

S.37.02 — Risk Concentration – Exposure by currency, sector, country

General comments:

The tables shall include the risk concentration between entities in the scope of group supervision and third parties. All exposures should be represented by currency, sector and country, starting from the maximum exposure to the minimum one. In case the country, sector or currency is not relevant the figures may be reported under an “Other” category.

The « sector » should be presented in the split for NACE code 1st level of disaggregation (letter). The tables shall be based on all the exposures (full balance sheet) after credit or insurance risk mitigation technique and exemptions (net amount).

	<i>ITEM</i>	<i>INSTRUCTIONS</i>
C0010	Currency area	Currency of exposure. Exposures should be reported in order of importance.
C0030	Exposure net	Exposure after insurance risk mitigation technique and exemptions (net amount).
C0040	%	Exposure share of total assets.
C0050	Sector	Sector of exposure. Exposures should be reported in order of importance.
C0060	Country	Country of exposure. Exposures should be reported in order of importance.
C0070/ R0010	Total exposure net by currency	The sum of net exposures reported by currency.
C0070/ R0020	Total exposure net by sector	The sum of net exposures reported by sector.
C0070/ R0030	Total exposure net by country	The sum of net exposures reported by country.