

ANNEX VIII

TEMPLATES FOR REPORTING LARGE EXPOSURES AND CONCENTRATION RISK

LARGE EXPOSURES TEMPLATES			
Template number	Template code	Name of the template/group of templates	Short name
		LARGE EXPOSURES	LE
26	C 26.00	Large Exposures limits	LE LIMITS
27	C 27.00	Identification of the counterparty	LE 1
28	C 28.00	Exposures in the non-trading and trading book	LE 2
29	C 29.00	Detail of the exposures to individual clients within groups of connected clients	LE 3
30	C 30.00	Maturity buckets of the exposures in the non-trading and trading book	LE 4
31	C 31.00	Maturity buckets of exposures to individual clients within groups of connected clients	LE 5

C 26.00 — Large Exposures limits (LE Limits)

		Applicable limit
		column
		010
row		
010	Non institutions	
020	Institutions	
030	Institutions in %	

C 27.00 — Identification of the counterparty (LE 1)

COUNTERPARTY IDENTIFICATION						
Code	Name	LEI code	Residence of the counterparty	Sector of the counterparty	NACE code	Type of counterparty
010	020	030	040	050	060	070

C 28.00 — Exposures in the non-trading and trading book (LE 2)

ORIGINAL EXPOSURES										
COUNTERPARTY			ORIGINAL EXPOSURES							
Code	Group or individual	Transactions where there is an exposure to underlying assets	Total original exposure	Of which: defaulted			Direct exposures			
				Debt instruments	Equity instruments	Derivatives	Loan commitments	Financial guarantees	Other commitments	
010	020	030	040	050	060	070	080	090	100	110
ORIGINAL EXPOSURES										
Debt instruments	Equity instruments	Derivatives	Loan commitments	Off balance sheet items		Additional exposures arising from transactions where there is an exposure to underlying assets	(-) Value adjustments and provisions	(-) Exposures deducted from own funds	Exposure value before application of exemptions and CRM	
				Financial guarantees	Other commitments				Total	Of which: Non-trading book
120	130	140	150	160	170	180	190	200	210	230
ELIGIBLE CREDIT RISK MITIGATION (CRM) TECHNIQUES										
(-) Substitution effect of eligible credit risk mitigation techniques										
(-) Debt instruments	(-) Equity instruments	(-) Derivatives	(-) Off balance sheet items			(-) Funded credit protection other than substitution effect	(-) Real estate	(-) Amounts exempted	Exposure value after application of exemptions and CRM	
			(-) Loan commitments	(-) Financial guarantees	(-) Other commitments				Total	Of which: Non-trading book
240	250	260	270	280	290	300	310	320	330	350

C 29.00 — Detail of the exposures to individual clients within groups of connected clients (LE 3)

ORIGINAL EXPOSURES											
COUNTERPARTY			ORIGINAL EXPOSURES								
Code	Group code	Transactions where there is an exposure to underlying assets	Type of connection	Total original exposure	Of which, defaulted		Direct exposures				
					Debt instruments	Equity instruments	Derivatives	Loan commitments	Financial guarantees	Other commitments	
010	020	030	040	050	060	070	080	090	100	110	120
ORIGINAL EXPOSURES											
Debt instruments	Equity instruments	Derivatives	Indirect exposures			Additional exposures arising from transactions where there is an exposure to underlying assets	(-) Value adjustments and provisions	(-) Exposures deducted from own funds	Exposure value before application of exemptions and CRM		
			Loan commitments	Financial guarantees	Other commitments				Total	Of which: Non-trading book	% of eligible capital
130	140	150	160	170	180	190	200	210	220	230	240
ELIGIBLE CREDIT RISK MITIGATION (CRM) TECHNIQUES											
(-) Debt instruments	(-) Equity instruments	(-) Derivatives	(-) Substitution effect of eligible credit risk mitigation techniques				(-) Funded credit protection other than substitution effect	(-) Real estate	(-) Amounts exempted	Exposure value after application of exemptions and CRM	
			(-) Loan commitments	(-) Financial guarantees	(-) Other commitments	(-) Off balance sheet items				Total	Of which: Non-trading book
250	260	270	280	290	300	310	320	330	340	350	360

C 30.00 — Maturity buckets of the exposures in the non-trading and trading book (LE 4)

COUNTER PARTY		MATURITY BUCKETS OF THE EXPOSURE										
Code	Up to 1 Month	Greater than 1 month up to 2 Months	Greater than 2 months up to 3 Months	Greater than 3 months up to 4 Months	Greater than 4 months up to 5 Months	Greater than 5 months up to 6 Months	Greater than 6 months up to 7 Months	Greater than 7 months up to 8 Months	Greater than 8 months up to 9 Months	Greater than 9 months up to 10 Months	Greater than 10 months up to 11 Months	Greater than 11 months up to 12 Months
010	020	030	040	050	060	070	080	090	100	110	120	130

MATURITY BUCKETS OF THE EXPOSURE		MATURITY BUCKETS OF THE EXPOSURE	
Greater than 12 months up to 15 Months	140	Greater than 15 months up to 18 Months	150
		Greater than 18 months up to 21 Months	160
		Greater than 21 months up to 24 Months	170
		Greater than 24 months up to 27 Months	180
		Greater than 27 months up to 30 Months	190
		Greater than 30 months up to 33 Months	200
		Greater than 33 months up to 36 Months	210
		Greater than 3 years up to 5 years	220
		Greater than 5 years up to 10 years	230
		Greater than 10 years	240
		Undefined maturity	250

C 31.00 — Maturity buckets of the exposures to individual clients within groups of connected clients (LE 5)

COUNTERPARTY		MATURITY BUCKETS OF THE EXPOSURE										
Code	Group code	Up to 1 Month	Greater than 1 month up to 2 Months	Greater than 2 months up to 3 Months	Greater than 3 months up to 4 Months	Greater than 4 months up to 5 Months	Greater than 5 months up to 6 Months	Greater than 6 months up to 7 Months	Greater than 7 months up to 8 Months	Greater than 8 months up to 9 Months	Greater than 9 months up to 10 Months	Greater than 10 months up to 11 Months
010	020	030	040	050	060	070	080	090	100	110	120	130

MATURITY BUCKETS OF THE EXPOSURE												
Greater than 11 months up to 12 Months	Greater than 12 months up to 15 Months	Greater than 15 months up to 18 Months	Greater than 18 months up to 21 Months	Greater than 21 months up to 24 Months	Greater than 24 months up to 27 Months	Greater than 27 months up to 30 Months	Greater than 30 months up to 33 Months	Greater than 33 months up to 36 Months	Greater than 3 years up to 5 years	Greater than 5 years up to 10 years	Greater than 10 years	Undefined maturity
140	150	160	170	180	190	200	210	220	230	240	250	260