

Protection received data report

1. Scope of the report

The report covers any protection received as security for repayment, relating to the instruments, irrespective of whether or not it qualifies as eligible collateral in accordance with Regulation (EU) No 575/2013 of the European Parliament and of the Council (CRR). Each protection is reported in a separate report row. In the initial reporting, each protection item falling within the scope of the report is to be recorded. For each subsequent reference period, only the data for any new protection added during the reference period and any changes in protection are to be reported.

2. Structure of the report row

- 1) Observed agent identifier
- 2) Protection identifier
- 3) Protection provider counterparty identifier
- 4) Type of protection identifiers
- 5) Protection value
- 6) Type of protection value identifiers
- 7) Protection valuation approach identifiers
- 8) Real estate collateral location
- 9) Date of protection value
- 10) Maturity date of the protection
- 11) Original protection value
- 12) Date of original protection value

1) **Observed agent identifier**

The agent identifier assigned by Eesti Pank and the Financial Supervision Authority.

2) **Protection identifier**

The identifier assigned by the credit institution to identify the protection shown in the report row. The maximum number of symbols is 60.

3) **Protection provider counterparty identifier**

The identifier assigned by the reporting agent to identify the counterparty. Each counterparty can have only one counterparty identifier; this value will not change over time and cannot be used as the counterparty identifier for any other counterparty. If the protection provider is a private individual, the value 'XX' will be reported.

4) **Type of protection identifiers**

Gold	13
Currency and deposits	15
Securities	12
Loans	16
Equity and investment fund shares or units	18
Credit derivatives	4
Financial guarantees other than credit derivatives	5
Trade receivables	17
Life insurance policies pledged	2
Residential real estate collateral	8
Offices and commercial premises	9
Commercial real estate collateral	10

Other physical collaterals	3
Other protection	7

5) Protection value

Protection value is reported in euros, rounded to two decimal places. Foreign currency amounts are converted into euros at the ECB euro foreign exchange reference rate as at the last banking day of the reference period.

6) Type of protection value identifiers

Fair value	1
Long-term sustainable value	2
Market value	3
Notional amount	4
Other	5

7) Protection valuation approach identifiers

Counterparty estimation	1
Creditor valuation	2
Mark-to-market method	3
Third-party valuation	5
Other type of valuation	4

8) Real estate collateral location

Location is reported for protection types 'Residential real estate collateral', 'Offices and commercial premises' and 'Commercial real estate collateral'. For other protection types, the field will be left blank.

If the real estate collateral is located in Estonia or in another reporting Member State, the region is to be reported at NUTS (Nomenclature of Territorial Units for Statistics) level 3.

If the real estate collateral is not located in Estonia or in another reporting Member State, the region is to be reported according to the 2-letter codes of the table of countries and territories of the international standard ISO 3166.

9) Date of protection value

The date of protection value is recorded in accordance with the ISO 8601 standard (yyyy-mm-dd).

10) Maturity date of the protection

Maturity date of the protection is recorded in accordance with the ISO 8601 standard (yyyy-mm-dd). If no maturity date has been set, the field will be left empty.

11) Original protection value

Original protection value is reported in euros, rounded to two decimal places. Foreign currency amounts are converted into euros at the ECB euro foreign exchange reference rate as at the last banking day of the reference period. If the inception date of the instrument is before 1 September 2018, reporting of original protection value will not be mandatory and the field may be left blank.

12) Date of original protection value

The date of original protection value is recorded in accordance with the ISO 8601 standard (yyyy-mm-dd). If the inception date of the instrument is before 1 September 2018, reporting of the date of original protection value will not be mandatory and the field may be left blank.