

Counterparty risk data report

1. Scope of the report

The report records the data allowing the assessment of the counterparty's credit risk. If the counterparty's probability of default is not estimated in accordance with the IRB approach set out in Part Three, Title II, Chapter 3 of Regulation (EU) No 575/2013 of the European Parliament and of the Council (CRR), the data for such counterparty will not be reported. The data are reported only for debtors and protection providers, who are the providers and issuers of the protection at the same time. Data are to be reported as at the end of the reference period. The report does not cover data for households and sole proprietors.

2. Structure of the report row

- 1) Observed agent identifier
- 2) Counterparty identifier
- 3) Probability of default

1) **Observed agent identifier**

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

2) **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.

3) **Probability of default**

Probability of default is reported in numeric values ranging from 0 to 1, rounded to six decimal places.