

DIS07: Qualitative disclosure on SFIs' use of external credit ratings under the standardised approach for credit risk

Purpose: Qualitative data on the use of external ratings under standardized approach for credit risk

Scope of application: The table is mandatory for all SFIs

In order to provide meaningful information to users, the SFI may choose not to disclose the information requested in the table if the exposures and RWA amounts are negligible. It is however required to explain why it considers the information not to be meaningful to users, including a description of the portfolios concerned and the aggregate total RWA these portfolios represent.

Content: Qualitative information.

Frequency: Annual.

A. SFIs must disclose the following information:

- (a) Names of the external credit assessment institutions (ECAIs) and export credit agencies (ECAs) used by the SFIs, and the reasons for any changes over the reporting period: Bank does not use any external credit assessment institutions.
- (b) The asset classes for which each ECAI or ECA is used; NA