

Appendix 1
to the Bank of Latvia Regulation No. 102
of 16 May 2013

VSPARK 27002035
(4 pages)

Report on Money Market Transactions

To be submitted to the Bank of Latvia

From _____ to _____
(first date of the reporting period) (last date of the reporting period)

Name of the credit institution _____

Credit institution code |_|_|_|_|

Money market transactions (except foreign exchange swaps)

NTR

No.	Spot settlement date (yyyy.mm.dd.)	Forward settlement date (yyyy.mm.dd.)	Amount (in euro)	Annualised interest rate (%)	Type of interest rate ¹	Currency code	Counterparty ²	MFI code	Type of transaction ³	Collateral ⁴
A	01	02	03	04	05	06	07	08	09	10
Residents										
Subtotal										

¹ Transactions with a fixed interest rate shall be denoted with "FL" and transactions with floating interest rate shall be denoted with the appropriate money market index symbol.

² MFIs shall be denoted with "KR" and other financial institutions with "FI".

³ Funds borrowed in money market (except repo transactions) shall be denoted with "PN" and funds lent (except reverse repo transactions) shall be denoted with "IN". Repo and reverse repo transactions shall be denoted with "PR" and "IR" respectively.

⁴ Fixed income debt securities used as collateral shall be denoted with "VP"; shares and other non-fixed income securities used as collateral shall be denoted with "AK"; other collateral shall be denoted with "CN"; uncollateralised transactions shall be denoted with "BN".

VSPARK 27002035 (continued)

Credit institution code

NTN

No.	Spot settlement date (yyyy.mm.dd.)	Forward settlement date (yyyy.mm.dd.)	Amount (in euro)	Annualised interest rate (%)	Type of interest rate ¹	Currency code	Counterparty ²	MFI code	Type of transaction ³	Collateral ⁴
A	01	02	03	04	05	06	07	08	09	10
Non-residents										
Subtotal										

¹ Transactions with a fixed interest rate shall be denoted with "FL" and transactions with floating interest rate shall be denoted with the appropriate money market index symbol.

² MFIs shall be denoted with "KR" and other financial institutions with "FI".

³ Funds borrowed in money market (except repo transactions) shall be denoted with "PN" and funds lent (except reverse repo transactions) shall be denoted with "IN". Repo and reverse repo transactions shall be denoted with "PR" and "IR" respectively.

⁴ Fixed income debt securities used as collateral shall be denoted with "VP"; shares and other non-fixed income securities used as collateral shall be denoted with "AK"; other collateral shall be denoted with "CN"; uncollateralised transactions shall be denoted with "BN".

VSPARK 27002035 (continued)

Credit institution code **Foreign exchange swaps****VMR**

No.	Spot settlement date (yyyy.mm.dd.)	Forward settlement date (yyyy.mm.dd.)	Amount (in euro)	Spot rate	Forward rate	Counterparty ¹	MFI code	Code of currency purchased	Code of currency sold
A	01	02	03	04	05	06	07	08	09
Residents									
Subtotal									

¹ MFIs shall be denoted with "KR" and financial institutions with "FI".

VSPARK 27002035 (turpinājums)

Credit institution code [][][][]

VMN

No.	Spot settlement date (yyyy.mm.dd.)	Forward settlement date (yyyy.mm.dd.)	Amount (in euro)	Spot rate	Forward rate	Counterparty ¹	Country code	Code of currency purchased	Code of currency sold
A	01	02	03	04	05	06	07	08	09
Non-residents									
Subtotal									

¹ MFIs shall be denoted with "KR" and financial institutions with "FI".

Prepared by _____
(name, last name; phone number)

Submission date _____

Governor of the Bank of Latvia

I. Rimšēvičs

Appendix 2
to the Bank of Latvia Regulation No. 102
of 16 May 2013

Symbols used in the Report on Money Market Transactions

Item	Symbol	Explanation
Counterparty	KR	Counterparty – MFI
	FI	Counterparty – other financial institution
Type of transaction	PN	Funds borrowed (except repo transactions)
	IN	Funds lent (except reverse repo transactions)
	PR	Repo transaction
	IR	Reverse repo transaction
Type of collateral	VP	Fixed income debt securities
	AK	Shares and other non-fixed income securities
	CN	Other collateral
	BN	Uncollateralised
Type of interest rate	FL	Fixed interest rate
	EURIBOR1M; USDEURIBOR3M; LIBORUSD3M; LIBOREUR1M etc.	In case of floating interest rate – respective money market index to which the interest rate of the transaction is linked

Governor of the Bank of Latvia

I. Rimšēvičs