

Report on the turnover of liabilities related to securities

1. Scope of the report

1.1. The reporting-period credit turnover of debt securities issued by the credit institution in the reporting period and other liabilities related to securities, except derivative instruments (hereinafter *liabilities related to securities*).

1.2. Reporting-period renegotiations of the terms and conditions of contracts (e.g. extension of a contract) related to debt securities (except money market instruments) issued by the reporting credit institution in earlier reporting periods.

2. Data aggregation

The total of the quantities of the underlying securities of liabilities related to securities and the total of the turnovers of liabilities related to securities that have coinciding identifiers are shown as one row.

3. Report row structure

- 1) type of liability related to securities
- 2) group of liability related to securities
- 3) reporting currency code
- 4) country code
- 5) customer
- 6) additional customer identifier
- 7) issuer
- 8) ISIN-code
- 9) listing
- 10) maturity
- 11) annual interest rate
- 12) quantity
- 13) nominal value
- 14) turnover of liability related to securities
- 15) type of security coupon

1) Identifiers for the type of liability related to securities

Money market instrument	1
Subordinated debt security	7
Other debt security	2
Share	3
Unit	4
Hybrid debt security	8
Other security	6

The security in which the credit institution's liability related to securities originated is indicated here. The type of liability related to securities "Other debt security" covers, among other things, debt securities issued by the reporting credit institution that are not subordinated debt securities or hybrid debt securities.

2) Identifiers for the group of liability related to securities

Financial liabilities held for trading	1
Financial liabilities designated at fair value through profit or loss	2
Financial liabilities measured at amortised cost	3

The group of financial liabilities under which the liability related to securities shown on the reporting row is classified according to the methods of drafting the balance sheet is indicated here.

3) Reporting currency code

The code of the currency in which the liability related to securities is fixed in the contract is indicated here. If the contract sets out that the repayment amount of the liability related to securities may change due to fluctuations in the exchange rate of a certain currency, the currency the exchange rate of which determines the size of the repayment amount is indicated here. For example, if the nominal-value currency of the security underlying the liability related to securities is EUR and the repayment amount is tied to the exchange rate of EUR to some other currency (e.g. CHF) valid at the time of repayment, the reporting currency of the claim is the currency tied to EUR (in this case CHF).

4) Country code

The country code is based on the customer's residency. In case it is impossible to identify the customer's residency, the code is XX.

5) Customer identifiers

Central government	1
Local government	2
Social security fund	13
Central bank	12
Credit institution	6
Other deposit-taking corporation	15
Money market fund	16
Insurance corporation	17
Pension fund	18
Other investment fund	19
Other financial institution	20
Non-financial corporation of the state or local government	7
Other non-financial corporation	8
Household	10
Non-profit institution serving households	9

The customer to whom the credit institution's liability related to securities was created is indicated here. For debt securities issued by the reporting credit institution, the customer identifier is determined on the basis of the buyer of the security.

6) Additional customer identifiers

Monetary financial institution	6
Central counterparty	4
Financial vehicle corporation	5
European Investment Bank (EIB)	20
European Stability Mechanism (ESM)	21
International organisations	9

It is indicated here whether the customer in the fifth column of the report row is a monetary financial institution, central counterparty, financial vehicle corporation, EIB, ESM or an international organisation. If none of the above, the identifier is 0 (zero).

Monetary financial institutions (identifier 6) only include the central banks, credit institutions, money market funds and other deposit-taking corporations indicated in the list of monetary financial institutions that is published on the European Central Bank's website.

The additional customer identifiers 4 "Central counterparty" and 5 "Financial vehicle corporation" are used only to define the customer "Other financial institution" indicated in the fifth column of the report row.

The additional customer identifier 9 is used to differentiate between international organisations, except for EIB and ESM. International organisations can be indicated in the fifth column of the report row only under “Central government”, “Central bank”, “Credit institution” and “Other financial institution”.

7) Security issuer identifiers

Central government	1
Local government	2
Social security fund	13
Central bank	12
Credit institution	6
Other deposit-taking corporation	15
Money market fund	16
Insurance corporation	17
Pension fund	18
Other investment fund	19
Other financial institution	20
Non-financial corporation of the state or local government	7
Other non-financial corporation	8
Household	10
Non-profit institution serving households	9

The issuer in whose securities the credit institution's liability related to securities was created is indicated here. For debt securities issued by the reporting credit institution, the issuer identifier is 0 (zero).

8) ISIN-code

The ISIN-code of the security underlying the liability related to securities recorded on the report row is recorded here. In case a security is without an ISIN-code or it is impossible to establish the code, the ISIN-code is XX.

9) Listing

Not listed	0
Listed	1

If the underlying security of the liability related to securities recorded on the report row has been listed on a regulated market, the listing is "Listed". For other securities (i.e. unlisted securities), the listing is "Not listed".

10) Maturity identifiers

Without maturity	1
On demand	2
Up to 1 month	11
1 to 3 months	29
3 to 6 months	4
6 to 12 months	5
1 to 2 years	6
2 to 3 years	7
3 to 4 years	36
4 to 5 years	37
5 to 10 years	9
10 to 15 years	43
15 to 20 years	44
20 to 25 years	45
25 to 30 years	48
30 to 35 years	49
35 to 40 years	50
More than 40 years	51

The maturity identifier is determined on the basis of the contractual maturity of the liability related to securities. The maturity is the time period from the entry into force of the contract until its contractual expiry date. In case of debt securities issued by the reporting credit institution, the maturity is determined on the basis of the contractual redemption date of the debt securities, and in case of other liabilities related to securities, the maturity is based on their contractual maturity.

In case of renegotiations of the contract (e.g. extension of the contract) the maturity of the contract is calculated by adding the term of extension to the initial maturity (i.e. the maturity of the contract is from the start of the initial contract to the end of the extension).

11) Annual interest rate

The discount rate of the debt securities issued by the reporting credit institution and recorded on the report row, expressed as annual rate, is indicated here. The identifier for the rest of the liabilities related to securities is 0 (zero).

12) Quantity

The number of securities summed in the fourteenth column "Turnover of liabilities related to securities" of the report row is indicated here. The quantity is indicated in pieces. In case of renegotiations of the terms and conditions of contracts related to debt securities (except money market instruments) issued by the credit institution in earlier reporting periods, the quantity is established according to the number of debt securities fixed in the contracts that are renegotiated.

13) Nominal value

The nominal value of the securities underlying the liability related to securities recorded on the report row is indicated here. The nominal value is indicated in the reporting currency per security.

14) Turnover of liability related to securities

In case there has been a cash flow, the reporting-period credit turnover of the liability related to securities is indicated here. In case of renegotiations of the terms and conditions of contracts related to debt securities (except money market instruments) issued by the credit institution in earlier reporting periods, the turnover of the liability related to securities is 0 (zero) if there has been no additional cash flow.

15) Identifiers of the type of security coupon

Fixed	1
Floating	2

The type of security coupon is indicated here.

For discounted debt securities and other securities which are not debt securities, the identifier for the security coupon is 0 (zero).