Table 2

List of claim details to be communicated to the CCB - in the case of first submission

M Mandatory
O Optional
✓ Required (it is not distinguished btw mandatory/optional)
* PD is required if IRB or RT or ICAs is the credit assessment source selected by the counterpart.
** ECAI harmonised rating scale is required if ECAI is the credit assessment source selected by the counterpart.

Claim details to be communicated	BE	DE	EE	IE	GR	ES	FR	HR	IT	CY	LT	LU	LV	MT	NL	AT	PT[1]	SI	SK	FI
Concerning the file submission																				
Type of operation (submission/update)	–	✓	M	–	✓	M	–	✓	✓	M	✓	M	M	M	M	–	✓	✓	–	✓
Date of submission	–	✓	M	–	✓	M	–	✓	✓	M	✓	–	M	–	M	–	✓	✓	–	✓
Reference Number assigned to the submission	–	✓	–	–	✓	–	–	–	–	–	–	–	–	–	M	–	✓	✓	–	✓
Total number of the credit claims	–	–	–	–	–	–	–	–	–	–	–	–	–	–	Max 1	✓	–	–	–	–
Aggregated amount of the credit claims	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	✓	–	–	–	–
Beneficiary HCB[2]	M(b)	–	b	b	a	c	–	a+b+c	✓	M(a)	✓	b	✓	b	Mb	–	–	a+b+c	a+b+c	✓
Counterparty[3] in favour of which claims are transferred	–	a	b	✓	a	c	a	b+c	a	–	–	–	–	–	b	a	–	b+c	b+c	–
Filing/pledging bank (MFI-code)	–	–	–	–	–	–	–	✓	✓	–	✓	–	✓	–	–	✓	✓	✓	✓	✓
Use type (domestic/CCB/HCB)	–	–	–	–	–	–	–	✓	✓	–	–	–	–	–	–	–	✓	✓	✓	–
Concerning the claim identification																				
Claim identification number[4]	M	1	1	1	1	1	✓	1	2	✓	✓	✓	✓	✓	1	1	M(2)	1	–	–
Reference number of the claim in the counterparty's books	M	✓	M	M	✓	–	✓	✓	✓	M	✓	M	✓	M	M	✓	–	✓	✓	✓

	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
Reference of claim known by debtor	–	M	–	–	–	–	O	✓	–	–		–	–	–	–	–	–	–	–	–
AnaCredit Identifier (Observed Agent-ID, Contract-ID and Instrument-ID)		O						✓			✓		✓							
Creditor[5]	M(b)	a+c	–	b	–	c	–	b+c	a	b+c	✓	b+c	✓	b+c	b	–	–	b+c	b+c	–
Creditor ISO country code	M	–	–	–	–	–	–	✓	✓	M	✓	M	✓	M	M	–	–	✓	✓	–
Issuance date (i.e. date of the loan agreement)	M	M	M	M	✓	M	–	✓	✓	M	✓	M	M	M	M	–	M	✓	✓	✓
Starting date	–	–	–	–	–	M-	–	✓	✓	–	✓	–	✓	–	–	–	–	✓	–	✓
Loan agreement language	M	–	–	–	–	–	–	–	–	–		–	–	–	–	–	–	–	–	–
Governing law	M	✓	M	M	✓	M-	✓	✓	✓	M	✓	M	M	M	M	✓	M	✓	–	✓
Currency denomination	M	✓	M	M	–	M	✓	✓	✓	–	✓	–	M	–	M	✓	M	✓	–	✓
Nominal amount at issuance	M	–	✓	–	–	M	–	✓	✓	M		M	✓	M	M	–	–	✓	–	–
Nature of the claim	–	M	✓	–	✓	M	✓	✓	–	–		–	–	–	–	–	M	✓	–	✓
Syndication	–	M	✓	✓	✓	M	–	✓	–	–		–	✓	–	–	–	✓	✓	–	✓
Project Finance			✓					✓					–					✓		
Other specific credit claim condition	–	–	✓	–	–	M	–	–	–	–		–	✓	–	–	–	✓	✓	–	–
Collateral assets		M						–					–							
Guarantees	O	M	✓	–	–	M	–	✓	–	–	✓	–	✓	–	O	–	✓	✓	–	✓
Declaration of no existence of pledge prohibition	–	–	–	–	–	M	–	✓	–	–	✓	–	✓	–	–	–	–	✓	–	✓
Absence of restrictions related to banking secrecy	–	–	–	–	–	–	–	–	–	–	✓	–	✓	–	–	–	✓	✓	–	✓

Concerning the claim valuation																				
Outstanding amount[6]	M	M	M	M	✓	M	✓	✓	✓	M	✓	M	M	M	M	✓	M	✓	✓	✓
Maturity date	M	M	M	M	✓	M	✓	✓	✓	M	✓	M	M	M	M	✓	M	✓	–	✓
Value date	M	M	M	–	–	–	–	✓	✓	M	✓	M	M	M	M	✓	–	✓	–	✓
Interest rate/type	M	M	M	M	✓	M	✓	✓	✓	M	✓	M	M	M	M	✓	M	✓	–	✓
Interest rate adjustment period	M	M	–	–	✓	M	✓	✓	✓	–	✓	–	✓	–	–	✓	✓	–	–	✓
Leasing: payoff amount and share	–	–	–	–	–	–	✓	–	–	–		–	–	–	–	–	–	–	–	–
Factoring: refinanced amount of claim	–	–	–	–	–	–	✓	–	–	–		–	–	–	–	–	–	–	–	–
Factoring: Recourse Indicator (Y/N)								–					–				✓			
Payment schedule	–	–	–	–	–	–	–	–	–	–	✓	–	–	–	–	–	–	–	–	–
Frequency of capital payments	–	–	–	–	–	–	–	–	–	–	✓	–	–	–	–	–	–	–	–	–
Date of 1st capital cash-flow	–	–	–	–	–	–	–	–	–	–		–	–	–	–	–	–	–	–	–
Frequency of interest payments	–	–	–	–	–	–	–	–	–	–		–	–	–	–	–	–	–	–	–
Date of 1st interest payment	–	–	–	–	–	–	–	–	–	–		–	–	–	–	–	–	–	–	–
Day count convention (360/365)	–	–	–	–	–	–	–	–	–	–		–	–	–	–	–	–	–	–	–
Calculation rules	–	–	–	–	–	–	–	–	–	–		–	–	–	–	–	–	–	–	–
Fixed interest rate	–	–	M	✓	–	M	–	✓	–	–	✓	–	M	–	–	–	✓	–	–	✓
Variable interest rate: spread	–	–	–	✓	–	M	–	✓	–	–	✓	–	✓	–	–	–	✓	–	–	✓
Variable interest rate: index/ reference rate	M	M	✓	✓	–	M	–	✓	–	–	✓	–	✓	–	–	–	✓	–	–	–
Variable interest rate: value	–		✓			–		✓					–				✓			

Interest rate Cap	O	O	✓			M		✓				–						✓		✓
Interest rate Floor	O	O	✓			M		✓				–						✓		✓
Value (if any) of actual unsettled situations			✓			–		✓			✓	✓						✓		
Number of days of unsettled situation			✓					✓			✓	✓						✓		
Previous unsettled situations	–	–	–	–	–	–	–	–	–	–	✓	–	✓	–	–	–		–	–	–
Amount of the current unsettled situation	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–		–	–	–
Existence of Set-off Risk Clause			M					✓			✓	✓					M			
Non-subordination indicator (Y/N)			M					✓				M					M			
Default indicator (Y/N)			M					✓				M					M			
Type of Securitization			✓					–				–					✓			
Concerning the debtor identification																				
Debtor identification number[7]	M(2)	✓		1	1	2	2	2	2	✓	✓	✓	✓	✓	M(1)	1	M(2)	✓	–	2
Reference number of the debtor in the counterparty's books	–	–	M	–	–	–	✓	–	–		–	–	–	–	–	–	–	✓	✓	–
IBAN of the debtor bank account	–	–		–	✓	–	O	–	–	–		–	–	–	–	–	–	–	–	–
Debtor name	M	✓		M	✓	M	–	✓	–	M	✓	M	✓	M	M	✓	M	✓	✓	✓
"Business Register" number of the obligor	–	–		–	–	–	–	–	–	✓	–	✓	–	–	✓	✓	–	–		✓
Debtor Street and Number	M	✓		M	✓	M	–	✓	–	M	✓	M	✓	M	M	–	✓	✓	✓	–
Debtor postal code	M	✓		M	✓	M	–	✓	–	M	✓	M	✓	M	M	–	✓	✓	✓	–
Debtor city	M	✓		M	✓	M	–	✓	–	M	✓	M	✓	M	M	–	✓	✓	✓	–

Country of the obligor	M	✓		M	✓	M	✓	✓	–	M	✓	M	✓	M	M	✓	M	✓	✓	–
Debtor Fax number	–	–		–	–	–	–	–	✓	–		–	–	–	–	–	–	–	–	–
Debtor type (Sector of affiliation)	M	✓		M	–	–	✓	–	–	M		M	–	M	M	✓	M	–	–	✓
Debtor corporate sector	M	–		M	–	–	–	–	–	M		M	–	M	M	–	–	–	–	✓
Debtor ESA 2010 Sector								✓				–					M			
Debtor PSE class	M	–		✓	✓	–	✓	✓	M	M		M	–	M	M	–	✓	✓	✓	✓
Headquarters address	–	–		–	–	–	–	–	–	–		–	–	–	–	–	–	–	–	–
Headquarters country	–	–		–	–	–	–	–	–	–		–	–	–	–	–	–	–	–	–
Default indicator (Y/N)								✓									M			
Insolvency indicator (Y/N)								✓									M			

Concerning the guarantor identification if eligibility is ensured through guarantor

Eligibility through guarantor	M	–		–	–	M	–	✓	✓	O	✓	O	✓	O	O	–	✓	–	–	✓
Guarantor identification number[8]	M(2)	✓		1	1	2	2	2	2	✓	✓	✓	✓	✓	✓	✓	M(2)	–	–	✓
Guarantor name	M	✓		✓	✓	M	–	✓	–	✓	✓	✓	✓	✓	✓	✓	M	✓	✓	–
"Business Register" number of the guarantor	–	–		–	–	–	–	–	–	–	✓	–	✓	–	–	✓	✓	–	–	✓
Guarantor Street and Number	M	✓		✓	✓	O	–	✓	–	✓		✓	–	✓	✓	–	✓	✓	✓	–
Guarantor postal code	M	✓		✓	✓	O	–	✓	–	✓		✓	–	✓	✓	–	✓	✓	✓	–
Guarantor city	M	✓		✓	✓	O	–	✓	–	✓		✓	–	✓	✓	–	✓	✓	✓	–
Country of the guarantor	M	✓		✓	✓	–	–	✓	–	✓	✓	✓	✓	✓	✓	✓	M	✓	✓	–

Guarantor Fax number	–	–	–	–	–	–	–	✓	–	–	–	–	–	–	–	–	–	–	–
Guarantor entity type	M	✓	–	–	–	–	–	–	✓	✓	✓	✓	✓	✓	–	M	–	–	✓
Date of the Guarantee contract	–	–	–	–	–	–	–	✓	–	–	–	–	–	–	–	–	–	–	–
Guarantor corporate sector	O	–	✓	–	–	–	–	–	✓	–	✓	–	✓	✓	–	–	–	–	✓
Guarantor ESA 2010 Sector								✓						–		M			
Guarantor PSE class	O	–	✓	✓	–	–	✓	M	✓	–	✓	–	✓	✓	–	M	✓	✓	✓
Headquarters address	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	M	–	–	
Headquarters country	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	M	–	–	
Default indicator (Y/N)								✓								M			
Insolvency indicator (Y/N)								✓								M			
Concerning the obligor (debtor/guarantor) rating if non-PSE																			
Credit assessment source	M	–	M	✓	M	✓	✓	✓	M	✓	M	✓	M	M	✓	✓	✓	✓	✓
ECAF system	–	–	–	✓	–	–	✓	✓	–	✓	–	✓	–	–	–	✓	✓	✓	–
Obligor rating – (a) class and/or (b) PD	b*	a+b	b	A+b	a+b	–	a+b	A+b	b	✓	b	✓	b	a+b	A	a+b	✓	✓	a+b
Rating date	–	–	–	✓	M	–	✓	–	–	✓	–	✓	–	–	–	✓	✓	✓	✓
ECAI harmonised rating scale	**	–	–	–	–	–	✓	–	✓	✓	✓	✓	✓	–	–	–	–	–	✓

1) The list of variables, indicated for PT, is exactly the same Banco de Portugal is asking for the domestic use of credit claims. This should be regarded as the maximum Banco de Portugal is asking to the mobilization and valuation of credit claims. Should the valuation of credit claims be assigned to the HCB, some specific data used for this function may not be asked if the HCB does not need it.
2) Identified by (a) ISO country code, (b) BIC code, and/or (c) name
3) Identified by (a) MFI-country code, (b) BIC code, and/or (c) name - (✓) if not specified.
4) Identification number can be provided by (1) the CCB; (2) the Counterparty (assigned by/available to); 3 the HCB, (✓) if not specified.
5) Identified by (a) MFI-country code, (b) BIC code, and/or (c) name
6) For syndicated loans, only the share of the outstanding amount for which the credit institution is responsible for should be reported.
7) Identification number can be provided by (1) the CCB; (2) the Counterparty (assigned by/available to); 3 the HCB. If not specified (✓).
8) Identification number can be provided by (1) the CCB; (2) the Counterparty (assigned by/available to); 3 the HCB. If not specified (✓).