

# Strictly Confidential

## CEBS template on sovereign exposures - For the purpose of publication

*This template, based on the data already collected by CEBS, is intended as a **framework for common minimum information** to be published at the same time as the results of the stress test. Banks will be free to add further information and comments, provided that the minimum set of quantitative information is published.*

### Guidance for completion

*The '**Reporting date**' is the date about which the exposures are being reported. This should be 31 March 2010.*

*Amounts should be reported in **million reporting currency**.*

*It is advised that supervisors make sure that the information disclosed by the banks is in line with the information used for stressing the exposures.*

*For each reporting bank, the exposures should be provided only on the highest level of consolidation applied to this banking group.*

*Exposures should be reported on an **immediate borrower basis** (e.g. an exposure of 100 towards Country A, collateralised with bonds issued by Country B, is reported on Country A but not on Country B).*

*The exposures to central and local governments include loans and receivables and securities.*

***Gross Exposures** are provided on the basis of their accounting value, net of impairment but gross of Collateral and Hedging.*

*In practice:*

- Trading, Fair value Option and AFS assets (whether securities or loans) should be reported at their fair value*
- Loans and receivables and held to maturity assets should be reported at their amortised cost (net of impairment losses)*
- Derivatives (including CDS) should be reported at their fair value (if positive)*

*"**Net Exposures**" are the "Gross Exposures" net of credit risk mitigants, as defined in the CRD.*

## Exposures to central and local governments

*Banking group's exposure on a consolidated basis  
Amount in million reporting currency*

<b>Name of bank</b>	PIRAEUS BANK
<b>Reporting date</b>	dddd, d mmmm yyyy

	Gross exposures (net of impairment)	of which		Net exposures (net of impairment)
		Banking book	Trading book	
Austria				
Belgium				
Bulgaria	105	105		105
Cyprus	19	19		19
Czech Republic				
Denmark				
Estonia				
Finland				
France				
Germany				
Greece	8,306	7,233	1,073	8,306
Hungary				
Iceland				
Ireland				
Italy				
Latvia				
Liechtenstein				
Lithuania				
Luxembourg				
Malta				
Netherlands				
Norway				
Poland				
Portugal				
Romania	542	390	152	542
Slovakia				
Slovenia				
Spain				
Sweden				
United Kingdom				