22,169 12,008 4,625 1,941 5,654 142 0 46,539 2,533 7,310	0 0 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2.267 2,427 3,616 2,797 25,641 4,915 3,112 230 0 765 58 58 0 9,080 4,457 622 2,218 332 1,108 9,266 56 9,718 5,679 1,796	0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 2 0 0 2 0 0 2 1 1 4 4 2 2 4 0 0 3 3
10Y 15Y 3M 1Y 2Y 15Y 15Y 3Y 15Y 3M 1Y 2Y 3Y 3Y 2Y 2Y	Japan Other non EEA non Emerging countries	3,038 2,860 2,321 2,680 63,864 6,768 5,096 1,002 1 1,464 899 0 15,230 15,230 15,230 15,230 15,230 14,883 7,254 2,523 7,371 1,291 146 86,791 18,545 9,105		2.037 1.667 1.014 1.014 1.328 5.3.879 6.768 5.096 1.002 1 1.464 899 0 15.230 15.230 51.284 13.675 6.989 2.312 7.058 1.089 0 82.466 18.545 9.105 1.685 1.445	1,767 1,626 13 1,236 44,690 834 1,984 772 0 698 841 0 5,129 22,169 12,008 4,625 1,941 5,654 142 0 46,533 2,533 7,310 1,292	0 0 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2,267 2,427 3,616 2,797 25,541 4,915 3,112 230 0 765 58 0 9,080 4,457 622 2,218 332 1,108 4,457 622 2,218 332 1,108 5,679 5,679 1,796 345	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $	$\begin{array}{c} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 $
10Y 15Y 3M 1Y 2Y 3Y 15Y 15Y 3M 1Y 15Y 15Y 15Y 15Y 2Y 3Y 5Y 5Y 5Y	Japan Other non EEA non	3,038 2,860 2,321 2,680 63,864 6,768 5,996 1,002 1 1,464 899 0 15,230 53,323 14,883 7,254 2,523 7,371 4,281 4,883 7,254 2,523 7,371 1,291 146 86,791 18,545 9,105 1,655 1,445		$\begin{array}{c} 2.037\\ 1.667\\ 1.014\\ 1.328\\ 5.3.879\\ 6.768\\ 5.096\\ 1.002\\ 1\\ 1\\ 1.464\\ 899\\ 0\\ 1\\ 1.464\\ 899\\ 0\\ 5.1284\\ 13.675\\ 6.989\\ 2.312\\ 7.058\\ 6.089\\ 2.312\\ 7.058\\ 1.088\\ 60\\ 82.466\\ 18.545\\ 9.105\\ 1.655\\ 1.436\\ 1.336\end{array}$	$\begin{array}{c} 1,767\\ 1,626\\ 13\\ 1,236\\ 44,890\\ 834\\ 1,984\\ 772\\ 0\\ 698\\ 841\\ 0\\ 698\\ 841\\ 0\\ 5,129\\ 22,169\\ 12,008\\ 4,625\\ 1,241\\ 5,654\\ 12,008\\ 4,625\\ 1,564\\ 142\\ 0\\ 4,625\\ 1,564\\ 142\\ 0\\ 2,533\\ 7,310\\ 1,292\\ 4,103\\ 1,062\\ \end{array}$	0 0 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2,267 2,427 3,616 2,797 25,641 4,915 3,112 230 0 765 58 0 9,080 4,457 622 2,218 332 1,106 926 56 9,718 5,679 1,796 345 334 334 323	$\begin{array}{c} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 $	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $
10Y 15Y 3M 1Y 2Y 3Y 5Y 10Y 15Y 15Y 10Y 15Y 10Y 12Y 2Y 3M 1Y 2Y 3Y 2Y 10Y	Japan Other non EEA non Emerging countries	3,038 2,860 2,321 2,680 63,864 6,768 5,096 1,002 1 1,464 899 0 15,230 53,323 14,483 7,254 2,523 7,371 1,291 146 86,791 145 86,791 145 55 1,655 1,445 1,386 3,310		2.037 1.667 1.014 1.328 53,879 6,768 5,096 1.002 1 1 1.464 8.99 0 15,230 51,284 13,675 6,689 2,312 7,058 1.028 60 82,466 18,545 1,655 1.655 1.445 1,386 310	1,767 1,626 13 1,236 44,690 834 1,984 772 0 698 841 0 5,129 22,169 12,008 4,625 1,941 5,654 142 0 46,539 2,533 7,310 1,292 1,03 4,062 1,103 4,062 151	0 0 0 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2,267 2,427 3,616 2,797 25,641 4,915 3,112 230 0 765 58 0 9,080 4,457 622 2,218 332 1,108 9,718 56 9,718 5,679 1,796 345 334 334 323 159	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $
10Y 15Y 3M 1Y 2Y 3Y 15Y 15Y 3M 1Y 15Y 15Y 15Y 15Y 2Y 3Y 5Y 5Y 5Y	Japan Other non EEA non Emerging countries	3.038 2,860 2,321 2,660 63,864 6,768 5,096 1,002 1 1 1,464 899 0 15,230 15,230 15,230 15,230 15,230 15,230 15,230 15,230 14,883 7,254 2,523 7,371 1,291 1,46 86,791 1,8545 9,105 1,655 1,445 1,386 310 340		$\begin{array}{c} 2.037\\ 1.667\\ 1.014\\ 1.328\\ 5.3.879\\ 6.768\\ 5.096\\ 1.002\\ 1\\ 1\\ 1.464\\ 899\\ 0\\ 1\\ 1.464\\ 1.464\\ 1.464\\ 1.3.675\\ 6.989\\ 2.312\\ 7.058\\ 1.088\\ 60\\ 82.466\\ 18.545\\ 9.105\\ 1.655\\ 1.445\\ 1.386\\ 310\\ 340 \end{array}$	1,767           1,626           13           1,236           44,690           834           772           0           698           841           0           5,129           22,169           12,008           4,625           1,241           5,654           142           0           46,539           2,533           7,310           1,292           1,103           1,062           151           36	0 0 0 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2,267 2,427 3,616 2,797 25,541 4,915 3,112 230 0 7765 58 0 9,080 4,457 622 2,218 332 1,100 9,266 56 9,718 5,679 1,796 345 334 323 159 228	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $	$\begin{array}{c} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 $
10Y 10Y 10Y 11Y 2Y 3Y 10Y 12Y 3Y 12Y 3Y 12Y 3Y 12Y 3Y 12Y 3Y 12Y 3Y 12Y 3Y 12Y 3Y 12Y 12Y 3Y 12Y 12Y 3Y 12Y 12Y 12Y 12Y 12Y 12Y 12Y 12	Japan Other non EEA non Emerging countries	3,038 2,860 2,321 2,680 63,864 6,768 5,096 1,002 1 1,464 899 0 15,230 53,323 14,883 7,254 2,523 7,371 1,281 146 86,791 18,545 9,105 1,655 1,445 1,336 3,10 3,40 3,2785		$\begin{array}{c} 2.037\\ 1.667\\ 1.014\\ 1.328\\ 5.3,879\\ 6.768\\ 5.996\\ 1.002\\ 1\\ 1.002\\ 1\\ 1.464\\ 8.99\\ 0\\ 15.230\\ 0\\ 15.230\\ 0\\ 15.234\\ 1.3675\\ 6.689\\ 2.312\\ 7.058\\ 1.088\\ 60\\ 82.466\\ 18.545\\ 9.105\\ 1.655\\ 1.445\\ 1.336\\ 310\\ 340\\ 32,785\\ \end{array}$	1,767           1,626           13           1,236           44,690           834           1,984           772           0           698           841           0           5,129           22,169           12,008           4,625           1,941           5,654           142           0           46,539           2,653           7,310           1,082           1,103           1,062           151           36           13,487	0 0 0 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2,267 2,427 3,616 2,797 25,641 4,915 3,112 230 0 765 58 0 9,080 4,457 622 2,218 332 1,108 9,080 4,457 622 2,218 332 1,109 5,679 1,796 5,679 1,796 345 334 334 323 1,59 2,58 8,894	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $
10Y 10Y 10Y 11Y 2Y 3Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 15Y 10Y 15Y 15Y 15Y 15Y 15Y 15Y 15Y 15	Japan Other non EEA non Emerging countries	3.038 2,860 2,321 2,660 63,864 6,768 5,096 1,002 1 1 1,464 899 0 15,230 15,230 15,230 15,230 15,230 15,230 15,230 15,230 14,883 7,254 2,523 7,371 1,291 1,46 86,791 1,8545 9,105 1,655 1,445 1,386 310 340		$\begin{array}{c} 2.037\\ 1.667\\ 1.014\\ 1.328\\ 5.3.879\\ 6.768\\ 5.096\\ 1.002\\ 1\\ 1\\ 1.464\\ 899\\ 0\\ 1\\ 1.464\\ 1.464\\ 1.464\\ 1.3.675\\ 6.989\\ 2.312\\ 7.058\\ 1.088\\ 60\\ 82.466\\ 18.545\\ 9.105\\ 1.655\\ 1.445\\ 1.386\\ 310\\ 340 \end{array}$	1,767           1,626           13           1,236           44,690           834           772           0           698           841           0           5,129           22,169           12,008           4,625           1,241           5,654           142           0           46,539           2,533           7,310           1,292           1,103           1,062           151           36	0 0 0 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2,267 2,427 3,616 2,797 25,541 4,915 3,112 230 0 7765 58 0 9,080 4,457 622 2,218 332 1,100 9,266 56 9,718 5,679 1,796 345 334 323 159 228	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $
10Y 10Y 11Y 1Y 1Y 1Y 1Y 1Y 1Y 1Y 1Y	Japan Other non EEA non Emerging countries Asia	3,038 2,860 2,321 2,660 63,864 6,768 5,096 1,002 1 1,464 899 0 0 15,230 15,230 15,230 15,323 14,883 7,254 2,523 14,883 7,371 1,291 1,655 1,464 8,679 1,855 1,465 1,386 3,10 3,2785 1,7783 2,067 1,496		2.037 1.667 1.014 1.014 1.328 5.3.879 6.768 5.096 1.002 1 1.464 899 0 15.230 15.230 51.284 13.675 6.989 2.312 7.058 1.089 0 0 82.466 18.545 9.105 1.445 1.386 0 0 82.465 1.445 1.386 310 340 32.785 1.7761 1.948 1.496	1,767 1,626 1,236 44,690 834 1,236 44,690 834 1,984 772 0 698 841 0 0 5,129 2,2169 12,008 4,625 1,941 5,654 142 0 4,6539 2,533 7,310 1,292 1,03 1,662 1,293 2,533 7,310 1,292 1,03 1,662 1,295 1,295 1,295 1,205 1,295 1,2008 1,295 1,465 7,611 1,465 7,61 1,405	0 0 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2.267 2.427 3.616 2.797 25,641 4.915 3.112 230 0 765 58 0 9.080 4.457 622 2.218 332 1.108 926 56 56 9.718 5.679 1.796 345 345 334 323 159 258 8.894 3.174 960 77	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $	$\begin{array}{c} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 $
10Y 15Y 3M 12Y 3Y 10Y 15Y 15Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 15Y 10Y 10Y 10Y 10Y 10Y 10Y 10Y 10	Japan Other non EEA non Emerging countries Asia Middle and South	3 038 2,860 2,321 2,660 63,864 6,768 5,096 1,002 1 1,464 899 0 15,230 15,230 15,230 15,230 14,883 7,254 2,523 7,371 1,466 86,791 18,545 9,105 1,655 1,445 9,105 1,655 1,445 1,336 310 32,785 17,793 2,067 1,496 3,364		$\begin{array}{c} 2.037\\ 1.667\\ 1.014\\ 1.328\\ 5.3.879\\ 6.768\\ 5.996\\ 1.002\\ 1\\ 1\\ 1.464\\ 899\\ 0\\ 1\\ 1.464\\ 899\\ 0\\ 3.1284\\ 1.464\\ 1.464\\ 6.989\\ 2.312\\ 7.058\\ 6.989\\ 2.312\\ 7.058\\ 1.088\\ 60\\ 82.466\\ 18.545\\ 9.105\\ 1.655\\ 1.445\\ 1.386\\ 310\\ 340\\ 32.785\\ 17.761\\ 1.948\\ 1.496\\ 3.364\\ \end{array}$	$\begin{array}{c} 1,767\\ 1,626\\ 13\\ 1,236\\ 44,890\\ 834\\ 1,984\\ 772\\ 0\\ 698\\ 841\\ 0\\ 698\\ 841\\ 0\\ 698\\ 841\\ 0\\ 5,129\\ 22,169\\ 12,008\\ 4,625\\ 1,246\\ 12,008\\ 4,625\\ 1,246\\ 142\\ 0\\ 0\\ 4,625\\ 1,341\\ 5,654\\ 142\\ 0\\ 0\\ 46,539\\ 2,533\\ 2,533\\ 1,292\\ 1,103\\ 1,292\\ 1,203\\ 1,2$	0 0 0 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2.267 2.427 3.616 2.797 2.5,641 4.915 3.112 230 0 765 58 0 9.080 4.457 622 2.218 332 1,106 9.26 56 9.9,718 5.679 1.796 345 334 334 334 334 334 334 334 334 334	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $
10Y 15Y 3M 1Y 2Y 3Y 5Y 10Y 15Y 15Y 15Y 15Y 15Y 10Y 15Y 15Y 2Y 3M 10Y 2Y 3Y 5Y 5Y 5Y 5Y 5Y 5Y 5Y 5Y 5Y 5	Japan Other non EEA non Emerging countries Asia	3,038 2,860 2,261 2,660 63,864 6,768 5,096 1,002 1 1,464 899 0 0 15,230 15,230 15,230 15,230 15,230 14,883 7,254 2,523 1,254 2,523 7,371 1,291 146 86,791 18,545 9,105 1,655 1,445 1,386 310 32,785 17,793 2,067 1,496 3,364 4,305		2.037 1.667 1.014 1.014 1.328 5.3.879 6.768 5.096 1.002 1 1.464 8.99 0 0 1.464 1.464 1.464 1.464 1.452 0 0 0 0 1.284 1.3.675 6.989 2.312 7.058 1.088 60 82.466 18.545 1.445 1.366 18.545 1.445 1.366 1.445 1.365 1.7761 1.948 3.304 4.305	$\begin{array}{c} 1,767\\ 1,626\\ 13\\ 1,236\\ 44,690\\ 834\\ 1,984\\ 772\\ 0\\ 698\\ 841\\ 772\\ 0\\ 698\\ 841\\ 0\\ 0\\ 5,129\\ 22,169\\ 12,008\\ 4,625\\ 1,941\\ 1,608\\ 4,625\\ 1,941\\ 1,941\\ 5,654\\ 142\\ 0\\ 46,533\\ 2,533\\ 7,310\\ 1,292\\ 1,008\\ 1,348\\ 7,310\\ 1,292\\ 1,008\\ 13,487\\ 1,465\\ 761\\ 1,465\\ 761\\ 1,465\\ 761\\ 1,405\\ 2,673\\ 3,395\\ \end{array}$	0 0 0 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0	2.267 2,427 3,616 2,797 25,641 4,915 3,112 230 0 765 58 0 9,080 4,457 622 2,218 332 1,108 9,080 4,457 622 2,218 332 1,108 9,266 56 9,718 5,679 1,796 3,45 3,23 1,59 2,58 8,894 3,174 3,174 3,25	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $
10Y 15Y 3M 17 17 17 17 17 17 15Y 15Y 15Y 15Y 15Y 15Y 15Y 15Y	Japan Other non EEA non Emerging countries Asia Middle and South	3 038 2,860 2,321 2,680 63,864 6,768 5,096 1,002 1 1,464 899 0 15,230 15,230 15,230 15,230 15,230 14,883 7,254 2,523 7,371 1,291 146 86,791 18,545 9,105 1,655 1,445 1,386 310 32,785 17,793 2,067 1,496 3,364 4,305 1,204		$\begin{array}{c} 2.037\\ 1.667\\ 1.014\\ 1.328\\ 1.328\\ 5.3.879\\ 6.768\\ 5.096\\ 1.002\\ 1\\ 1\\ 1.464\\ 899\\ 0\\ 1\\ 1.464\\ 1.464\\ 1.464\\ 1.464\\ 1.3.675\\ 1.284\\ 1.3.675\\ 1.284\\ 1.3.675\\ 1.088\\ 60\\ 1.8.545\\ 1.088\\ 60\\ 1.8.545\\ 1.088\\ 60\\ 1.8.545\\ 1.445\\ 1.386\\ 3.10\\ 3.40\\ 3.2.785\\ 1.7.761\\ 1.284\\ 1.386\\ 3.10\\ 3.40\\ 3.2.785\\ 1.7.761\\ 1.948\\ 1.496\\ 3.364\\ 4.305\\ 1.081\\ \end{array}$	1,767           1,626           13           1,236           44,690           834           772           0           698           841           0           5,129           22,169           12,008           4,625           1,941           5,654           142           0           46,539           2,533           7,310           1,292           1,103           1,062           151           36           13,487           761           1,465           761           1,465           761           1,405           2,673           3,935           1,027	0 0 0 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2,267 2,427 3,616 2,797 25,641 4,915 3,112 230 0 7765 58 0 9,080 4,457 622 2,218 332 1,100 9,266 56 9,718 5,679 1,796 345 5,679 1,796 345 334 323 159 258 8,894 3,174 9,00 9,017 77 2,014 2,014 3,015 1,796 3,112 1,716 1,716 1,716 1,716 1,716 1,716 1,716 1,716 1,716 1,716 1,716 1,717 1,716 1,716 1,717 1,716 1,717 1,200	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $
10Y 15Y 15Y 17 17 17 17 17 17 17 17 17 17	Japan Other non EEA non Emerging countries Asia Middle and South	3,038 2,860 2,321 2,660 63,864 6,768 5,096 1,002 1 1,464 899 0 15,230 53,323 14,863 7,254 2,523 7,371 1,291 146 86,791 18,545 9,105 1,455 1,445 1,386 310 32,765 1,486 3,364 4,305 1,204 2,655		$\begin{array}{c} 2.037\\ 1.667\\ 1.014\\ 1.328\\ 5.3,879\\ 6.768\\ 5.096\\ 1.002\\ 1\\ 1\\ 1.464\\ 8.99\\ 0\\ 0\\ 15.230\\ 5.1.284\\ 1.3,675\\ 6.989\\ 2.312\\ 7.058\\ 1.088\\ 60\\ 82.466\\ 18.545\\ 9.105\\ 1.689\\ 18.545\\ 9.105\\ 1.445\\ 1.306\\ 18.545\\ 9.105\\ 1.445\\ 1.310\\ 340\\ 32.785\\ 1.7761\\ 1.948\\ 3.364\\ 3.364\\ 3.364\\ 4.305\\ 1.081\\ 3.692\\ 2.592\\ \end{array}$	$\begin{array}{c} 1,767\\ 1,626\\ 13\\ 1,236\\ 44,690\\ 834\\ 1,984\\ 772\\ 0\\ 698\\ 841\\ 0\\ 0\\ 5,129\\ 22,169\\ 12,008\\ 4,625\\ 1,941\\ 1,941\\ 1,622\\ 1,941\\ 1,941\\ 1,62\\ 1,941\\ 1,$	0 0 0 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0	2.267 2.427 3.616 2.797 25,641 4.915 3.112 230 0 765 58 0 9.080 4.457 622 2.218 332 1.108 9.266 56 9.718 5.679 1.796 345 5.679 1.796 345 323 159 258 8.894 3.174 960 777 204 225 0 0	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $
10Y 11Y 12Y 12Y 12Y 12Y 12Y 12Y 12	Japan Other non EEA non Emerging countries Asia Middle and South	3 038 2,860 2,321 2,680 63,864 6,768 5,096 1,002 1 1,464 899 0 15,230 15,230 15,230 15,230 15,230 14,883 7,254 2,653 7,371 1,291 146 86,791 18,545 9,105 1,655 1,445 1,386 310 340 32,785 17,733 2,067 1,496 3,364 4,305 1,204 2,625 0 0		$\begin{array}{c} 2.037\\ 1.667\\ 1.014\\ 1.328\\ 5.3,879\\ 6.768\\ 5.096\\ 1.002\\ 1\\ 1\\ 1.464\\ 3.999\\ 0\\ 1\\ 5.230\\ 5.1284\\ 1.3,675\\ 6.6,899\\ 2.312\\ 7.058\\ 1.028\\ 6.0\\ 8.2,466\\ 1.8,545\\ 1.655\\ 1.655\\ 1.445\\ 1.365\\ 1.655\\ 1.445\\ 1.310\\ 3.10\\ 3.2785\\ 1.7,761\\ 1.948\\ 3.10\\ 3.2785\\ 1.7,761\\ 1.948\\ 3.364\\ 4.305\\ 1.081\\ 2.592\\ 3.2,547\\ 0\\ 0\\ \end{array}$	1,767           1,626           13           1,236           44,690           834           1,984           772           0           698           841           0           5,129           22,169           12,008           46,539           2,653           7,310           1,292           1,03           4,652           1,341           5,654           12,008           46,539           2,533           7,310           1,292           1,03           4,662           13,487           1,465           761           1,405           2,673           3,935           1,027           484           11,750	0 0 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0	2,267 2,427 3,616 2,797 25,641 4,915 3,112 230 0 765 58 0 9,080 4,457 622 2,218 332 1,108 56 9,718 5,679 1,796 345 334 332 1,796 345 334 334 323 159 258 8,894 3,174 960 777 204 325 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $
10Y 15Y 11 11 12 12 12 12 12 12 12 12	Japan Other non EEA non Emerging countries Asia Middle and South	3,038 2,860 2,321 2,660 63,864 6,768 5,096 1,002 1 1 1,464 899 0 15,230 15,230 15,230 15,230 15,230 15,230 14,883 7,254 2,523 7,371 1,291 146 86,791 1,291 146 86,791 1,8545 1,655 1,445 1,386 3,10 3,40 3,2785 2,067 1,496 3,384 4,305 1,204 2,625 3,2,855		$\begin{array}{c} 2.037\\ 1.667\\ 1.014\\ 1.028\\ 1.$	$\begin{array}{c} 1,767\\ 1,626\\ 13\\ 1,236\\ 44,690\\ 834\\ 1,984\\ 772\\ 0\\ 698\\ 841\\ 0\\ 0\\ 5,129\\ 22,169\\ 12,008\\ 4,625\\ 1,208\\ 4,625\\ 1,208\\ 4,625\\ 1,208\\ 4,625\\ 1,208\\ 4,6539\\ 2,533\\ 1,941\\ 1,941\\ 1,941\\ 1,941\\ 1,941\\ 1,941\\ 1,062\\ 1,539\\ 2,533\\ 7,310\\ 1,292\\ 1,103\\ 1,062\\ 1,51\\ 36\\ 761\\ 1,465\\ 761\\ 1,465\\ 761\\ 1,405\\ 2,673\\ 3,935\\ 1,027\\ 484\\ 484\\ 11,750\\ \end{array}$	0 0 0 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2.267 2.427 3.616 2.797 25,641 4.915 3.112 230 0 765 58 0 9.080 4.457 622 2.218 332 1.108 926 56 9,718 5.679 1.796 335 356 5.679 1.796 345 334 322 334 335 358 8.894 3.174 926 5.679 1.796 345 356 357 357 357 357 357 357 357 357 357 357	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $	$\begin{array}{c} 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ 0\\ $

Maturity	Country/Region	value gross of specific provisions)			) net of cash short posit	T POSITIONS ion of sovereign debt to o naturity matching)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES	INDIRECT SOVEREIGN EXPOSURES IN THE TRADING BOOK	
Residual	oounii jiriogion		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 <sup>(3)</sup>	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)
3Y	Eastern Europe non	0	0	0	0	0	0	0	0
5Y 10Y 15Y	EEA	1,099	0	1,099	337	0	525	0	0
10Y		0	0	0	0	0	0	11	0
15Y		0	0	0	0	0	0	0	0
		1,099	0	1,099	337	0	525	11	0
3M		6,434	832	6,434	1,809	0	337	0	0
1Y		6,671	6	6,671	5,170	0	269	0	0
2Y		144	0	144	144	0	0	0	0
3Y	Others	2,050	10	2,050	354	0	189	0	0
5Y	Oulers	477	7	477	469	0	2	0	0
10Y		5	0	5	5	0	0	7	0
3M 1Y 2Y 3Y 5Y 10Y 15Y		0	0	0	0	0	0	0	0
		15,781	855	15,781	7,951	0	797	7	0
	TOTAL	365,599	2,566	311.549	168.732	470	77.891	1.076	-396

#### 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 counterparts 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).