

EESTI PANK
Governor's Decree No. 10
21 July 2010

Amendments to Eesti Pank Governor's Decree No. 4 of 27 March 2007 "Reports on prudential ratios of credit institutions and consolidation groups of credit institutions"

This decree is established on the basis of Subsection 71 (7) of the Credit Institutions Act.

§ 1. Eesti Pank Governor's Decree No. 4 of 27 March 2007 "Reports on prudential ratios of credit institutions and consolidation groups of credit institutions" (RTL 2007, 28, 510; 2010, 6, 112) is amended as follows:

1) subsections 1-2 of section 5 are amended and worded as follows:

"(1) The reports shall be prepared in Estonian, and the amounts presented in euros, rounded to integers, unless otherwise provided for in this decree.

(2) The sums fixed in foreign currencies shall be converted into euros at the official daily exchange rate of the European Central Bank as on the last banking day of the reporting period, unless otherwise provided for in this decree.";

2) clause 5 ("Value") of Appendix 1 "Capital Adequacy Report" is amended and worded as follows:

"5. Value

The value shall be indicated in the official currency of Estonia, rounded to whole numbers";

3) in the last paragraph of sub-clause 11 of clause 4 of Appendix 2 "Report on credit risk and counterparty credit risk under the standardised approach", the words "(in thousands)" are repealed;

4) the sentence "Identification code 3 shall also indicate foreign exchange positions whose total net long and short positions converted into Estonian kroons are smaller than 200,000 EEK (code XXZ)" of sub-clause 1 of clause 4 of Appendix 5 "Report on foreign exchange risk" is amended and worded as follows: "Identification code 3 shall also indicate foreign exchange positions whose total net long and short positions converted into euros are smaller than 15,000 euros (code XXZ).";

5) the last sentence of sub-clause 1 of clause 4 of Appendix 5 "Report on foreign exchange risk" is amended and worded as follows: "In case of positions in the euro, identification code 0 (zero) shall be shown under the item.";

6) sub-clause 2 ("Currency 1") of clause 4 of Appendix 5 "Report on foreign exchange risk" is amended and worded as follows:

"2) Currency 1

This comprises the currency (incl. the euro) code. Shares and units of collective investment undertakings treated under subsection 256 (2) of the decree on prudential ratios shall be indicated with code CIU. Foreign exchange whose total net long and short positions converted into euros are smaller than 15,000 euros may be indicated as one line with code XXZ.

In case of gold, code XAU shall be indicated. Currency code shall be indicated in capital letters.";

7) in sub-clauses 5 and 6 of clause 4 of Appendix 5 "Report on foreign exchange risk", the words "at Eesti Pank's" are replaced with "at the European Central Bank's", the words "into Estonian kroons" are replaced with "into euros", and the words "(in thousands)" are repealed;

8) in sub-clause 2 of clause 4 of Appendix 7 “Report on interest position risk”, the word “EEK” is replaced with the word “euro”;

9) in sub-clauses 5 and 6 of clause 4 of Appendix 7 “Report on interest position risk” the words “(in thousands)” are repealed;

10) in sub-clauses 3 and 7 of clause 4 of Appendix 15 “Report on subordinated liabilities” the words “(in thousands)” are repealed;

§ 2. This Decree enters into force on 1 January 2011.

Märten Ross
Deputy Governor acting as Governor