



## **NOVA KBM ANNOUNCES STRESS-TESTING RESULTS**

### **Maribor, 26 July 2010 – Nova KBM announces stress-testing results**

On the basis of provisions of the Ljubljana Stock Exchange Rules and in compliance with the Financial Instruments Market Act, Nova KBM d.d. hereby announces the following notice:

Within the frame of the European stress-testing for banks, the project in which 91 banking groups were involved, the Bank of Slovenia conducted the stress test simulation also for the Nova KBM Group which was not included among these 91 banking groups. The simulation for the Nova KBM Group was carried out according to the basic scenario, black scenario and extended black scenario that includes additional write-downs of investments in debt securities of individual countries. These scenarios are based on a range of macroeconomic parameters, such as GDP movement, unemployment rate, inflation, prices of property, and interest rate changes. The stress test was made to check the resilience of the Bank to shocks related to credit and market risk as well as risks pertaining to investments in debt securities of individual countries.

Nova KBM stood the test well. According to different stress-test scenarios, the Bank's 2011 Tier I capital ratio is to move between 7.1% and 7.5%.

This announcement will be available on the Bank's website ([www.nkbm.si](http://www.nkbm.si)) from 26 July 2010 onwards.