S.37.03 — Risk Concentration — Exposure by asset class and rating

General comments:

The tables shall include all the risk concentration between entities in the scope of group supervision and third parties represented by the combination of the main asset classes and rating. For bonds the tables are presented by the combination of asset class and rating of the security. For equity exposure, the total exposure amount and the equity exposures' share of total assets (full balance sheet) shall be reported

The table shall be based on all the exposures within the specified asset classes, after credit or insurance risk mitigation technique and exemptions (net amount).

Where two or more credit assessments are available from nominated ECAIs and they correspond to different parameters for a rated item, the assessment generating the higher capital requirement shall be used.

	ITEM	*INSTRUCTIONS*
C0010/ R0010	Total - Exposure net	Total equity exposure after insurance risk mitigation technique and exemptions (net amount).
Z0010	Types of bonds	Split between the following bond classes: 1 - Government, International financial organisation and Central banks bonds 2 - Regional governments, local authorities and public sector entities bonds 3 - Corporate bonds
C0010/ R0020-R0070	Exposure net	Exposure after insurance risk mitigation technique and exemptions (net amount).
C0020/ R0020-R0070	%	Exposure share of total assets.