

Status: This is the original version (as it was originally adopted).

ANNEX XII

REPORTING ON LIQUIDITY

C 54.00 — LIQUIDITY COVERAGE — COLLATERAL SWAPS

ANNEX XII Table 5: rows 1 - 12

				Other assets			
				Within 30 days		Over 30 days	
				Notional	Market value	Notional	Market value
Row	ID	Item	Legal references	010	020	030	040
010-060	1	ASSETS					
010	1.1	cash and exposures to central banks	Article 416(1)(a) CRR				
020	1.2	other transferable assets according to Article 416(1)(b)	Article 416(1)(b) CRR				
030-060	1.3	other transferable assets representing claims on or guaranteed by	Article 416(1)(c) of CRR				
030	1.3.1	transferable assets representing claims on or guaranteed by the central government of a Member State, on a region with fiscal autonomy to raise and	Article 416(1)(c)(i) of CRR				

Status: This is the original version (as it was originally adopted).

		collect taxes, or of a third country in the domestic currency of the central or regional government, if the Institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquid assets				
040	1.3.2	transferable assets representing claims on or guaranteed by central banks and non-central government public sector entities -in the domestic currency of the central bank and public sector entity	Article 416(1)(c)(ii) of CRR			
050	1.3.3	transferable assets	Article 416(1)			

Status: This is the original version (as it was originally adopted).

		representing(c)(iii) of claims on or guaranteed by the Bank for International Settlements, the International Monetary Fund, the Commission and multilateral development banks				
060	1.3.4	transferable assets representing(c)(iv) of claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism	Article 416(1) CRR			