

EESTI PANK
GOVERNOR'S DECREE No 6

Tallinn, 4 November 2011

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

The Decree is established under subsection 71 (7) of the [Credit Institutions Act](#).

§ 1. The following amendments shall be made to Decree No 4 of the Governor of Eesti Pank from 27 March 2007 "Reports on prudential ratios of credit institutions and consolidation groups of credit institutions" (hereinafter the Decree) (RTL 2007, 28, 510; 93, 1547; 2010, 6, 112; 51,326; RT I 29,12,2010, 18):

1) Clause 3 (1) 11) shall be worded as follows:

"11) "Report on settlement/delivery risk" in accordance with Appendix 11;";

2) Clause 7 (2) 11) shall be worded as follows:

"11) „Report on settlement/delivery risk”: 70 on solo basis and 670 on consolidated basis;”.

§ 2. The following amendments shall be made to Appendix 1 "Capital adequacy report" of the Decree:

1) Sub-clause 2 3) shall be worded as follows:

"3) Capital requirement for settlement and counterpart risk;";

2) Line "Capital requirement for trading book settlement/delivery risk 2705" of clause 4 shall be worded as follows:

"Capital requirement for settlement/delivery risk 2705";

3) sub-clause 5 58) shall be worded as follows:

"58) Item 2705 "Capital requirement for settlement/delivery risk"

This comprises the capital requirement for settlement/delivery risk calculated on the basis of the reference data presented in the "Report on settlement/delivery risk".

§ 3. The following amendments shall be made to Appendix 11 of the Decree:

1) The title shall be worded as follows:

"REPORT ON SETTLEMENT/DELIVERY RISK";

2) Clause 2 shall be worded as follows:

"2. Area of report

The report shall reflect reference data related to the capital requirement calculated in accordance with section 329¹ of the decree on prudential ratios.";

3) In sub-clause 4 3), the wording “subsection 301 (3)” shall be substituted by the wording “subsection 329¹ (3)”.

§ 4. Third paragraph of sub-clause 4 7) of Appendix 13 “Report on large exposures” of the Decree shall be worded as follows:

“Identification code 1 shall indicate exposures or contingent exposures specified in subsections 332 (2) and (3) of the decree on prudential ratios to which the risk weight of 0 per cent shall be applied under the Standardised Approach (except cash and cash equivalents and gold bullions).”.

§ 5. The Decree shall be effective from 31 December 2011.

Andres Lipstok
Governor