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EBA Basel III LCR Reports

EBA Delegated Act Version, XBRL taxonomy 2.9

**Moody’s Analytics Reports documentation**

**Liquidity Coverage Ratio Reporting (EBA CRR CRD IV and** EC’s Delegated Act**)**

Version 2021-xx

Based on: “EBA draft Implementing Technical Standards amending Commission Implementing Regulation (EU) No 680/2014”

Reference: Annex XXIV, Annex XXV @

<https://eba.europa.eu/regulation-and-policy/supervisory-reporting/its-on-supervisory-reporting-amendments-with-regards-to-corep-lcr>

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Table of Contents

[1 Product version/ Data Model enhancements 16](#_Toc55409523)

[2 Significant Currency Breakdown 16](#_Toc55409524)

[3 Multicurrency reporting 17](#_Toc55409525)

[4 Cross-currency repo (Only for RFO5.1.1 and above) 17](#_Toc55409526)

[5 LIQUIDITY COVERAGE – LIQUID ASSETS (C 72.00) 18](#_Toc55409527)

[5.1 Data filter 18](#_Toc55409528)

[5.2 Dimensions definition 19](#_Toc55409529)

[5.3 Technical specifications 21](#_Toc55409530)

[5.4 Columns and Measures 30](#_Toc55409531)

[6 LIQUIDITY COVERAGE – OUTFLOWS (C 73.00) 31](#_Toc55409532)

[6.1 Data filter 31](#_Toc55409533)

[6.2 Dimensions definition 33](#_Toc55409534)

[6.3 Regulatory definitions of entity type 34](#_Toc55409535)

[6.4 Technical specifications 36](#_Toc55409536)

[6.5 Columns and Measures 54](#_Toc55409537)

[7 LIQUIDITY COVERAGE – INFLOWS (C 74.00) 55](#_Toc55409538)

[7.1 Data filter 55](#_Toc55409539)

[7.2 Technical specifications 57](#_Toc55409540)

[7.3 Columns and Measures 68](#_Toc55409541)

[8 LIQUIDITY COVERAGE – COLLATERAL SWAPS (C 75.01) 72](#_Toc55409542)

[8.1 Data filter 72](#_Toc55409543)

[8.2 Technical specifications 73](#_Toc55409544)

[8.3 Columns and Measures 106](#_Toc55409545)

[9 LIQUIDITY COVERAGE – CALCULATIONS (C 76.00) 109](#_Toc55409546)

[9.1 Technical specifications 110](#_Toc55409547)

[9.2 Columns and Measures 117](#_Toc55409548)

[10 LIQUIDITY COVERAGE – PERIMETER OF CONSOLIDATION (C 77.00) 118](#_Toc55409549)

[10.1 Data filter 118](#_Toc55409550)

[10.2 Technical specifications 118](#_Toc55409551)

[10.3 Columns and Measures 118](#_Toc55409552)

[11 ANNEXES 121](#_Toc55409553)

[Annex 1. Definition Eligibility Level and Sub Eligibility Level 121](#_Toc55409554)

[Annex 2. Definitions of the BIS entity types 122](#_Toc55409555)

[Annex 3. Definitions of the liquidity product types 124](#_Toc55409556)

[Annex 4. List of countries in the European Economic Area 128](#_Toc55409557)

[Annex 5. List of generic fields used 128](#_Toc55409558)

[Annex 6. Regulatory references for report C 72.00 – LIQUID ASSETS 129](#_Toc55409559)

[Annex 7. Regulatory references for report C 73.00 – OUTFLOWS 131](#_Toc55409560)

[Annex 8. Regulatory references for report C 74.00 – INFLOWS 134](#_Toc55409561)

[Annex 9. Regulatory references for report C 75.00 – COLLATERAL SWAPS 136](#_Toc55409562)

Update Summary Table

|  |  |  |  |
| --- | --- | --- | --- |
| **Version** | **Date** | **Author** | **Update** |
| 2015-15 | 31/01/2015 | Kankoué KANGNI | First draft |
| 2015-15 | 02/02/2015 | Emeline DUBOS | Additions and updates |
| 2015-15 | 05/02/2015 | Product team and PECH | INTERNAL WORKSHOP ON EBA LCR TEMPLATE |
| 2015-15 | 05/02/2015 – 05/03/2015 | Product team | Review and updates |
| 2015-15 | 16/03/2015 – 24/03/2015 | Product team and PECH | Review and updates |
| 2015-15 | 26/03/2015 |  | Technical review and updates |
| 2015-20 | 28/04/2015 | Kankoué KANGNI and  Fatiath Oketokoun | End to end testing and updates |
| 2015-31 | 03/06/2015 | Kankoué KANGNI | Bug fixes and new template version |
| 2016-05 | 20/01/2016 | Serge BLUMBERGER  Kankoué KANGNI | Technical review and refactoring  Bug fixes  Multicurrency reporting |
| 2016-09 | 17/02/2016 | Kankoué KANGNI | 2.4 XBRL Taxonomy  2.4 Validation rules  Functional updates |
| 2016-26 | 30/06/2016 | Kankoué KANGNI | 2.4.1.1 XBRL Taxonomy  Technical updates |
| 2016-36 | 28/08/2016 | Kankoué KANGNI | 2.5.0.1 XBRL Taxonomy  Technical updates  Bug fixes and Functional updates |
| 2017-12 | 27/02/2017 | Kankoué KANGNI | 2.6 XBRL Taxonomy  Technical updates  Bug fixes and Functional updates |
| 2017-46 | 02/10/2017 | Minh Quang VU | 2.7 XBRL Taxonomy |
| 2017-51 | 28/11/2017 | Kankoué KANGNI | 2.7.0.1 XBRL Taxonomy  Bug fixes and Functional updates |
| 2018-42 | 31/08/2018 | Kankoué KANGNI | 2.8.1.1 XBRL Taxonomy  Bug fixes and Functional updates |
| 2019-31 | 20/06/2019 | Kankoué KANGNI | 2.9 XBRL Taxonomy  Bug fixes and Functional updates |
| 2019-39 | 06/09/2019 | Kankoué KANGNI | 2.9 XBRL Taxonomy  Bug fixes and Functional updates |
| 2019-51 | 17/12/2019 | Kankoué KANGNI | 2.9;1 XBRL Taxonomy  Bug fixes and Functional updates |
| 2020-12 | 11/02/2020 | Kankoué KANGNI | 2.9.1.1 XBRL Taxonomy  Bug fixes and Functional updates |
| 2020-45 | 06/10/2020 | Kankoué KANGNI | Bug fixes and Functional updates |
| 2021-xx | 04/01/2021 | Kankoué KANGNI | Bug fixes and Functional updates |

Document Revision History

|  |  |  |  |
| --- | --- | --- | --- |
| Config. File Version | Description of Changes in Document | | |
| 2021-xx | | **Reason(s) for configuration file update**   * Regulatory update: EBA3.0 taxonomy implementation and validation rules updates (<https://eba.europa.eu/risk-analysis-and-data/reporting-frameworks/reporting-framework-3.0>) * Bug fixes   **Changes Outline**  [C 72.00 - LIQUIDITY COVERAGE - LIQUID ASSETS](#_Data_filter)   * [**Report specifications:**](#_Report_specifications_1)   + **Row 080:** update the row filter with the new entity type 'LA\_SOV' (Local Authorities treated as sovereign)   + **Rows 240, 250 and 390:** update the row filter with the new entity types 'LA' (Local Authorities) and 'LA\_SOV' (Local Authorities treated as sovereign)   [C 73.00 - LIQUIDITY COVERAGE - OUTFLOWS](#_LIQUIDITY_COVERAGE_-)   * [**Report specifications:**](#_Report_specifications_1)   + **Row 915:** update the row filter with the new entity types 'RG' (Regional Government) and 'LA' (Local Authorities)   + **Row 1200:** update the row filter with the new entity type 'LA\_SOV' (Local Authorities treated as sovereign)   + **Rows 1290-1360:** Update in the row filter to correctly include the cash flows from intra-group positions on securities in the scope of the section 4 of the Memorandum items.   [C 74.00 - LIQUIDITY COVERAGE - INFLOWS](#_LIQUIDITY_COVERAGE_-_1)   * [**Report specifications:**](#_Report_specifications_2)   + **Row 080:** update the row filter with the new entity type 'LA\_SOV' (Local Authorities treated as sovereign)   + **Rows 460-510**: Update in the row filter to correctly include the cash flows from intra-group positions on securities in the scope of the section 3 of the Memorandum items.   C 77.00 - LIQUIDITY COVERAGE – PERIMETER OF CONSOLIDATION   * **T\_FIN\_CONSO TABLE LOADING**   + Update in the loading rules of the T\_FIN\_CONSO table (Cf. “MA T\_FIN\_CONSO Loading rules.docx” document for more details) * **Columns and Measures**   + **Column 020:** Update in the column definition to report the LEI code in priority   + **Column 021:** New column to report the type of code reported in column 020   + **Column 022:** New column to report "National code" when LEI code is reported in column 020   + **Column 030:** removed from the report | |
| 2020-45 | | **Reason(s) for configuration file update**   * Bug fixes   **Changes Outline**  Cross-currency repo   * The settings to correctly report the cross currency repo are now delivered in the standard configuration files (Only for RFO5.1.1 and above)   [C 72.00 - LIQUIDITY COVERAGE - LIQUID ASSETS](#_Data_filter)   * [**Report specifications:**](#_Report_specifications_1)   + **Rows 240 and 260:** update the row filter to include missing EEA countries in the list of member states. Cf [EBA Q&A ID 2013\_233](https://eba.europa.eu/single-rule-book-qa/-/qna/view/publicId/2013_233)   [C 73.00 - LIQUIDITY COVERAGE - OUTFLOWS](#_LIQUIDITY_COVERAGE_-)   * [**Report specifications:**](#_Report_specifications_1)   + **Row 100:** update the row filter to include missing EEA countries in the list of member states. Cf [EBA Q&A ID 2013\_233](https://eba.europa.eu/single-rule-book-qa/-/qna/view/publicId/2013_233)   + **Rows 204-207 and 230**: Addition of missing entity types ('MMF', 'HEDGE\_FUND', 'PENSION\_FUND') in the financial customers list   + **Rows 230-260:** update in the row filter to include condition on maturity date status in (0,1)   + Row 870: all other facility covered by the article 23(2) should be captured in this section, not only the committed ones   + **Row 885:** Update the sub\_total formula to include the excess outflows amounts (row 912)   + **Rows 912-916:** update in the row filter of the Excess of funding to non-financial customers section with the condition asset\_liability = ‘A’ and change in the eval order to filter these items in priority   + **Row 915:** the 'BANK\_GOV', 'BANK\_SOV' and 'ECB' entity type are considered as financial customers and should be removed from the specific filter   + **Row 918:** Excluding Collateral swap deals from the Others outflows section   + **Row 1130**: update in the row filter by adding the outflows from collateral swap with non-central bank counterparties (row 1370, col 70 of report C75) * **Columns and Measures**   + **Column 060 (Outflow):** update in the post publication formulas of rows 010 and 1130 to avoid reporting 0 when the cells referred in the formula are all empty   [C 74.00 - LIQUIDITY COVERAGE - INFLOWS](#_LIQUIDITY_COVERAGE_-_1)   * [**Report specifications:**](#_Report_specifications_2)   + **Row 260**: Update in the row filter to catch all the forward deals that start in the LCR horizon (maturity date status in (0,1))   + **Rows 265 and 305**: update in the row filter by adding the "collateral used to cover a short position" in the sub totals   + **Rows 310 and 344:** update in the row filter to include the equities listed in a main index (SUB\_LIQ\_PRODUCT\_TYPE ='EQUITY\_MAIN')   + **Row 410:** update in the row filter by adding the inflows from collateral swap with non-central bank counterparties (row 1370, col 80 of report C75) * **Columns and Measures**   + **Columns 010, 020 and 030:** Update in the inflow amount before application of the LCR weight calculation for the secured transactions (Rows 263-345, 490 and 530-570) to ensure consistency with the columns 140, 150 and 150 respectively.   + **Columns 140, 150 and 160:** update in the post publication formulas of rows 010 and 1130 to avoid reporting 0 when the cells referred in the formula are all empty   [C 75.01 - LIQUIDITY COVERAGE – COLLATERAL SWAPS](#_LIQUIDITY_COVERAGE_–)   * **Columns and Measures**   + **Columns 070 and 080:** New logic to calculate the outflows and inflows amount and taking into account the regulatory exceptions. Removing of GENERIC\_NUMBER9 and 10 technical and functional mapping.   C 77.00 - LIQUIDITY COVERAGE – PERIMETER OF CONSOLIDATION   * **Columns and Measures**   + Column 050: Update the type of other entity with the correct value "Other institution"   Annex 5. List of generic fields used   * Update in the GENERIC\_FIELD3 regulatory mapping description.   + GENERIC\_NUMBER9 and 10 technical and functional mapping are removed because they are no more used. | |
| 2020-12 | | **Reason(s) for configuration file update**   * Regulatory update: EBA2.9.1.1 taxonomy implementation and validation rules updates * Bug fixes   **Changes Outline**  [C 73.00 - LIQUIDITY COVERAGE - OUTFLOWS](#_LIQUIDITY_COVERAGE_-)   * [**Report specifications:**](#_Report_specifications_1)   + **Rows 1370**: update the functional filters of to take into account non-netted FX derivatives   [C 74.00 - LIQUIDITY COVERAGE - INFLOWS](#_LIQUIDITY_COVERAGE_-_1)   * [**Report specifications:**](#_Report_specifications_2)   + **Row 450:** update the functional filters of to take into account non-netted FX derivatives   + **Row 200:** Update the functional filters of correctly take into account the ACCOUNT deals with no contractual end date (MATURITY\_DATE\_STATUS = '0') | |
| 2019-51 | | **Reason(s) for configuration file update**   * Regulatory update: EBA2.9.1 taxonomy implementation and validation rules updates * Bug fixes   **Changes Outline**  [C 73.00 - LIQUIDITY COVERAGE - OUTFLOWS](#_LIQUIDITY_COVERAGE_-)   * [**Report specifications:**](#_Report_specifications_1)   + **Rows 730-750, 780 and 870:** New filter defined according to clarification shared by ECB on the application of the article 2.3 of the LCR DA regulation.   + **Rows 912-916:** New logic defined to correctly report the difference between the contractual commitments to extend funding to non-financial customers and the amount of inflows from such customers referred to by Article 32(3)(a) when the former exceeds the latter.   + **Row 918:** Exclusion of forward facility transactions already reported on row 780 from the scope of the forward transactions * **Columns and Measures**   + **COLUMN 010 – AMOUNT and COLUMN 060 - OUTFLO**W: Update in the amount calculation of the rows 912-916 to correctly report the difference between the contractual commitments to extend funding to non-financial customers and the amount of inflows from such customers referred to by Article 32(3)(a) when the former exceeds the latter.   [C 74.00 - LIQUIDITY COVERAGE - INFLOWS](#_LIQUIDITY_COVERAGE_-_1)   * [**Report specifications:**](#_Report_specifications_2)   + **Row 260:** Exclusion of cash due from equity instruments sold but not yet settled (to report on row 210) and forward derivative transactions from the scope of the forward transactions   + **Rows 263-345:** update of the common functional filters to exclude all Open maturing Reverse Repo deals with notice period > 30 days   + **Row 420:** Technical update to exclude from the non-significant currency sheets from the generated reports   [C 76.00 - LIQUIDITY COVERAGE – CALCULATIONS (C 76.00)](#_LIQUIDITY_COVERAGE_–)   * + Update in the post publication formulas especially for rows 050, 060, 110, 120, 170, 180, 230, 240 and 280 | |
| 2019-39 | | **Reason(s) for configuration file update**   * Regulatory update: EBA2.9 taxonomy implementation and validation rules updates * Bug fixes   **Changes Outline**  [C 72.00 - LIQUIDITY COVERAGE - LIQUID ASSETS](#_Data_filter)   * [**Report specifications:**](#_Report_specifications_1)   + **Row 100:** update the row filter to remove the entity type 'RGLA\_SOV', 'PSE\_SOV' mistakenly added. In fact the item 1.1.1.7 is dedicated only to central government and central bank assets   [C 73.00 - LIQUIDITY COVERAGE - OUTFLOWS](#_LIQUIDITY_COVERAGE_-)   * **[Report specifications:](#_Report_specifications_1)**    + **Row 80:** According to Article 24 of the LCR DA regulations, the stable deposits should receive an outflow rate of 5%. The functional mapping is updated to exclude all the stable deposits (outflow rate different from 5%) in the scope of the line item 1.1.1.4   + **Row 918:** According to the Decision tree on rows of the template C 73.00 of Annex XXIV, #1, 2 and 3, the forward transactions that start within the 30 day time horizon and mature after the 30-day horizon where the initial leg produces a net outflow should be reported in the line item 1.1.8.6 Others. A new functional mapping has been added to flag these transaction in priority.   [C 74.00 - LIQUIDITY COVERAGE - INFLOWS](#_LIQUIDITY_COVERAGE_-_1)   * [**Report specifications:**](#_Report_specifications_2)   + **Row 260:** According to the Decision tree on rows of the template C 74.00 of Annex XXIV, #2, 3 and 4, the forward transactions that start within the 30 day horizon and mature after the 30-day horizon where the initial leg produces a net inflow should be reported in the line item 1.1.11. (other inflows). A new functional mapping has been added to flag these transaction in priority.   [C 75.00 - LIQUIDITY COVERAGE – COLLATERAL SWAPS](#_LIQUIDITY_COVERAGE_–)   * **[Columns and Measures](#_Columns_and_Measures)**   + **Column 070** (outflows) and **Column 080**(inflows): Update in the column formulas to correctly include all the deals for which there is no exceptions about the inflow or outflow amount to report (cf. paragraphs 2 and 3 of section 3.1 of the C75 report instructions). | |
| 2019-31 | | **Reason(s) for configuration file update**   * Regulatory update: EBA2.9 taxonomy implementation and validation rules updates * Bug fixes   **Changes Outline**  [C 72.00 - LIQUIDITY COVERAGE - LIQUID ASSETS](#_Data_filter)   * [**Report specifications:**](#_Report_specifications_1)   + Row 190: update the row filter to use the product type of the underlying security (SUB\_LIQ\_PRODUCT\_TYPE) instead of the transaction type (LIQ\_PRODUCT\_TYPE).   [C 73.00 - LIQUIDITY COVERAGE - OUTFLOWS](#_LIQUIDITY_COVERAGE_-)   * **[Report specifications:](#_Report_specifications_1)**    + Row 100: According to Article 25.5 of the LCR DA regulations, there is no requirement to report only the protected part of "Retail deposits in third countries where a higher outflow is applied". So the condition NVL(IS\_PROTECTED, 'F') = 'T' is removed from the row filter   + Row 160 - 180: Addition filter on NVL(IS\_OPERATIONAL, 'T') = 'T' to retrieve only the operational deals   + Row 260: According to Article 28.1 of LCR DA regulation, the condition LCR\_WEIGHT\_OUTFLOW = 20 is not required, as the regulation stipulates that "Non-operational deposits by other customers" should have 40% outflow when not covered by DGS. So the condition LCR\_WEIGHT\_OUTFLOW = 20 is removed from the row filter.   + Rows 500, 650 and 1180: Addition of the 'BANK\_AS\_CORP' entity type in the list of the Credit institutions   + Row 780: New logic defined to identify the “planned outflows related to renewal or extension of new retail or wholesale loans”   + Row 900: update the row filter in order to include the aggregated positions on securities and derivatives (by adding the condition or BIS\_ENTITY\_TYPE is null)   + Row 780: Update in the row filter according to changes in the report. Use FACILITY table deals instead of LOANDEPO table.   + Memorandum item 4: all the 4.x items are not exclusive and should be defined in different technical dimensions   [C 74.00 - LIQUIDITY COVERAGE - INFLOWS](#_LIQUIDITY_COVERAGE_-_1)   * [**Report specifications:**](#_Report_specifications_2)   + Row 80 (item 1.1.1.2.3): Add missing entity types MDB and MDB\_PREF\_20 in the row filter * [**Columns and Measures**](#_Columns_and_Measures_1)   + Columns080-100 (Applicable weight)**: Calculation of the applicable is simplified. In the new ITS, the exception applicable to the secured transactions is removed.**   + Column 140-160 (Inflow): **In the new ITS the exception applicable to the** inflows from **secured transactions is removed.**   [C 75.00 - LIQUIDITY COVERAGE – COLLATERAL SWAPS](#_LIQUIDITY_COVERAGE_–)   * **Data filter**   + The posted collateral to cover derivative positions are removed from the scope of the report * [**Technical specifications**](#_Technical_specifications_2)   + Update in the GENERIC\_NUMBER10 regulatory mappings in order to apply the exceptions about outflow only when the counterparty is a domestic central bank. * **[Report specifications:](#_Report_specifications_3)**    + Update memorandum items settings to enable double counting between row 1103, row 1107 and 1115-1144. * **[Columns and Measures](#_Columns_and_Measures)**   + Column 060 (applicable weight): New column to report the applicable weight   + Column 070 (outflows) and Column 080(inflows): Change in the logic to calculate the outflows and inflows according to the new reporting instructions   Regulatory updates:   * Impact of the new taxonomy version 2.9 and the LCR amending act (cf. attached document) | |
| 2018-42 | | **Reason(s) for configuration file update**   * Regulatory update * Bug fixes   **Changes Outline**  Regulatory update   * Use of the latest 2.8.1.1 XBRL taxonomy and validation rules (<https://www.eba.europa.eu/risk-analysis-and-data/reporting-frameworks/reporting-framework-2.8>)   [Cross currency repo](#_Cross-currency_repo_(Only)   * Updates in the reports mapping to correctly report the cross currency repo (available only for customers on RFO5.1.1 and above)   [C 73.00 - LIQUIDITY COVERAGE - OUTFLOWS](#_LIQUIDITY_COVERAGE_-)   * **[Report specifications:](#_Report_specifications_1)**    + **Rows 280, 290, 400-900:** Change in eval orders in the GENERIC\_FIELD10 functional mapping in order to process item 'O\_1.1.7.2' in priority over item 'O\_1.1.4.10.1'   + **Row 110:** Update in the row filter to report only deals with LCR\_WEIGHT\_OUTFLOW =10   + **Row 230:** Update in the row filter to report only deal with LCR\_WEIGHT\_OUTFLOW = 100. The filter on MATURITY\_DATE\_STATUS is no more needed.   + **Row 250 and 260:** Update in the row filter to report only deal with LCR\_WEIGHT\_OUTFLOW = 20. The filter on MATURITY\_DATE\_STATUS is no more needed.   + **Row 300:** Update in the row filter to add the new liquidity product type created to source the outflows from downgrade triggers.   + **Row 730:** Exclusion of uncommitted trade finance products as they should be reported on row 860   + **Row 940:** New row filter to correctly exclude the EHQ Covered Bonds collateral (available only for customers on RFO5.2 and above)   + **Rows 1220-1250:** Update in the row filter by removing the condition on MATURITY\_DATE\_STATUS to ensure consistency with filters in rows 230 and 240.   + **Row1310:** Update in the row filter in order to correctly report the cash outflow deriving from underlying collateral * **[Columns and Measures](#_Columns_and_Measures)**   + **Column 020 (Amount):** Change in the source of amount to report on row 1310. Use -1 \* (n\_outflow+i\_outflow) instead of -1\*nvl(LCR\_AMOUNT\_OUTFLOW,0)   [C 74.00 - LIQUIDITY COVERAGE - INFLOWS](#_LIQUIDITY_COVERAGE_-_1)   * [**Report specifications:**](#_Report_specifications_2)   + **Row 260:** update in the row filter to report only deals with 100 % inflow rate (cf. Article 32.2 of the LCR DA regulation)   + **Row 510:** this row corresponds to the sum of deals already reported on rows 170, 200-240 and 260 with additional condition on (IS\_PROTECTED='T' OR INTERCO='L')   [C 75.00 - LIQUIDITY COVERAGE – COLLATERAL SWAPS](#_LIQUIDITY_COVERAGE_–)   * [**Technical specifications**](#_Technical_specifications_2)   + Addition of new GENERIC\_NUMBER9 and 10 regulatory mappings in order to take into account the exceptions about inflow or outflow to report on collateral swap transactions * **[Report specifications:](#_Report_specifications_3)**    + **Row 740:** extension of the row filter to correctly take into account all the deals where borrowed collateral has been used to cover short positions * **[Columns and Measures](#_Columns_and_Measures_2)**   + **Columns 010 and 020**: Change in the columns formula to avoid duplicates in the reporting amounts this is useful because of the changes implies by regulatory exception management.   + **Columns 050 and 060:** Changes in the column formulas to correctly report 0 outflow for all the Collateral swaps transactions when the counterparty is a central bank, and 0 inflow for all the Collateral swaps transactions when collateral obtained is re-hypothecated to cover short positions that can be extended beyond 30 days | |
| 2017-51 | | **Reason(s) for configuration file update**   * Regulatory update * Bug fixes   **Changes Outline**  Regulatory update   * Use of the latest 2.7.0.1 XBRL taxonomy and validation rules ([https://www.eba.europa.eu/risk-analysis-and-data/reporting-frameworks/reporting-framework-2.](https://www.eba.europa.eu/risk-analysis-and-data/reporting-frameworks/reporting-framework-2.6)7)   [C 72.00 - LIQUIDITY COVERAGE - LIQUID ASSETS](#_Data_filter)   * [**Report specifications:**](#_Report_specifications_1)   + Row 250: New entity types 'PSE\_SOV' and 'RGLA\_SOV' are added to the SUB\_BIS\_GUARANTOR\_TYPE list   + Row 590: New logic defined   [C 73.00 - LIQUIDITY COVERAGE - OUTFLOWS](#_Technical_specifications)   * [**Report specifications:**](#_Report_specifications_1)   + Rows 80, 90, 100, 110: Update of the stable deposits definition   + Rows 140, 150, 190, 200, 1180-1210: Update in the Operational deposits definition   + Rows 230, 240, 190, 1220-1250, 1350: Update in the Non-operational deposits definition   + Rows 190, 230, 540, 570, 710, 830, 840, 1190, 1220-1250, 1260, 1290: Extension of the list of entity type to the following new types: 'SF\_AS\_CORP', 'CLEARING\_COR', 'EXCHANGE\_COR', 'BANK\_AS\_CORP'   + Row 440: Removing filter on the eligibility level and addition of new condition to report other outflows on eligible assets   + Row 1150: Update of the filter to take into account the ACCOUNT table instruments   + Row 1250: Update in the definition of other customers by excluding entity types already reported in rows 1210 to 1240.   + Row 1310: Update in the filter to exclude all forward REPO   + Row 540: Addition of missing entity types 'FINAN\_FIRM', 'MMF', 'HEDGE\_FUND', 'PENSION\_FUND'   [C 74.00 - LIQUIDITY COVERAGE - INFLOWS](#_Technical_specifications)   * [**Report specifications:**](#_Report_specifications_1)   + Row 30, 100, 480: Extension of the list of entity type to the following new types: 'SF\_AS\_CORP', 'CLEARING\_COR', 'EXCHANGE\_COR', 'BANK\_AS\_CORP'   + Row 140: update in the Common criteria to take into account the new logic to filter the non operational deposit   + Row 170: Remove of the condition ASSET\_LIABILITY='A' to enable to capture inflows on off balance sheet items   + Row 260: Update of the filter to take into account the EBA's Q&A 2014\_1576 (Nostro account following)   + Row 420: New logic defined to report the Difference between total weighted inflows and total weighted outflows arising from transactions in third countries where there are transfer restrictions or which are denominated in non-convertible currencies   + Row 500: Update in the filter to report only securities issued by a parent or a subsidiary of the credit institution   + Rows 030-160: Exclusion of the 'TRADE\_FINANCE' as LIQ\_PRODUCT\_TYPE from the scope of product to report   + Row 200: Wrong condition on the MATURITY\_DATE\_STATUS is removed   C 75.00 - LIQUIDITY COVERAGE – COLLATERAL SWAPS   * [**Report specifications:**](#_Report_specifications_1)   + Row 740: Update in the row filter to extend the scope of deals to report | |
| 2017-46 | **Reason(s) for configuration file update**   * Regulatory update   **Changes Outline**  Regulatory update   * Use of the latest 2.7 XBRL taxonomy and validation rules (<https://www.eba.europa.eu/risk-analysis-and-data/reporting-frameworks/reporting-framework-2.7>) | |
| 2017-12 | **Reason(s) for configuration file update**   * Regulatory update * Bug fixes   **Changes Outline**  Regulatory update   * Use of the latest 2.6 XBRL taxonomy and validation rules (<https://www.eba.europa.eu/risk-analysis-and-data/reporting-frameworks/reporting-framework-2.6>)   [C 72.00 - LIQUIDITY COVERAGE - LIQUID ASSETS](#_Data_filter)  [C 73.00 - LIQUIDITY COVERAGE - OUTFLOWS](#_Technical_specifications)   * [**Report specifications:**](#_Report_specifications_1)   Row 1180: Remove the ‘PSE’ entity type from the row filter | |
| 2017-12 | **Reason(s) for configuration file update**   * Regulatory update * Bug fixes   **Changes Outline**  Regulatory update   * Use of the latest 2.6 XBRL taxonomy and validation rules (<https://www.eba.europa.eu/risk-analysis-and-data/reporting-frameworks/reporting-framework-2.6>)   [C 72.00 - LIQUIDITY COVERAGE - LIQUID ASSETS](#_Data_filter)   * Data filter (§4.1): Remove the filter on TD\_ID=0 from the common filter (aggregation set "where clause") * [**Report specifications:**](#_Report_specifications_1)New formula defined to filtered:   + Row 360: Use 'COMMERCIAL\_PAPER' instead of 'COMMERCIAL\_BOND' as liquidity product type | |
| 2016-36 | **Reason(s) for configuration file update**   * Regulatory update * Bug fixes   **Changes Outline**  Regulatory update   * Use of the latest 2.5.01 XBRL taxonomy and validation rules (<http://www.eba.europa.eu/regulation-and-policy/supervisory-reporting/implementing-technical-standard-on-supervisory-reporting-data-point-model->)   [C 73.00 - LIQUIDITY COVERAGE - OUTFLOWS](#_Technical_specifications)   * [**Report specifications:**](#_Report_specifications_1)New formula defined to filtered:   + the outflows from interdependent liabilities based on attribute\_7 (Row 1170)   + the funding commitment from non-financial customers based LONADEPO contracts (Row 1260)   + SFT monitoring based on values of column CUSTOMER\_FIELD9 (Row 1280)   + The Fx outflows based on the netting type (Row 1370)   + New condition ASSET\_LIABILITY='L' is added to the row 1150 definition * [**Columns and Measures**](#_Columns_and_Measures)   + **column 020** (Market Value) and **column 030** (Value of collateral extended according to Article 9): addition of a filter on source\_table= 'T\_LSR in the fact formulas to exclude all the cash flow lines   [C 74.00 - LIQUIDITY COVERAGE - INFLOWS](#_Technical_specifications_1)   * [**Report specifications:**](#_Report_specifications_2)New formula defined to filtered:   + the inflows from interdependent assets based on attribute\_7 (Row 440)   + The Fx inflows based on the netting type (Row 450) * [**Columns and Measures**](#_Columns_and_Measures_1)   + **columns 010, 030, 040, 060, 110, 130, 140, 160:** (Market Value) use of NVL(ATTRIBUTE\_9, ‘X’) != 0.9 instead of ATTRIBUTE\_9 is not null to allow users to use the ATTRIBUTE\_9 for other purposes   [C 75.00 - LIQUIDITY COVERAGE – COLLATERAL SWAPS](#_LIQUIDITY_COVERAGE_–)   * [**Columns and Measures**](#_Columns_and_Measures_2)   + **columns 050 (Outflows):** new logic to apply according to the report 75 instructions: if amount in column 040 is greater than amount in column 020, the difference shall be reported in column 050   + **columns 060 (Outflows):** new logic to apply according to the report 75 instructions: if amount in column 020 is greater than amount in column 040, the difference shall be reported in column 060 | |
| 2016-26 | **Reason(s) for configuration file update**   * Regulatory update * Bug fixes   **Changes Outline**  Regulatory update   * Addition of the latest 2.4.1.1 XBRL taxonomy and validation rules   QlikView compliance   * ALL reports technical review and descriptions for QV compliance   sheets by significant currency management   * New logic to manage the sheets by significant currency including the new sheet name "OTH" for Other currencies | | |
| 2016-09 | **Reason(s) for configuration file update**   * Regulatory update * Bug fixes   **Changes Outline**  Regulatory update   * Addition of the latest 2.4 XBRL taxonomy and validation rules   [C 73.00 - LIQUIDITY COVERAGE - OUTFLOWS](#_Technical_specifications)   * Rows 920-1120: add the conditions VALUE\_DATE\_STATUS = '0' and MATURITY\_DATE\_STATUS in ('0', '1') to the Common criteria for section 1.2 to exclude forward starting repos that mature within 30 days.   [C 74.00 - LIQUIDITY COVERAGE - INFLOWS](#_Technical_specifications_1)   * Col 110-130, rows 270-360, 490: Use LCR\_HAIRCUT instead of LCR\_WEIGHT\_INFLOW in the fact formula | | |
| 2016-05 | **Reason(s) for configuration file update**   * Bug fixes * Multicurrency reporting   **Changes Outline**  [Multicurrency reporting](#_Multicurrency_reporting)  Application of the new multicurrency reporting compliant with the EBA 2.4 XBRL taxonomy version: All the amounts to be reported in the sheets by significant currency are divided by the EXCHANGE\_RATE.  [C 72.00 - LIQUIDITY COVERAGE - LIQUID ASSETS](#_Data_filter)   * Row 240: New entity types 'PSE\_SOV', 'RGLA\_SOV' to be added to the list of the SUB\_BIS\_ENTITY\_TYPE and SUB\_BIS\_GUARANTOR\_TYPE   [C 73.00 - LIQUIDITY COVERAGE - OUTFLOWS](#_Technical_specifications)   * Row 340: Use NETTING\_TYPE in ('DERIV\_NETTING','FX\_DERIV\_NETTING') instead of NETTING\_TYPE = 'DERIV\_NETTING' * Row 910: the existing formula should be replaced by the following: lcr \_amount\_outflow <>0 and lcr\_weigt\_outflow <>0   [C 74.00 - LIQUIDITY COVERAGE - INFLOWS](#_Technical_specifications_1)   * Row 240: Use NETTING\_TYPE in ('DERIV\_NETTING','FX\_DERIV\_NETTING') instead of NETTING\_ID is not null * Row 180: add new condition MATURITY\_DATE\_STATUS ='1' to filter only transactions that mature in the next 30 days. * Row 190 and 500: value\_date\_status='0' should be removed as in case of cash flow nettings, the value\_date\_status is not filled * common filter for item 1.1.1: New entity types 'BANK\_SOV' and 'ECB' to be added to the list of the BIS\_ENTITY\_TYPE * columns c010, c030, c040, c060, c110, c130, c140, c160: add addition condition to the "case when"  and ATTRIBUTE\_9 is null  to avoid double counting of transactions where attribute\_9=0.90 in these columns. * columns c010- c020- c030 for row 270-400, 490, reverse repo section: the fact formula become CASE WHEN NVL(INFLOW\_CAP, ‘T’)= ‘T’ and ATTRIBUTE\_9 is null and SOURCE\_TABLE=‘T\_LSR’ THEN OUTSTANDING else 0 END * Column 140-160: for Rows 290-350, 490: new formula to apply   Col 140: Max(Col010-Col110, 0)  Col 150: Max(Col020-Col120, 0)  Col 160: Max(Col030-Col130, 0)   * Row 260: the existing formula should be replaced by the following: lcr \_amount\_inflow <>0 and lcr\_weigt\_inflow <>0 | | |

# Product version/ Data Model enhancements

This LCR reporting mapping requires **RiskFoundation 5.1.2 as** minimum version.

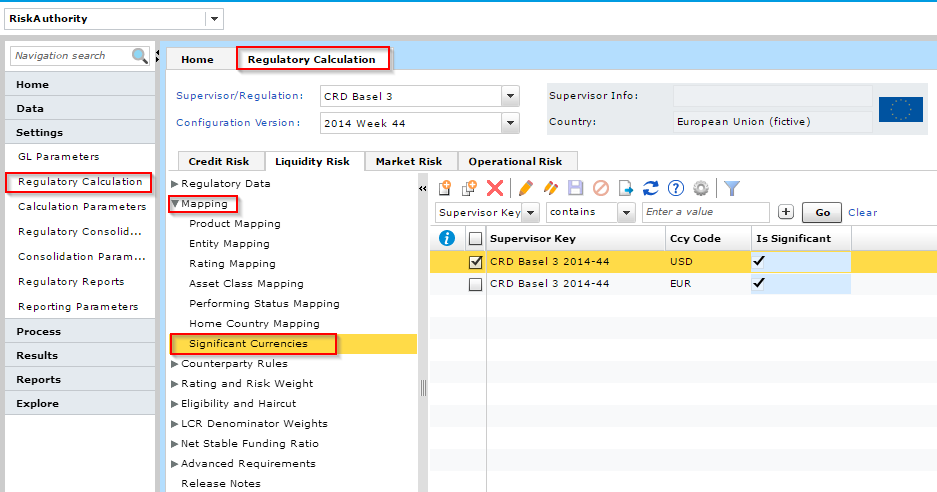
# Significant Currency Breakdown

As a reminder, note that Article 415(2) of the Regulation (EU) No 575/2013 stipulates that an institution **shall report separately** to the competent authorities of the home Member State the items subject to liquidity risk reporting in a **currency different from the reporting currency** when it has:

aggregate liabilities in that currency, different from the single currency used for reporting, amounting to or **exceeding 5% of the institution’s** or the single liquidity sub-group’s total liabilities, or

a **significant branch**, as defined in Article 52 CRD, in a host Member State using a currency different from the reporting currency.

These significant currencies must be declared in the param table LIQ\_SIGN\_CCY or manually in regulatory mapping under Regulatory calculation



In case of derivatives netting, the application generates:

* a netted line for each significant currency
* a netted line for each non-significant currency
* an additional line that aggregates the results whatever the currency (ccy\_code = 'A\*\*').
* an additional line aggregates the results for all the non-significant currencies (ccy\_code = 'O\*\*').

# Multicurrency reporting

According to Article 415(2.a) of the CRR, the reporting of data in each significant currency shall be done using the significant currency itself.

Since the 2.4 taxonomy version, EBA allows the reporting in original currencies.

The following rules should then be applied for LCR reporting configuration files.

For:

**Total sheets:** the data should continue to be converted in the reporting currency.

**Sheets by significant currency:** the data should be reported in the original currency of the transactions.

# Cross-currency repo (Only for RFO5.1.1 and above)

From RFo5.1.1 version, 2 new columns (SUB\_CCY\_CODE and SUB\_EXCHANGE\_RATE) have been added to the liquidity risk results tables in order to record the currency (and its exchange rate) of underlying assets, of the CROSS-CURRENCY REPO deals.

Therefore, for a repo,

* CCY\_CODE and EXCHANGE\_RATE are used to record the currency information of the cash leg, and
* SUB\_CCY\_CODE and SUB\_EXCHANGE\_RATE are used to record the currency information of the security leg

# LIQUIDITY COVERAGE - LIQUID ASSETS (C 72.00)

This report contains information about assets for the purpose of reporting the liquidity coverage requirement as specified in Commission delegated regulation (EU) No 2015/61.

## Data filter

LIQUID ASSETS (C 72.00) is built using results from the reporting interface table T\_LR\_BUFFER.

The table T\_LR\_BUFFER contains deals that could be eligible to the numerator of the liquidity coverage ratio. The level of aggregation is the contract reference of the deal.

To select the exposures to be reported in the LIQUID ASSETS (C 72.00), the following filter is applied.

|  |
| --- |
| (not (NVL(TRAPPING\_REASON, 'OTH') = 'CAP' and NVL(TRAPPING\_COMPANY, 'CPY') in (select company\_code from CONFIG\_PARAM\_SR)) and (NETTING\_SUM>0 or NETTING\_SUM is null)) OR (FLAG\_ADJUSTMENT is not null) |

Filter Explanation:

* ***not (NVL(TRAPPING\_REASON, 'OTH') = 'CAP' and NVL(TRAPPING\_COMPANY, 'CPY') in (select company\_code from CONFIG\_PARAM\_SR)):*** The level 2 cap is applied in EBA LCR template via excel formula, so the amount to be reported should be the one before the cap hence the negative "deduction line" (trapping reason = 'CAP') inserted by RiskAuthority to reduce HQLA amounts shall not be considered. This is true for the cap at consolidation level, the one done at solo level is still valid (the deduction lines inserted for level 2 cap at solo level are not filtered).
* ***(NETTING\_SUM>0 or NETTING\_SUM is null):*** to exclude all the aggregated positions on securities (with the same security reference) eligible or not to the buffer where the netting position is negative. The netting of positions on securities is done only when the “Net Positions Options” parameter “Enable Net Positions” is activated in Calculation Parameters.
* ***FLAG\_ADJUSTMENT is not null:*** to take into account all the manual adjustments on columns other than those used in the data filter

## Dimensions definition

The scope of the assets to report in this section contains all asset eligible for the LCR numerator after having applied the operational requirements.

All the asset eligible for this section are flag as T (true) in the dimension IS\_LCR\_ELIGIBLE of the table T\_LR\_BUFFER.

|  |  |
| --- | --- |
| IS\_LCR\_ELIGIBLE | This flag indicates if an asset is eligible for the LCR numerator after having applied the operational requirements. It is independent on the ELIGIBILITY\_LEVEL field. Possible values: -T : The asset is eligible for the LCR numerator. -F : The asset is not eligible for the LCR numerator. For example, it isn't a contingent source or it is outside control of the treasurer. |

The section is break downed by liquidity product type (use of dimensions LIQ\_PRODUCT\_TYPE or SUB\_LIQ\_PRODUCT\_TYPE).

|  |  |
| --- | --- |
| LIQ\_PRODUCT\_TYPE | Regulatory product type. This field is assessed during the process as a result of the liquidity product mapping. |
| SUB\_LIQ\_PRODUCT\_TYPE | Underlying's regulatory product type. |

Other dimensions used:

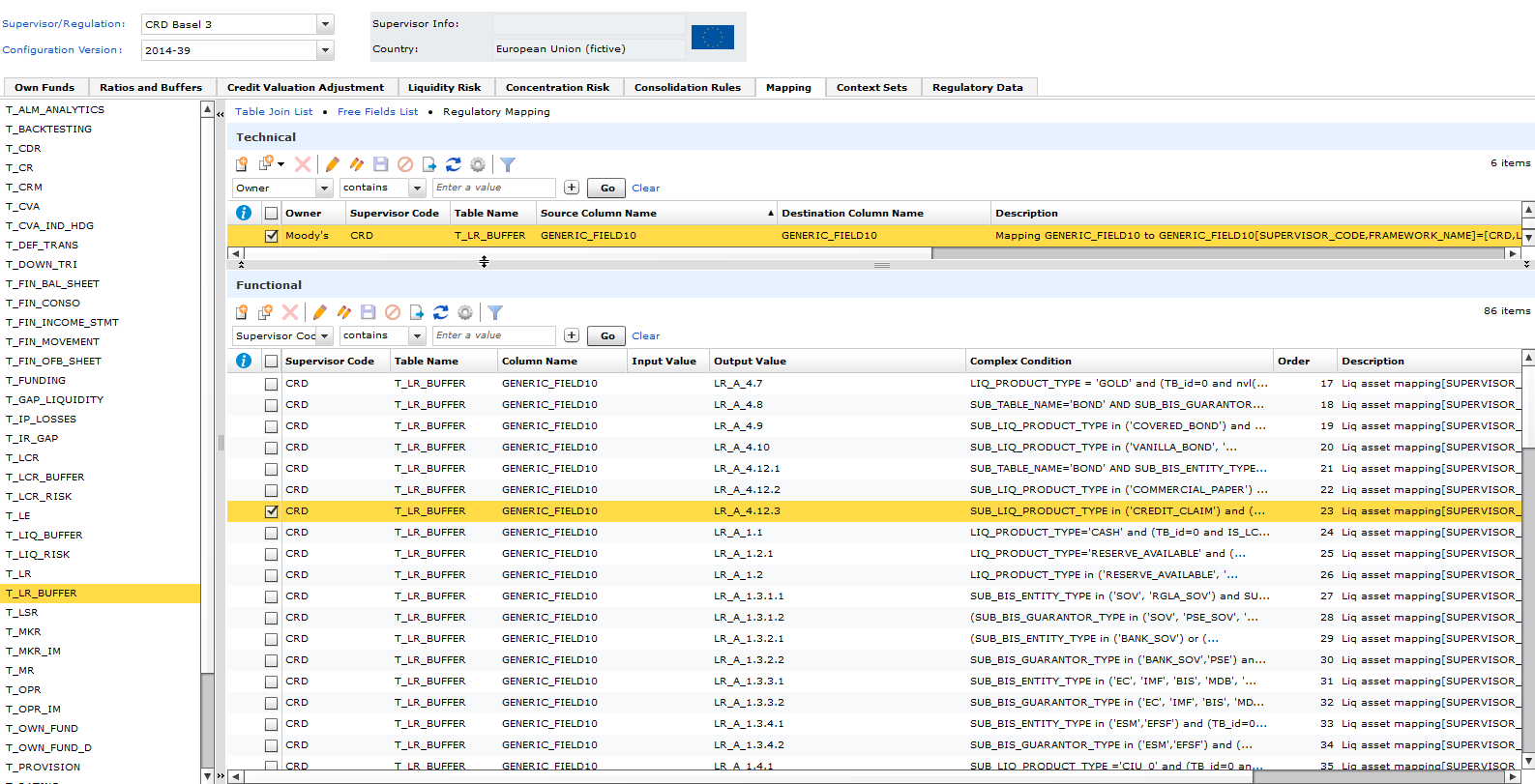
|  |  |
| --- | --- |
| ELIGIBILITY\_LEVEL | Eligibility level of a given asset for the LCR buffer calculation, resulting from the liquidity buffer eligibility rules (LIQ\_BUF\_ELIGIBILITY table) and without taking into account the Operational Requirements defined in the Basel III regulation (see the IS\_LCR\_ELIGIBLE field for more information).  Possible values:  - 1: Eligible level 1  - 2: Eligible level 2  - R: Recognized  - U: Unrecognized |
| SUB\_ELIGIBILITY\_LEVEL | Sub-eligibility level of level 1 and level 2 High Quality Liquid Assets (HQLAs) eligible for the LCR numerator calculation. Possible values from the ELIGIBILITY\_DEF table. |
| BIS\_ENTITY\_TYPE, SUB\_BIS\_ENTITY\_TYPE | Regulatory entity type of the original issuer of the underlying security (Obligor and not the Guarantor), resulting from the entity mapping phase. Possible values in the BIS\_ENTITY\_TYPE table. |
| SUB\_BIS\_GUARANTOR\_TYPE | For security transactions, regulatory entity type of the guarantor of the security(SECURITY.GUARANTOR\_CODE) resulting from the entity mapping phase (BIS\_ENTITY\_MAPPING table). Possible values from the BIS\_ENTITY\_TYPE table. |
| TRAPPING\_REASON | Used only for deduction rows (a negative amount in the amount\_stock\_dirty column) resulting from calculations of portability, convertibility, or cap of level 2 assets. Its value identifies the process that inserted this row. Possible values:  - PORT: represents those deductions lines resulting from the level 2 assets adjustments;  - CONV: represents those deductions lines resulting from non-convertibililty adjustments  - CAP: represents those deductions lines resulting from the non-portability adjustments  (If the field is empty, then the row is not a deduction row.) |

## Technical specifications

Each row in the table T\_LR\_BUFFER will be flagged with the row items via a functional mapping in the column GENERIC\_FIELD10.

The GENERIC\_FIELD10 mapping is defined in

Regulatory consolidation > Mapping for the result table T\_LR\_BUFFER



During the generation of the report C 72.00, the value of the column GENERIC\_FIELD10 will be used to aggregate result in the report.

For example, all the possible contracts that are expected to flow into the row 050 (1.1.1.2. Withdrawable central bank reserves) are flagged in the column GENERIC\_FIELD10 of the table T\_LR\_BUFFER with the value LA\_1.1.1.2

All the rows that cannot be mapped with an existing complex conditions should be flagged with the value **'Not captured'**.

### Sheets per 'significant currency' management

**Sheet 'TOTAL':**

No filter to apply. The sheet total gathers all contracts whatever the type of currency (significant or non-significant).

**Sheets per 'significant currency':**

The following filter should be applied to exclude, from the scope of data from T\_LR\_BUFFER, all lines resulting from non-significant currencies contracts

|  |
| --- |
| is\_significant\_currency = 'T' |

**Note:** All the amounts to be reported in the sheets by significant currency should be divided by the EXCHANGE\_RATE.

### Report specifications

| **Row** | **Item** | **Eval order** |
| --- | --- | --- |
| 10 | **1. TOTAL UNADJUSTED LIQUID ASSETS** |  |
| Title II of Commission delegated regulation (EU) No 2015/61 |
|  |
| Sum of items 1.1 and 1.2 |
| 20 | **1.1. TOTAL UNADJUSTED LEVEL 1 ASSETS** |  |
| Articles 10, 15, 16 and 19 of Commission delegated regulation (EU) No. 2015/61 |
|  |
| Sum of items 1.1.1 and 1.1.2 |
| 30 | **1.1.1. Total unadjusted LEVEL 1 assets excluding extremely high quality covered bonds** |  |
| Articles 10, 15, 16 and 19 of Commission delegated regulation (EU) No. 2015/61 |
|  |
| Sum of items 1.1.1.1 to 1.1.1.14 |
|  |
| **Common criteria for section 1.1.1:** |
| IS\_LCR\_ELIGIBLE = 'T' andELIGIBILITY\_LEVEL = '1' |
| 40 | 1.1.1.1. Coins and banknotes | 2 |
| Article 10 (1)(a) of Commission delegated regulation (EU) No. 2015/61 |
|  |
| … and LIQ\_PRODUCT\_TYPE='CASH' |
| 50 | 1.1.1.2. Withdrawable central bank reserves | 3 |
| Articles 10(1)(b)(iii) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and LIQ\_PRODUCT\_TYPE = 'RESERVE\_AVAILABLE' |
| 60 | 1.1.1.3. Central bank assets | 10 |
| Articles 10(1)(b)(i) and (ii) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and (SUB\_BIS\_ENTITY\_TYPE in ('BANK\_SOV', 'ECB') or SUB\_BIS\_GUARANTOR\_TYPE in ('BANK\_SOV', 'ECB')) and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) |
| 70 | 1.1.1.4. Central government assets | 11 |
| Articles 10(1)(c)(i) and (ii) of Commission delegated regulation (EU) No. 2015/61 |
|  |
| … and (SUB\_BIS\_ENTITY\_TYPE ='SOV' or SUB\_BIS\_GUARANTOR\_TYPE ='SOV') and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) |
| 80 | 1.1.1.5. Regional government / local authorities assets | 12 |
| Articles 10(1)(c)(iii) and (iv) of Commission delegated regulation (EU) No. 2015/61 |
|  |
| … and (SUB\_BIS\_ENTITY\_TYPE in ('LA\_SOV', 'RGLA\_SOV') or SUB\_BIS\_GUARANTOR\_TYPE in ('LA\_SOV', 'RGLA\_SOV')) and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) |
| 90 | 1.1.1.6. Public Sector Entity assets | 13 |
| Article 10(1)(c)(v) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and (SUB\_BIS\_ENTITY\_TYPE = 'PSE\_SOV' or SUB\_BIS\_GUARANTOR\_TYPE = 'PSE\_SOV') and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) |
| 100 | 1.1.1.7. Recognisable domestic and foreign currency central government and central bank assets | 4 |
| Article 10(1)(d) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and SUB\_ELIGIBILITY\_LEVEL in('1\_DOM', '1\_FGN') and (SUB\_BIS\_ENTITY\_TYPE in ('BANK\_SOV', 'SOV') or SUB\_BIS\_GUARANTOR\_TYPE in ('BANK\_SOV', 'SOV')) and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) |
| 110 | 1.1.1.8. Credit institution (protected by Member State government, promotional lender) assets | 8 |
| Articles 10(1)(e)(i) and (ii) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … AND (LIQ\_PRODUCT\_TYPE like 'FOR\_PROMO\_LOAN%' or SUB\_BIS\_ENTITY\_TYPE ='BANK\_GOV') |
| 120 | 1.1.1.9. Multilateral development bank and international organisations assets | 9 |
| Article 10(1)(g) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and (SUB\_BIS\_ENTITY\_TYPE in ('MDB\_PREF\_0', 'EIF', 'SUPRA', 'ESM','EFSF') or SUB\_BIS\_GUARANTOR\_TYPE in ('MDB\_PREF\_0', 'EIF', 'SUPRA', 'ESM','EFSF')) and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) |
| 130 | 1.1.1.10. Qualifying CIU shares/units: underlying is coins/banknotes and/or central bank exposure | 5 |
| Article 15(2)(a) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and (SUB\_LIQ\_PRODUCT\_TYPE ='CIU\_0' or (LCR\_HAIRCUT='0' and CUSTOMER\_FIELD10='CIU')) |
| 140 | 1.1.1.11. Qualifying CIU shares/units: underlying is Level 1 assets excluding extremely high quality covered bonds | 6 |
| Article 15(2)(b) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and (SUB\_LIQ\_PRODUCT\_TYPE ='CIU\_5' or (LCR\_HAIRCUT='5' and CUSTOMER\_FIELD10='CIU')) |
| 150 | 1.1.1.12. Alternative Liquidity Approaches: Central bank credit facility | 7 |
| Article 19(1)(b) of Commission delegated regulation (EU) No. 2015/61 |
|  |
| … and LIQ\_PRODUCT\_TYPE ='ALA\_CREDIT\_FACILITY' |
| 160 | 1.1.1.13. Central institutions: Level 1 assets excl. EHQ CB which are considered liquid assets for the depositing credit institution | 1 |
| Article 27(3) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and (LIQ\_PRODUCT\_TYPE = 'BANK\_COOP\_0' or (LCR\_HAIRCUT='0' and CUSTOMER\_FIELD10='COOP')) |
| 170 | 1.1.1.14. Alternative Liquidity Approaches: Inclusion of Level 2A assets recognised as Level 1 |  |
| Article 19(1)(c) of Commission delegated regulation (EU) No 2015/61 |
|  |
| Amount to report: cf. paragraph "Column and measures" |
| 180 | **1.1.2. Total unadjusted LEVEL 1 extremely high quality covered bonds** |  |
| Articles 10, 15 and 16 of Commission delegated regulation (EU) No 2015/61 |
|  |
| Sum of items 1.1.2.1 to 1.1.2.3 |
|  |
| **Common criteria for section 1.1.2:** |
| IS\_LCR\_ELIGIBLE = 'T' andELIGIBILITY\_LEVEL = '1' |
| 190 | 1.1.2.1. Extremely high quality covered bonds | 17 |
| Article 10(1)(f) of Commission delegated regulation (EU) No. 2015/61 |
|  |
| … and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' |
| 200 | 1.1.2.2. Qualifying CIU shares/units: underlying is extremely high quality covered bonds | 15 |
| Article 15(2)(c) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and (SUB\_LIQ\_PRODUCT\_TYPE = 'CIU\_12' or (LCR\_HAIRCUT=12 and CUSTOMER\_FIELD10='CIU')) |
| 210 | 1.1.2.3. Central institutions: Level 1 EHQ covered bonds which are considered liquid assets for the depositing credit institution | 16 |
| Article 27(3) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and (LIQ\_PRODUCT\_TYPE = 'BANK\_COOP\_7' or (LCR\_HAIRCUT=7 and CUSTOMER\_FIELD10='COOP')) |
| 220 | **1.2. TOTAL UNADJUSTED LEVEL 2 ASSETS** |  |
| Articles 11, 12, 13, 14, 15, 16 and 19 of Commission delegated regulation (EU) No 2015/61 |
|  |
| **Common criteria for section 1.2:** |
| IS\_LCR\_ELIGIBLE = 'T' andELIGIBILITY\_LEVEL = '2' |
| 230 | **1.2.1. Total unadjusted LEVEL 2A assets** |  |
| Articles 11, 15 and 19 of Commission delegated regulation (EU) No. 2015/61 |
|  |
| **Common criteria for section 1.2.1:** |
| … and SUB\_ELIGIBILITY\_LEVEL = '2A' |
| 240 | 1.2.1.1. Regional government / local authorities or Public Sector Entity assets (Member State, RW20%) | 20 |
| Article 11(1)(a) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and (SUB\_BIS\_ENTITY\_TYPE in ('PSE', 'LA', 'RGLA', 'PSE\_SOV', 'LA\_SOV', 'RGLA\_SOV') or SUB\_BIS\_GUARANTOR\_TYPE in ('PSE', 'LA', 'RGLA', 'PSE\_SOV', 'LA\_SOV', 'RGLA\_SOV')) and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and SUB\_INCORPORATION\_COUNTRY in ('AT', 'BE', 'BG', 'HR', 'CY', 'CZ', 'DK', 'EE', 'FI', 'FR', 'DE', 'GR', 'HU', 'IE', 'IT', 'LV', 'LT', 'LU', 'MT', 'NL', 'PL', 'PT', 'RO', 'SK', 'SI', 'ES', 'SE', 'GB', 'IS', 'LI', 'NO') |
| 250 | 1.2.1.2. Central bank or central / regional government or local authorities or Public Sector Entity assets (Third Country, RW20%) | 21 |
| Article 11(1)(b) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and (SUB\_BIS\_ENTITY\_TYPE in ('PSE', 'LA', 'RGLA', 'SOV','BANK\_SOV', 'PSE\_SOV', 'LA\_SOV', 'RGLA\_SOV') or SUB\_BIS\_GUARANTOR\_TYPE in ('PSE', 'LA', 'RGLA', 'SOV','BANK\_SOV', 'PSE\_SOV', 'LA\_SOV', 'RGLA\_SOV') and SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' |
| 260 | 1.2.1.3. High quality covered bonds (CQS2) | 22 |
| Article 11(1)(c) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_INCORPORATION\_COUNTRY in ('AT', 'BE', 'BG', 'HR', 'CY', 'CZ', 'DK', 'EE', 'FI', 'FR', 'DE', 'GR', 'HU', 'IE', 'IT', 'LV', 'LT', 'LU', 'MT', 'NL', 'PL', 'PT', 'RO', 'SK', 'SI', 'ES', 'SE', 'GB', 'IS', 'LI', 'NO') |
| 270 | 1.2.1.4. High quality covered bonds (Third Country, CQS1) | 23 |
| Article 11(1)(d) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' |
| 280 | 1.2.1.5. Corporate debt securities (CQS1) | 19 |
| Article 11(1)(e) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and (SUB\_BIS\_ENTITY\_TYPE like 'CORP%' or SUB\_BIS\_ENTITY\_TYPE in ('SME','SME\_CF','SME\_EU','SME\_IPRE','SME\_OF','SME\_PF','SME\_HVCRE')) and SUB\_LIQ\_PRODUCT\_TYPE in ('VANILLA\_BOND', 'COMMERCIAL\_PAPER') |
| 290 | 1.2.1.6. Qualifying CIU shares/units: underlying is Level 2A assets | 18 |
| Article 15(2)(d) of Commission delegated regulation (EU) No. 2015/61 |
|  |
| … and (SUB\_LIQ\_PRODUCT\_TYPE = 'CIU\_20' or (LCR\_HAIRCUT='20' and CUSTOMER\_FIELD10='CIU') |
| 300 | 1.2.1.7. Central institutions: Level 2A assets which are considered liquid assets for the depositing credit institution | 24 |
| Article 27(3) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and (LIQ\_PRODUCT\_TYPE = 'BANK\_COOP\_15' or (LCR\_HAIRCUT='15' and CUSTOMER\_FIELD10='COOP')) |
| 310 | **1.2.2. Total unadjusted LEVEL 2B assets** |  |
| Articles 12, 13, 14, 15, 16 and 19 of Commission delegated regulation (EU) No 2015/61 |
|  |
| **Common criteria for section 1.2.2:** |
| … and SUB\_ELIGIBILITY\_LEVEL = '2B' |
| 320 | 1.2.2.1. Asset-backed securities (residential, CQS1) | 33 |
| Articles 12(1)(a) and 13(2)(g)(i) and (ii) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and SUB\_LIQ\_PRODUCT\_TYPE = 'RMBS' |
| 330 | 1.2.2.2. Asset-backed securities (auto, CQS1) | 34 |
| Articles 12(1)(a) and 13(2)(g)(iv) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and SUB\_LIQ\_PRODUCT\_TYPE = 'ABS\_AUTO' |
| 340 | 1.2.2.3. High quality covered bonds (RW35%) | 35 |
| Article 12(1)(e) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and SUB\_LIQ\_PRODUCT\_TYPE TYPE = 'COVERED\_BOND' |
| 350 | 1.2.2.4. Asset-backed securities (commercial or individuals, Member State, CQS1) | 36 |
| Articles 12(1)(a) and 13(2)(g)(iii) and (v) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') |
| 360 | 1.2.2.5. Corporate debt securities (CQS2/3) | 37 |
| Article 12(1)(b) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and SUB\_LIQ\_PRODUCT\_TYPE in ('VANILLA\_BOND', 'COMMERCIAL\_PAPER') |
| 370 | 1.2.2.6. Corporate debt securities - non-interest bearing assets (held by credit institutions for religious reasons) (CQS1/2/3) | 39 |
| Article 12(3) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and SUB\_LIQ\_PRODUCT\_TYPE ='SUKUK' and SUB\_RISK\_BUCKET in ('301', '301.1', '301.2', '330', '341', '341.1', '341.2', '302', '303', '331', '332', '333','342','343') and (SUB\_BIS\_ENTITY\_TYPE like 'CORP%' or SUB\_BIS\_ENTITY\_TYPE in ('SME', 'SME\_CF', 'SME\_EU', 'SME\_IPRE', 'SME\_OF', 'SME\_PF', 'SME\_HVCRE')) |
| 380 | 1.2.2.7. Shares (major stock index) | 38 |
| Article 12(1)(c) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and SUB\_LIQ\_PRODUCT\_TYPE = 'EQUITY\_MAIN' |
| 390 | 1.2.2.8. Non-interest bearing assets (held by credit institutions for religious reasons) (CQS3-5) | 40 |
| Article 12(1)(f) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and SUB\_LIQ\_PRODUCT\_TYPE ='SUKUK' and ( sub\_bis\_entity\_type in ('SOV', 'PSE\_SOV', 'LA\_SOV', 'RGLA\_SOV', 'BANK\_SOV', 'LA', 'RGLA', 'PSE') or SUB\_BIS\_GUARANTOR\_TYPE in ('SOV', 'PSE\_SOV', 'LA\_SOV', 'RGLA\_SOV', 'BANK\_SOV', 'LA', 'RGLA', 'PSE')) |
| 400 | 1.2.2.9. Restricted-use central bank committed liquidity facilities | 31 |
| Articles 12(1)(d) and 14 of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and LIQ\_PRODUCT\_TYPE = 'STD\_CREDIT\_FACILITY' |
| 410 | 1.2.2.10. Qualifying CIU shares/units: underlying is asset-backed securities (residential or auto, CQS1) | 25 |
| Article 15(2)(e) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and (SUB\_LIQ\_PRODUCT\_TYPE = 'CIU\_30' or (LCR\_HAIRCUT=30 and CUSTOMER\_FIELD10='CIU')) |
| 420 | 1.2.2.11. Qualifying CIU shares/units: underlying is corporate debt securities (CQS2/3), shares (major stock index) or non-interest bearing assets (held by credit institutions for religious reasons) (CQS3-5) | 26 |
| Article 15(2)(f) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and (SUB\_LIQ\_PRODUCT\_TYPE = 'CIU\_35' or (LCR\_HAIRCUT=35 and CUSTOMER\_FIELD10='CIU')) |
| 430 | 1.2.2.12. Qualifying CIU shares/units: underlying is asset-backed securities (commercial or individuals, Member State, CQS1) | 27 |
| Article 15(2)(g) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and (SUB\_LIQ\_PRODUCT\_TYPE = 'CIU\_40' or (LCR\_HAIRCUT=40 and CUSTOMER\_FIELD10='CIU')) |
| 440 | 1.2.2.13. Qualifying CIU shares/units: underlying is corporate debt securities (CQS2/3) or shares (major stock index) | 28 |
| Article 15(2)(h) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and (SUB\_LIQ\_PRODUCT\_TYPE ='CIU\_55' or (LCR\_HAIRCUT=55 and CUSTOMER\_FIELD10='CIU')) |
| 450 | 1.2.2.14. Deposits by network member with central institution (no obligated investment) | 29 |
| Article 16(1)(b) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and LIQ\_PRODUCT\_TYPE = 'BANK\_COOP\_HQLA\_NOTINVESTED' |
| 460 | 1.2.2.15. Liquidity funding available to network member from central institution (non-specified collateralisation) | 30 |
| Article 16(2) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and LIQ\_PRODUCT\_TYPE = 'BANK\_COOP\_FACILITY' |
| 470 | 1.2.2.16. Central institutions: Level 2B assets which are considered liquid assets for the depositing credit institution | 32 |
| Article 27(3) of Commission delegated regulation (EU) No 2015/61 |
|  |
| … and (LIQ\_PRODUCT\_TYPE in ('BANK\_COOP\_25', 'BANK\_COOP\_30', 'BANK\_COOP\_35', 'BANK\_COOP\_50') Or (LCR\_HAIRCUT in (25,30,35,50) and CUSTOMER\_FIELD10='COOP')) |
|  | **MEMORANDUM ITEMS** |  |
| 485 | 2. Deposits by network member with central institution (obligated investment)  Article 16(1)(a) of Commission Delegated Regulation (EU) 2015/61.  LIQ\_PRODUCT\_TYPE like 'BANK\_COOP%' | 1 |
| 580 | 3. Level 1/2A/2B assets excluded due to currency reasons | 2 |
| Articles 8(6), 10(1)(d) and 12(1)(c) of Commission delegated regulation (EU) No. 2015/61 |
|  |
| Trapping\_reason = 'conv' |
| 590 | 4. Level 1/2A/2B assets excluded for operational reasons except for currency reasons | 3 |
| Article 8 of Commission delegated regulation (EU) No. 2015/61  TRAPPING\_REASON != 'CONV' and IS\_LCR\_ELIGIBLE = 'F' and eligibility\_level != 'R' |

## Columns and Measures

#### Column 010 - Amount/Market value

|  |  |
| --- | --- |
| Definition | Dirty market value of the contract that the application includes in the LCR buffer calculation for a given time band |
| Source Table | T\_LR\_BUFFER |
| Technical Specification | AMOUNT\_STOCK\_DIRTY |
| Comments and FAQ | Clean market value (AMOUNT\_STOCK) + ACCRUED\_INTERESTS |

#### Column 030 - Applicable weight

|  |  |
| --- | --- |
| Definition | Applicable weight applied to liquid assets defined in Title II of the Commission delegated regulation No 2015/61 |
| Source Table | T\_LR\_BUFFER |
| Technical Specification | **Case when Amount (COLUMN 010) !=0**  **Value according to Article 9 (col 040)/ Amount (Col 010)**  **End** |
| Comments and FAQ | Applicable weights may reflect, but are not limited to, firm-specific and national discretions. |

#### Column 040 - Value according to Article 9

|  |  |
| --- | --- |
| Definition | Amount/market value, taking into account net liquidity outflows and inflows due to early close-out of hedges, multiplied by the applicable weight in accordance with the definition set out in Article 9 of the Commission delegated regulation (EU) No. 2015/61. |
| Source Table | T\_LR\_BUFFER |
| Technical Specification | AMOUNT\_STOCK\_DIRTY \* (1-NVL(LCR\_HAIRCUT, 0)/100) |
| Comments and FAQ |  |

#### Default values:

**LCR\_HAIRCUT**

The default value of LCR\_HAIRCUT is 0

**CAP\_RATE**

The default value of CAP\_RATE is 100%

# LIQUIDITY COVERAGE - OUTFLOWS (C 73.00)

This report contains information about liquidity outflows measured over the next 30 days, for the purpose of reporting the liquidity coverage requirement as specified in Commission delegated regulation (EU) No 2015/61.

In accordance with Article 22 (1) of Commission delegated regulation (EU) No 2015/61, liquidity outflows shall:

* include those categories referred to in Article 22 (2) of Commission delegated regulation (EU) No 2015/61
* be calculated by multiplying the outstanding balances of various categories of liabilities and off-balance sheet commitments by the rates at which they are expected to run off or be drawn down as indicated in Commission delegated regulation (EU) No 2015/61.

## Data filter

OUTFLOWS (C 73.00) report is based on the results from the reporting interface tables T\_LR.

The table T\_LR is a union of the tables T\_LCR\_RISK, T\_DOWN\_TRI and T\_LSR.

* The T\_LCR\_RISK table stores, for each deal or aggregated position that can be included in the LCR denominator, the nominal flow and stock amounts and the interest flow amount. In addition, this table gives the following information:
  + - The identifier of the time band for which the amount has been calculated
    - The name of the table in which the instrument is stored
    - If needed, the name of the table in which the underlying instrument is stored
    - The reference of the contract • The book code to which the contract belongs
* The T\_DOWN\_TRI table contains information about the estimated loss in the value of the deals that are part of the LCR denominator, in case of downgrade of the bank ratings (three-notches downgrade maximum).
* The T\_LSR table contains general indicators and attributes at the contract level.

In addition, the table T\_LR contains also results of the netting of derivatives and their aggregation per significant currencies:

* + - Netted derivatives cash flows split by currency and tb\_id.
    - Netted derivatives cash flows split by currency for all time bands combined (the tb\_id column is left empty).

Plus, for each tb\_id (including the empty one)

* + - An additional line that aggregates the results whatever the currency (ccy\_code = A\*\*).
    - An additional line aggregates the results for all the non-significant currencies (ccy\_code = O\*\*).

To select the exposures to be reported in the OUTFLOWS (C 73.00) for T\_LR, the following filter is applied.

|  |
| --- |
| (nvl(IS\_DOUBLE\_COUNTED, 'F')='F' and nvl(CF\_TYPE, 'C')='C' and ((is\_netted='T' and tb\_id is null and netting\_type in ('FX\_DERIV\_NETTING', 'DERIV\_NETTING') and (is\_significant\_currency='T' or ccy\_code in ('A\*\*')))  or (netting\_type='SEC\_POS\_NETTING' and is\_netted='T') or (is\_fx\_netted='T' and is\_netted is null ) or (is\_netted is null and is\_fx\_netted is null))) OR (FLAG\_ADJUSTMENT is not null) |

Filter Explanation:

* ***NVL(IS\_DOUBLE\_COUNTED,'F')='F',*** to exclude from table T\_LR all the deals eligible to the LCR BUFFER
* ***nvl(CF\_TYPE,'C') = 'C'*** to exclude all the non-contractual cash flows
* (***is\_netted='T' and tb\_id is null and netting\_type in ('FX\_DERIV\_NETTING', 'DERIV\_NETTING') and (is\_significant\_currency='T' or ccy\_code in ('A\*\*')))***: to catch all netted derivative transactions with netting agreement ('DERIV\_NETTING') and all the FX netting by counterparty without netting agreement ('FX\_DERIV\_NETTING')
* ***netting\_type='SEC\_POS\_NETTING' and is\_netted='T':*** to catch all netted cash flows from security positions.
* ***is\_fx\_netted='T' and is\_netted is null:*** to catch all the netted FOREX transaction by contract without netting agreement
* ***is\_netted is null and is\_fx\_netted is null:*** to catch all other non-netted transactions.
* ***FLAG\_ADJUSTMENT is not null:*** to take into account all the manual adjustments on columns other than those used in the data filter

## Dimensions definition

|  |  |
| --- | --- |
| Value\_date\_status | Indicates the relationship between the value date, the reporting date and the LCR horizon.  Possible values:  - ? -- The LCR Timeband is not set in Supervisor Configuration  - 0 -- For deals issued before the reporting date (value date <= reporting date)  - 1 -- For forward starting deals that start within the LCR horizon (reporting date < value date <= LCR Horizon (usually 30 days / 1 month))  - 2 -- For forward starting deals that start after LCR Horizon (LCR Horizon < value date). |
| MATURITY\_DATE\_STATUS | Indicates the relationship between the maturity date (or earliest possible callable date of deposits) and the LCR horizon.  General rule for the filling of this field:  - ? -- The LCR Timeband, NSFR Timeband or Liquidity gap Timeband are not set in Supervisor Configuration.  - 1 -- RD < MD <= LCR\_Horizon(usually 30 days / 1 month)  - 2 -- LCR\_horizon < MD < end date of the first time bucket used in NSFR (for example 3M)  - 3 -- MD < end date of the second time bucket used in NSFR (for example 6M)  - 4 -- MD < end date of the third time bucket used in NSFR(for example 9M)  - 5 -- MD < end date of the fourth time bucket used in NSFR(for example 12M)  - 6 -- MD>= end date of fourth time bucket used in NSFR  For deals defined in the LOANDEPO table, if the call date is not null, the engine uses min(call\_date, MD) instead of MD for filling this field. For example, '1', if RD <min (Call\_date, MD) <= LCR\_Horizon;  else if the call date is null and notice period is not null, we use min (RD + notice period, MD) instead of MD. For example, '1', if RD <min (RD + notice period, MD) <= LCR\_Horizon;  else the engine uses the maturity date as explained in the general rule.  For deals defined in the ACCOUNT table, if the notice period is not null, the engine uses min (RD + notice period, MD) instead of MD. For example, '1', if RD <min (RD + notice period, MD) <= LCR\_Horizon;  Otherwise the engine uses the maturity date as explained in the general rule. |

## Regulatory definitions of entity type

In accordance with Article 4 of Commission delegated regulation (EU) No 2015/61:

* **'Credit institution'** means an undertaking the business of which is to take deposits or other repayable funds from the public and to grant credits for its own account;

|  |
| --- |
| **BIS\_ENTITY\_TYPE** |
| 'BANK', 'BANK\_IBPDM', 'BANK\_GOV', 'BANK\_INT\_GRP', 'BANK\_AS\_CORP' |

* **'Central banks'** means the ESCB central banks (the national central banks that are members of the European System of Central Banks (ESCB), and the European Central Bank (ECB)) and the central banks of third countries;

|  |
| --- |
| **BIS\_ENTITY\_TYPE** |
| 'BANK\_SOV', 'ECB' |

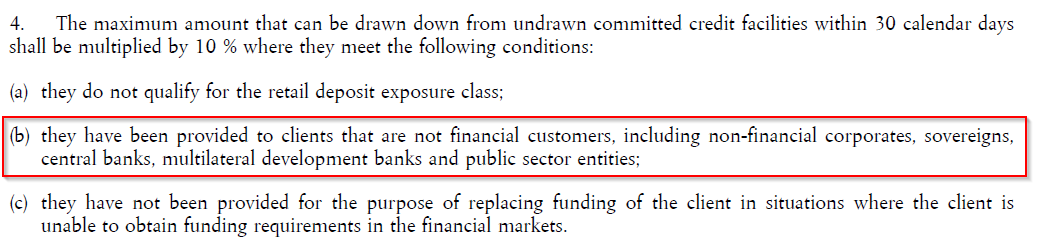
* **'Personal investment company'** ('PIC') means an undertaking or a trust whose owner or beneficial owner, respectively, is a natural person or a group of closely related natural persons, which was set up with the sole purpose of managing the wealth of the owners and which does not carry out any other commercial, industrial or professional activity. The purpose of the PIC may include other ancillary activities such as segregating the owners' assets from corporate assets, facilitating the transmission of assets within a family or preventing a split of the assets after the death of a member of the family, provided these are connected to the main purpose of managing the owners' wealth;

|  |
| --- |
| **BIS\_ENTITY\_TYPE** |
| 'PIC' |

* **'financial customer'** means a customer that performs one or more of the activities listed in Annex I to Directive 2013/36/EU as its main business, or is one of the following:
  + - a credit institution;
    - an investment firm;
    - a financial institution;
    - a securitisation special purpose vehicle (‘SSPE’);
    - a collective investment undertaking (‘CIU’);
    - a non-open ended investment scheme;
    - an insurance undertaking;
    - a reinsurance undertaking;
    - a financial holding company or mixed-financial holding company

|  |
| --- |
| **BIS\_ENTITY\_TYPE** |
| 'BANK', 'BANK\_IBPDM', 'BANK\_GOV', 'BANK\_INT\_GRP', 'SF', 'SF\_AS\_CORP', 'FINAN\_FIRM', 'MMF', 'HEDGE\_FUND', 'PENSION\_FUND', 'CLEARING', 'CLEARING\_COR', 'EXCHANGE', 'EXCHANGE\_COR', 'SPE', 'INSURANCE' |

**NB:** **MDB** (multilateral development banks) are not considered as 'financial customers' according to Article 31.4.(b) of Commission Delegated Act 2015/61



## Technical specifications

Each row in the table T\_LR will be flagged with the row items via a functional mapping in the column GENERIC\_FIELD10.

The GENERIC\_FIELD10 mapping is defined in

Regulatory consolidation > Mapping for the result table T\_LR

All the rows that cannot be mapped with an existing complex conditions should be flagged with the value **'Not captured'**.

### Sheets per 'significant currency' management

* **Sheet 'TOTAL':**

The following filter should be applied to exclude, from the scope of data from T\_LR, all non-aggregated derivatives contracts.

|  |
| --- |
| (is\_netted='T' and tb\_id is null and netting\_type in ('DERIV\_NETTING', 'FX\_DERIV\_NETTING') and ccy\_code='A\*\*') or (Is\_netted='T' and netting\_type = 'SEC\_POS\_NETTING') or ( is\_fx\_netted='T' and is\_netted is null) or ( is\_netted is null and is\_fx\_netted is null) |

Filter explanation

* ***(is\_netted='T' and tb\_id is null and netting\_type in ('DERIV\_NETTING', 'FX\_DERIV\_NETTING') and ccy\_code='A\*\*')*** is for all netted derivative transactions with netting agreement ('DERIV\_NETTING') and all the FX netting by counterparty without netting agreement ('FX\_DERIV\_NETTING')
* ***netting\_type='SEC\_POS\_NETTING' and is\_netted='T'*** is for all netted cash flows from security positions.
* ***is\_fx\_netted='T' and is\_netted is null*** is for all the netted FOREX transaction by contract without netting agreement
* ***is\_netted is null and is\_fx\_netted is null*** is for all other non-netted transactions.
* **Sheets per 'significant currency’:**

The following filter should be applied to exclude, from the scope of data from T\_LR, all lines resulting from the derivatives and FX nettings and non-significant currencies contracts

|  |
| --- |
| is\_significant\_currency = 'T' |

**Note:** All the amounts to be reported in the sheets by significant currency should be divided by the EXCHANGE\_RATE.

### Report specifications

| **Row** | **Item** | **Eval order** |
| --- | --- | --- |
| 10 | **1. OUTFLOWS** |  |
|  | Chapter 2 of Title III of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | Sum of items 1.1, 1.2, 1.3 |  |
| 20 | **1.1. OUTFLOWS FROM UNSECURED TRANSACTIONS/DEPOSITS** |  |
|  | Articles 20 to 31 of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | Sum of items 1.1.1, 1.1.2, 1.1.3, 1.1.4, 1.1.5, 1.1.6, 1.1.7 and 1.1.8 |  |
| 30 | **1.1.1.        Retail deposits** |  |
|  | Articles 24 and 25 of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | Sum of items 1.1.1.1 to 1.1.1.7 |  |
|  |  |  |
|  | **Common criteria for section 1.1.1:** |  |
|  | ((BIS\_ENTITY\_TYPE = 'SME\_RETAIL' or (BIS\_ENTITY\_TYPE = 'SME' AND NVL(RUN\_OFF\_SME\_RETAIL\_PREF,'F')='T')) Or BIS\_ENTITY\_TYPE = 'INDIV') and ASSET\_LIABILITY='L' and VALUE\_DATE\_STATUS = '0' |  |
| 35 | 1.1.1.1. deposits exempted from the calculation of outflows | 7 |
|  | Article 25(4) of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | … and ((TABLE\_NAME='LOANDEPO' and NVL(LEGAL\_WITHDRAW, 'F')= 'F') or TABLE\_NAME='ACCOUNT') and MATURITY\_DATE\_STATUS>=2 |  |
| 40 | 1.1.1.2. deposits where the payout has been agreed within the following 30 days | 6 |
|  | Article 25 (4) of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | … and LIQ\_PRODUCT\_TYPE = 'DEPOSIT\_PAYOUT' |  |
| 50 | 1.1.1.3. deposits subject to higher outflows |  |
|  | Articles 25(2) and (3) of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | Sum of items 1.1.1.3.1 and 1.1.1.3.2 |  |
| 60 | 1.1.1.3.1. category 1 | 10 |
|  | Article 25(3) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and (LIQ\_PRODUCT\_TYPE = 'DEPOSIT\_CAT1' or LCR\_WEIGHT\_OUTFLOW = 15) |  |
| 70 | 1.1.1.3.2. category 2 | 11 |
|  | Article 25(3) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and (LIQ\_PRODUCT\_TYPE in ('DEPOSIT\_CAT2', 'DEPOSIT\_NOT\_ASSESSED') or LCR\_WEIGHT\_OUTFLOW = 20) |  |
| 80 | 1.1.1.4. stable deposits | 12 |
|  | Article 24 of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and (((LIQ\_PRODUCT\_TYPE in ('DEMAND\_TRANSACTIONAL', 'DEMAND\_ESTAB\_RELATION') and MATURITY\_DATE\_STATUS in ('0','1') and TABLE\_NAME = 'ACCOUNT') or (LIQ\_PRODUCT\_TYPE in ('DEMAND\_TRANSACTIONAL', 'DEMAND\_ESTAB\_RELATION') and TABLE\_NAME = 'LOANDEPO') or (LIQ\_PRODUCT\_TYPE in ('TERM\_TRANSACTIONAL' ,'TERM\_ESTAB\_RELATION') and MATURITY\_DATE\_STATUS in ('0','1'))) and NVL(IS\_PROTECTED,'F')='T' and LCR\_WEIGHT\_OUTFLOW = 5) |  |
| 90 | 1.1.1.5. derogated stable deposits | 8 |
|  | Articles 24 (4) and (6) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and (((LIQ\_PRODUCT\_TYPE in ('DEMAND\_TRANSACTIONAL', 'DEMAND\_ESTAB\_RELATION', 'DEMAND\_DEPOSIT') and MATURITY\_DATE\_STATUS in ('0','1') and TABLE\_NAME = 'ACCOUNT') or (LIQ\_PRODUCT\_TYPE in ('DEMAND\_TRANSACTIONAL', 'DEMAND\_ESTAB\_RELATION', 'DEMAND\_DEPOSIT') and TABLE\_NAME = 'LOANDEPO') or (LIQ\_PRODUCT\_TYPE in ('TERM\_TRANSACTIONAL', 'TERM\_DEPOSIT', 'TERM\_ESTAB\_RELATION') and MATURITY\_DATE\_STATUS in ('0','1'))) and NVL(IS\_PROTECTED,'F')='T' and LCR\_WEIGHT\_OUTFLOW = 3) |  |
| 100 | 1.1.1.6. deposits in third countries where a higher outflow is applied | 9 |
|  | Article 25(5) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and (((LIQ\_PRODUCT\_TYPE in ('DEMAND\_TRANSACTIONAL', 'DEMAND\_ESTAB\_RELATION', 'DEMAND\_DEPOSIT') and MATURITY\_DATE\_STATUS in ('0','1') and TABLE\_NAME = 'ACCOUNT') or (LIQ\_PRODUCT\_TYPE in ('DEMAND\_TRANSACTIONAL', 'DEMAND\_ESTAB\_RELATION', 'DEMAND\_DEPOSIT') and TABLE\_NAME = 'LOANDEPO') or (LIQ\_PRODUCT\_TYPE in ('TERM\_TRANSACTIONAL','TERM\_DEPOSIT','TERM\_ESTAB\_RELATION') and MATURITY\_DATE\_STATUS in ('0','1'))) and NVL(liquidity\_risk\_country, NVL(INCORPORATION\_COUNTRY, HOME\_COUNTRY)) not in ('AT', 'BE', 'BG', 'HR', 'CY', 'CZ', 'DK', 'EE', 'FI', 'FR', 'DE', 'GR', 'HU', 'IE', 'IT', 'LV', 'LT', 'LU', 'MT', 'NL', 'PL', 'PT', 'RO', 'SK', 'SI', 'ES', 'SE', 'GB', 'IS', 'LI', 'NO') and LCR\_WEIGHT\_OUTFLOW > 5) |  |
| 110 | 1.1.1.7. other retail deposits | 13 |
|  | Article 25(1) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and ((((LIQ\_PRODUCT\_TYPE in ('DEMAND\_TRANSACTIONAL', 'DEMAND\_ESTAB\_RELATION', 'DEMAND\_DEPOSIT') and MATURITY\_DATE\_STATUS in ('0','1') and TABLE\_NAME = 'ACCOUNT') or (LIQ\_PRODUCT\_TYPE in ('DEMAND\_TRANSACTIONAL', 'DEMAND\_ESTAB\_RELATION', 'DEMAND\_DEPOSIT') and TABLE\_NAME = 'LOANDEPO') or (LIQ\_PRODUCT\_TYPE in ('TERM\_TRANSACTIONAL','TERM\_DEPOSIT','TERM\_ESTAB\_RELATION') and MATURITY\_DATE\_STATUS in ('0','1')))) or (TABLE\_NAME='SECURITY\_POSITIONS' and SELF\_ISSUED = 'S' and SUB\_TABLE\_NAME= 'BOND')) AND LCR\_WEIGHT\_OUTFLOW=10 |  |
| 120 | **1.1.2. Operational deposits** |  |
|  | Articles 27 of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | Sum of items 1.1.2.1, 1.1.2.2, 1.1.2.3 and 1.1.2.4 |  |
| 130 | 1.1.2.1. maintained for clearing, custody, cash management or other comparable services in the context of an established operational relationship |  |
|  | Article 27 (1) (a), Article 27 (2) and Article 27 (4) of the Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | Sum of items 1.1.2.1.1 and 1.1.2.1.2 |  |
|  |  |  |
|  | **Common criteria for section 1.1.2.1:** |  |
|  | … and ASSET\_LIABILITY='L' and MATURITY\_DATE\_STATUS in ('0','1') and LIQ\_PRODUCT\_TYPE in ('CLEARING\_RELATION', 'CUSTODY\_RELATION', 'CASH\_RELATION') and NVL(IS\_OPERATIONAL, 'T') ='T' |  |
| 140 | 1.1.2.1.1. covered by DGS | 14 |
|  | Article 27 (1) (a), Article 27 (2) and Article 27 (4) of the Commission delegated regulation (EU) No 2015/61 |  |
|  | … and IS\_PROTECTED='T' |  |
| 150 | 1.1.2.1.2. not covered by DGS | 15 |
|  | Article 27 (1) (a), Article 27 (2) and Article 27 (4) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and NVL(IS\_PROTECTED,'F')='F' |  |
| 160 | 1.1.2.2. maintained in the context of IPS or a cooperative network |  |
|  | Article 27 (1) (b) and Article 27 (3) of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | Sum of items 1.1.2.2.1 and 1.1.2.2.2 |  |
|  |  |  |
|  | **Common criteria for section 1.1.2.2:** |  |
|  | … and ASSET\_LIABILITY='L' and MATURITY\_DATE\_STATUS in ('0','1') and VALUE\_DATE\_STATUS = '0' and NVL(IS\_OPERATIONAL, 'T') = 'T' |  |
| 170 | 1.1.2.2.1. not treated as liquid assets for the depositing institution | 16 |
|  | Article 27 (1) (b) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and LIQ\_PRODUCT\_TYPE in ( 'BANK\_COOP\_STATUTORY', 'BANK\_COOP\_COMMON') |  |
| 180 | 1.1.2.2.2. treated as liquid assets for the depositing credit institution | 17 |
|  | Article 27 (1) (b) and Article 27 (3) of Commission delegated regulation (EU) No 2015/61 |  |
|  | …. and LIQ\_PRODUCT\_TYPE in ('BANK\_COOP\_HQLA\_NOTINVESTED', 'BANK\_COOP\_0', 'BANK\_COOP\_7', 'BANK\_COOP\_15', 'BANK\_COOP\_25', 'BANK\_COOP\_30', 'BANK\_COOP\_35', 'BANK\_COOP\_50') |  |
| 190 | 1.1.2.3. maintained in the context of an established operational relationship (other) with non-financial customers | 18 |
|  | Article 27 (1) (c), Article 27 (4) and Article 27 (6) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and ASSET\_LIABILITY ='L' AND LIQ\_PRODUCT\_TYPE = 'OPERATIONAL\_DEPOSITS' and NVL(IS\_OPERATIONAL, 'T')='T' and MATURITY\_DATE\_STATUS in ('0','1') and BIS\_ENTITY\_TYPE not in ('BANK', 'BANK\_IBPDM', 'BANK\_GOV', 'BANK\_INT\_GRP', 'SF', 'FINAN\_FIRM', 'MMF', 'HEDGE\_FUND', 'PENSION\_FUND', 'CLEARING', 'EXCHANGE', 'SPE', 'INSURANCE', 'SF\_AS\_CORP', 'CLEARING\_COR', 'EXCHANGE\_COR', 'BANK\_AS\_CORP') |  |
| 200 | 1.1.2.4. maintained to obtain cash clearing and central credit institution services within a network | 19 |
|  | Article 27 (1) (d) and Article 27 (4) of Commission delegated regulation (EU) No 2015/61 |  |
|  | ASSET\_LIABILITY='L' and MATURITY\_DATE\_STATUS in ('0','1') and LIQ\_PRODUCT\_TYPE = 'BANK\_COOP\_CASH\_CLEARING' and NVL(IS\_OPERATIONAL, 'T') = 'T' |  |
| 203 | **1.1.3 Excess operational deposits** |  |
|  | Article 27(4) of Commission Delegated Regulation (EU) 2015/61. |  |
|  |  |  |
|  | Sum of items 1.1.3.1 and 1.1.3.2 |  |
|  |  |  |
|  | **Common criteria for section 1.1.3:** |  |
|  | … and ASSET\_LIABILITY='L' and MATURITY\_DATE\_STATUS in ('0','1') and VALUE\_DATE\_STATUS = '0' and LIQ\_PRODUCT\_TYPE in ('CLEARING\_RELATION','CUSTODY\_RELATION','CASH\_RELATION','OPERATIONAL\_DEPOSITS','BANK\_COOP\_CASH\_CLEARING','BANK\_COOP\_STATUTORY','BANK\_COOP\_COMMON','BANK\_COOP\_HQLA\_NOTINVESTED','BANK\_COOP\_0','BANK\_COOP\_7','BANK\_COOP\_15','BANK\_COOP\_25','BANK\_COOP\_30','BANK\_COOP\_35','BANK\_COOP\_50') and IS\_OPERATIONAL = 'F' |  |
| 204 | 1.1.3.1 deposits by financial customers | 20 |
|  | Articles 27(4) and 31A(1) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | …and BIS\_ENTITY\_TYPE IN ('BANK','BANK\_IBPDM', 'SF', 'BANK\_GOV', 'BANK\_INT\_GRP', 'FINAN\_FIRM','INSURANCE', 'CLEARING', 'EXCHANGE','SPE', 'SF\_AS\_CORP', 'CLEARING\_COR', 'EXCHANGE\_COR', 'BANK\_AS\_CORP', 'MMF', 'HEDGE\_FUND', 'PENSION\_FUND') |  |
| 205 | 1.1.3.2 deposits by other customers |  |
|  | Articles 27(4) and 28(1) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | Sum of items 1.1.3.2.1 and 1.1.3.2.2 |  |
|  |  |  |
|  | **Common criteria for section 1.1.3.2:** |  |
|  | …and BIS\_ENTITY\_TYPE not in ('BANK','BANK\_IBPDM', 'SF', 'BANK\_GOV', 'BANK\_INT\_GRP', 'FINAN\_FIRM','INSURANCE', 'CLEARING', 'EXCHANGE','SPE', 'SF\_AS\_CORP', 'CLEARING\_COR', 'EXCHANGE\_COR', 'BANK\_AS\_CORP', 'MMF', 'HEDGE\_FUND', 'PENSION\_FUND') |  |
| 206 | 1.1.3.2.1 covered by DGS | 21 |
|  | Articles 27(4) and 28(1) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … AND IS\_PROTECTED='T' |  |
| 207 | 1.1.3.2.2 not covered by DGS | 22 |
|  | Article 27(4) and 28(1) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … AND NVL(IS\_PROTECTED,'F')='F' |  |
| 210 | **1.1.4. Non-operational deposits** |  |
|  | Art 27 (5), Article 28 (1) and Article 31 (9) of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | Sum of items 1.1.4.1, 1.1.4.2 and 1.1.4.3 |  |
|  |  |  |
| 220 | 1.1.4.1. correspondent banking and provisions of prime brokerage deposits | 23 |
|  | Article 27 (5) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and ASSET\_LIABILITY ='L' AND LIQ\_PRODUCT\_TYPE IN ('PRIME\_BROKERAGE' , 'CORRES\_BANKING') and MATURITY\_DATE\_STATUS in ('0','1') |  |
| 230 | 1.1.4.2. deposits by financial customers | 24 |
|  | Article 31 (10) of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | … and (ASSET\_LIABILITY ='L' and BIS\_ENTITY\_TYPE IN ('BANK','BANK\_IBPDM', 'SF', 'BANK\_GOV', 'BANK\_INT\_GRP', 'FINAN\_FIRM','INSURANCE', 'CLEARING', 'EXCHANGE','SPE', 'SF\_AS\_CORP', 'CLEARING\_COR', 'EXCHANGE\_COR', 'BANK\_AS\_CORP', 'MMF', 'HEDGE\_FUND', 'PENSION\_FUND') and TABLE\_NAME in ('ACCOUNT', 'LOANDEPO') and NVL(IS\_OPERATIONAL, 'F') = 'F' and LIQ\_PRODUCT\_TYPE not in ('RESERVE\_SHORTAGE', 'OPERATING\_EXP', 'OUTFLOW\_OTH\_100%')) AND LCR\_WEIGHT\_OUTFLOW=100 and MATURITY\_DATE\_STATUS in ('0','1') |  |
| 240 | 1.1.4.3. deposits by other customers |  |
|  | Article 28 (1)of Commission delegated regulation (EU) No 2015/61 |  |
|  | Sum of items 1.1.4.3.1and 1.1.4.3.2 |  |
|  |  |  |
|  | **Common criteria for section 1.1.4.3:** |  |
|  | … and (ASSET\_LIABILITY ='L' and ((BIS\_ENTITY\_TYPE not in ('INDIV', 'SME\_RETAIL') and NVL(RUN\_OFF\_SME\_RETAIL\_PREF,'F')='F') or (BIS\_ENTITY\_TYPE = 'SME\_RETAIL' and RUN\_OFF\_SME\_RETAIL\_PREF='F')) and TABLE\_NAME in ('ACCOUNT', 'LOANDEPO') and NVL(IS\_OPERATIONAL, 'F') = 'F' and LIQ\_PRODUCT\_TYPE not in ('RESERVE\_SHORTAGE', 'OPERATING\_EXP', 'OUTFLOW\_OTH\_100%')) and MATURITY\_DATE\_STATUS in ('0','1') |  |
| 250 | 1.1.4.3.1. covered by DGS | 25 |
|  | Article 28 (1) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and IS\_PROTECTED='T' AND LCR\_WEIGHT\_OUTFLOW=20 |  |
| 260 | 1.1.4.3.2. not covered by DGS | 26 |
|  | Article 28 (1) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and NVL(IS\_PROTECTED,'F')='F' |  |
| 270 | **1.1.5. Additional outflows** |  |
|  | Article 30 of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | Sum of items 1.1.5.1 to 1.1.5.11 |  |
| 280 | 1.1.5.1. collateral other than Level 1 assets collateral posted for derivatives | 36 |
|  | Article 30(1) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and (TABLE\_NAME='COLLATERAL' and NVL(RECEIVED,'F') = 'F' and VALUE\_DATE\_STATUS='0') and (LIQ\_PRODUCT\_TYPE != 'CASH\_COL' and (ELIGIBILITY\_LEVEL != '1' or ELIGIBILITY\_LEVEL is null)) |  |
| 290 | 1.1.5.2. Level 1 EHQ Covered Bonds assets collateral posted for derivatives | 35 |
|  | Article 30(1) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and (TABLE\_NAME='COLLATERAL' and NVL(RECEIVED,'F') = 'F' and VALUE\_DATE\_STATUS='0') and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and ELIGIBILITY\_LEVEL = '1' |  |
| 300 | 1.1.5.3. material outflows due to deterioration of own credit quality | 28 |
|  | Article 30(2) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and (SOURCE\_TABLE = 'T\_DOWN\_TRI' OR LIQ\_PRODUCT\_TYPE LIKE 'DOWN\_TRI%') |  |
| 310 | 1.1.5.4. impact of an adverse market scenario on derivatives transactions | 101 |
|  | Article 30 (3) of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | … and LIQ\_PRODUCT\_TYPE='VAL\_CHANGE\_DERIV' |  |
| 340 | 1.1.5.5. outflows from derivatives | 27 |
|  | Article 30(4) of Commission delegated regulation (EU) No 2015/61 |  |
|  | LIQ\_PRODUCT\_TYPE in ('DERIV','CURRENCY\_SWAP','FX\_OPTION','FOREX') or NETTING\_TYPE in ('DERIV\_NETTING','FX\_DERIV\_NETTING') |  |
| 350 | 1.1.5.6. short positions |  |
|  | Article 30(5) and Article 30(11) of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | Sum of items 1.1.5.6.1 and 1.1.5.6.2 |  |
| 360 | 1.1.5.6.1. covered by collateralized SFT | 29 |
|  | Article 30(5) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and SOURCE\_TABLE = 'ADDITIONAL\_CASHFLOW' and REGULATORY\_LABEL = 'COV\_SETTLED\_SHORT\_POS' |  |
| 370 | 1.1.5.6.2. other | 30 |
|  | Article 30(5) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and SOURCE\_TABLE = 'ADDITIONAL\_CASHFLOW' and REGULATORY\_LABEL in ('UNCOV\_SETTLED\_SHORT\_POS', 'UNCOV\_FWD\_SHORT\_POS') |  |
| 380 | 1.1.5.7. callable excess collateral | 31 |
|  | Article 30(6) (a) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and MATURITY\_DATE\_STATUS in ('0', '1') and LIQ\_PRODUCT\_TYPE='RECALLABLE\_EXCESS\_COL' |  |
| 390 | 1.1.5.8. due collateral | 32 |
|  | Article 30(6) (b) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and MATURITY\_DATE\_STATUS in ('0','1') and LIQ\_PRODUCT\_TYPE = 'REQUIRED\_NOT\_YET\_POSTED\_COL' |  |
| 400 | 1.1.5.9. liquid asset collateral exchangable for non-liquid asset collateral | 34 |
|  | Article 30(6) (c) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and MATURITY\_DATE\_STATUS in ('0','1') and LIQ\_PRODUCT\_TYPE = 'SUBSTITUTABLE\_COL' |  |
| 410 | 1.1.5.10. loss of funding on structured financing activities |  |
|  | Article 30(8) to 30(10) of Commission delegated regulation (EU) No 2015/61  Sum of items 1.1.5.10.1 and 1.1.5.10.2 |  |
| 420 | 1.1.5.10.1. structured financing instruments | 37 |
|  | Article 30(8) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and LIQ\_PRODUCT\_TYPE in ('ABS\_SME','ABS', 'ABS\_AUTO' , 'ABS\_CONSUMER', 'RMBS', 'COVERED\_BOND') and MATURITY\_DATE\_STATUS in ('0', '1') and SELF\_ISSUED in ('S', 'A') |  |
| 430 | 1.1.5.10.2. financing facilities | 38 |
|  | Article 30(9) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and LIQ\_PRODUCT\_TYPE in ('LIA\_ABCP\_EMBEDDED\_OPTION', 'LIA\_ABCP\_MATURING', 'LIA\_ABCP\_OTH') |  |
| 450 | 1.1.5.11. internal netting of client´s positions | 39 |
|  | Article 30(12) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and LIQ\_PRODUCT\_TYPE='OBLIG\_COVERED\_COL\_SHORT\_POS' and RECEIVED='F' |  |
| 460 | **1.1.6. Committed facilities** |  |
|  | Article 31 of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | Sum of items 1.1.6.1 to 1.1.6.2 |  |
|  |  |  |
|  | **Common criteria for section 1.1.6:** |  |
|  | … and TABLE\_NAME = 'FACILITY' and COMMITTED = 'T' and VALUE\_DATE\_STATUS = '0' and NVL(RECEIVED, 'F') = 'F' |  |
| 470 | 1.1.6.1. credit facilities |  |
|  | Article 31 (1) of Commission delegation regulation (EU) No 2015/61. |  |
|  | Sum of items 1.1.6.1.1 to 1.1.6.1.7 |  |
|  |  |  |
| 480 | 1.1.6.1.1. to retail customers | 42 |
|  | Article 31(3) of Commission delegated regulation (EU) No 2015/61. |  |
|  | ... and (((LIQ\_PRODUCT\_TYPE='LIQUIDITY\_FACILITY' and (FACILITY\_LIQ\_TYPE!='LIQ' or FACILITY\_LIQ\_TYPE is null)) or LIQ\_PRODUCT\_TYPE='CREDIT\_FACILITY') AND (BIS\_ENTITY\_TYPE ='INDIV' or (BIS\_ENTITY\_TYPE = 'SME\_RETAIL' AND NVL(RUN\_OFF\_SME\_RETAIL\_PREF,'T')='T') or (BIS\_ENTITY\_TYPE = 'SME' AND NVL(RUN\_OFF\_SME\_RETAIL\_PREF,'F')='T'))) |  |
| 490 | 1.1.6.1.2. to non-financial customers other than retail customers | 48 |
|  | Article 31(4) of Commission delegated regulation (EU) No 2015/61. |  |
|  | ... and ((LIQ\_PRODUCT\_TYPE='LIQUIDITY\_FACILITY' and (FACILITY\_LIQ\_TYPE!='LIQ' or FACILITY\_LIQ\_TYPE is null)) or LIQ\_PRODUCT\_TYPE='CREDIT\_FACILITY') |  |
| 500 | 1.1.6.1.3. to credit institutions |  |
|  |  |  |
|  | Sum of items 1.1.6.1.3.1 to 1.1.6.1.3.3 |  |
|  |  |  |
|  | **Common criteria for section 1.1.6.1.3:** |  |
|  | ... and BIS\_ENTITY\_TYPE in ('BANK', 'BANK\_IBPDM', 'BANK\_GOV', 'BANK\_INT\_GRP', 'BANK\_AS\_CORP') and ((LIQ\_PRODUCT\_TYPE in ('LIQUIDITY\_FACILITY', 'FOR\_PROMO\_LOAN\_RETAIL', 'FOR\_PROMO\_LOAN\_CORP') and (FACILITY\_LIQ\_TYPE!='LIQ' or FACILITY\_LIQ\_TYPE is null)) or LIQ\_PRODUCT\_TYPE='CREDIT\_FACILITY') |  |
| 510 | 1.1.6.1.3.1. for funding promotional loans of retail customers | 43 |
|  | Article 31(9) of Commission delegated regulation (EU) No 2015/61. |  |
|  | ... and LIQ\_PRODUCT\_TYPE='FOR\_PROMO\_LOAN\_RETAIL' |  |
| 520 | 1.1.6.1.3.2. for funding promotional loans of non-financial customers | 44 |
|  | Article 31(9) of Commission delegated regulation (EU) No 2015/61 |  |
|  | ... and LIQ\_PRODUCT\_TYPE='FOR\_PROMO\_LOAN\_CORP' |  |
| 530 | 1.1.6.1.3.3. other | 45 |
|  | Article 31(8) letter (a) of Commission delegated regulation (EU) No 2015/61 |  |
|  | ... and ((LIQ\_PRODUCT\_TYPE='LIQUIDITY\_FACILITY' and (FACILITY\_LIQ\_TYPE!='LIQ' or FACILITY\_LIQ\_TYPE is null)) or LIQ\_PRODUCT\_TYPE='CREDIT\_FACILITY') |  |
| 540 | 1.1.6.1.4. to regulated financial institutions other than credit institutions | 46 |
|  | Article 31(8) letter (a) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and ((LIQ\_PRODUCT\_TYPE='LIQUIDITY\_FACILITY' and (FACILITY\_LIQ\_TYPE!='LIQ' or FACILITY\_LIQ\_TYPE is null)) or LIQ\_PRODUCT\_TYPE='CREDIT\_FACILITY') and BIS\_ENTITY\_TYPE IN ('SF', 'INSURANCE', 'CLEARING', 'EXCHANGE','SPE', 'SF\_AS\_CORP', 'CLEARING\_COR', 'EXCHANGE\_COR', 'FINAN\_FIRM', 'MMF', 'HEDGE\_FUND', 'PENSION\_FUND') and NVL(CPTY\_UNREGULATED\_FI, 'F') = 'F' |  |
| 550 | 1.1.6.1.5. within a group or an IPS if subject to preferential treatment | 40 |
|  | Article 29 of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and ((LIQ\_PRODUCT\_TYPE='LIQUIDITY\_FACILITY' and (FACILITY\_LIQ\_TYPE!='LIQ' or FACILITY\_LIQ\_TYPE is null)) or LIQ\_PRODUCT\_TYPE='CREDIT\_FACILITY') and INTERCO ='L' and ATTRIBUTE\_8='PREF\_TMT' |  |
| 560 | 1.1.6.1.6. within IPS or cooperative network if treated as liquid asset by the depositing institution | 41 |
|  | Article 31 (7) of Commission delegated regulation (EU) No 2015/61 |  |
|  | ... and LIQ\_PRODUCT\_TYPE='BANK\_COOP\_FACILITY' and (FACILITY\_LIQ\_TYPE!='LIQ' or FACILITY\_LIQ\_TYPE is null) |  |
| 570 | 1.1.6.1.7. to other financial customers | 47 |
|  | Article 31 (7) of Commission delegated regulation (EU) No 2015/61 |  |
|  | ... and ((LIQ\_PRODUCT\_TYPE='LIQUIDITY\_FACILITY' and (FACILITY\_LIQ\_TYPE!='LIQ' or FACILITY\_LIQ\_TYPE is null)) or LIQ\_PRODUCT\_TYPE='CREDIT\_FACILITY') and BIS\_ENTITY\_TYPE in ('SF', 'FINAN\_FIRM', 'MMF', 'HEDGE\_FUND', 'PENSION\_FUND', 'CLEARING', 'EXCHANGE', 'SPE', 'INSURANCE', 'SF\_AS\_CORP', 'CLEARING\_COR', 'EXCHANGE\_COR') |  |
| 580 | 1.1.6.2. liquidity facilities |  |
|  | Article 31(1) of Commission delegated regulation (EU) No 2015/61 |  |
|  | Sum of items 1.1.6.2.1 to 1.1.6.2.8 |  |
|  |  |  |
|  | **Common criteria for section 1.1.6.2:** |  |
|  | ... and FACILITY\_LIQ\_TYPE='LIQ' |  |
| 590 | 1.1.6.2.1. to retail customers | 51 |
|  | Article 31(3) of Commission delegated regulation (EU) No 2015/61. |  |
|  | ... and ((BIS\_ENTITY\_TYPE in ('SME\_RETAIL','INDIV') AND NVL(RUN\_OFF\_SME\_RETAIL\_PREF,'T')='T') or (BIS\_ENTITY\_TYPE = 'SME' AND NVL(RUN\_OFF\_SME\_RETAIL\_PREF,'F')='T')) |  |
| 600 | 1.1.6.2.2. to non-financial customers other than retail customers | 59 |
|  | Article 31(5) of Commission delegated regulation (EU) No 2015/61 |  |
|  | ... (else) |  |
| 610 | 1.1.6.2.3. to personal investment companies | 52 |
|  | Article 31(5) of Commission delegated regulation (EU) No 2015/61 |  |
|  | ... and BIS\_ENTITY\_TYPE = 'PIC' |  |
| 620 | 1.1.6.2.4. to SSPEs |  |
|  |  |  |
|  | Sum of items 1.1.6.2.4.1 and 1.1.6.2.4.2 |  |
|  |  |  |
|  | **Common criteria for section 1.1.6.2.4:** |  |
|  | ... and BIS\_ENTITY\_TYPE IN ('SPE') |  |
| 630 | 1.1.6.2.4.1. to purchase assets other than securities from non-financial customers | 53 |
|  | Article 31(6) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and LIQ\_PRODUCT\_TYPE = 'LIQUIDITY\_FACILITY\_SSPE\_PURCH' |  |
| 640 | 1.1.6.2.4.2. other | 54 |
|  | Article 31(7)(b) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and LIQ\_PRODUCT\_TYPE !='LIQUIDITY\_FACILITY\_SSPE\_PURCH' |  |
| 650 | 1.1.6.2.5. to credit institutions |  |
|  |  |  |
|  | Sum of items 1.1.6.2.5.1 to 1.1.6.2.5.3 |  |
|  |  |  |
|  | **Common criteria for section 1.1.6.2.5:** |  |
|  | ... and BIS\_ENTITY\_TYPE IN ('BANK', 'BANK\_IBPDM', 'BANK\_GOV', 'BANK\_INT\_GRP', 'BANK\_AS\_CORP') |  |
| 660 | 1.1.6.2.5.1. for funding promotional loans of retail customers | 55 |
|  | Article 31(9) of Commission delegated regulation (EU) No 2015/61 |  |
|  | ... and LIQ\_PRODUCT\_TYPE='FOR\_PROMO\_LOAN\_RETAIL' and MATURITY\_DATE\_STATUS in (0,1) |  |
| 670 | 1.1.6.2.5.2. for funding promotional loans of non-financial customers | 56 |
|  | Article 31(9) of Commission delegated regulation (EU) No 2015/61 |  |
|  | ... and LIQ\_PRODUCT\_TYPE='FOR\_PROMO\_LOAN\_CORP' and MATURITY\_DATE\_STATUS in (0,1) |  |
| 680 | 1.1.6.2.5.3. other | 57 |
|  | Article 31(8)(c) of Commission delegated regulation (EU) No 2015/61 |  |
|  | ... and LIQ\_PRODUCT\_TYPE not in ('FOR\_PROMO\_LOAN\_RETAIL', 'FOR\_PROMO\_LOAN\_CORP') |  |
| 690 | 1.1.6.2.6. within a group or an IPS if subject to preferential treatment | 49 |
|  | Article 29 of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and INTERCO ='L' and ATTRIBUTE\_8='PREF\_TMT' |  |
| 700 | 1.1.6.2.7. within IPS or cooperative network if treated as liquid asset by the depositing institution | 50 |
|  | Article 31 (7) of Commission delegated regulation (EU) No 2015/61 |  |
|  | ... and LIQ\_PRODUCT\_TYPE='BANK\_COOP\_FACILITY' |  |
| 710 | 1.1.6.2.8. to other financial customers | 58 |
|  | Article 31 (7) of Commission delegated regulation (EU) No 2015/61 |  |
|  | ... and (LIQ\_PRODUCT\_TYPE='LIQUIDITY\_FACILITY' and MATURITY\_DATE\_STATUS in (0,1)) and BIS\_ENTITY\_TYPE in ('SF', 'FINAN\_FIRM', 'MMF', 'HEDGE\_FUND', 'PENSION\_FUND', 'CLEARING', 'EXCHANGE', 'SPE', 'INSURANCE', 'SF\_AS\_CORP', 'CLEARING\_COR', 'EXCHANGE\_COR') |  |
| 720 | **1.1.7. Other products and services** |  |
|  | Article 23(2) of Commission delegated regulation (EU) No 2015/61  Sum of items 1.1.7.1 to 1.1.7.9 |  |
| 730 | 1.1.7.1. Uncommitted funding facilities | 60 |
|  | Article 23 (2) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and ((LIQ\_PRODUCT\_TYPE='LIQUIDITY\_FACILITY' and (FACILITY\_LIQ\_TYPE!='LIQ' or FACILITY\_LIQ\_TYPE is null)) or LIQ\_PRODUCT\_TYPE in ('CREDIT\_FACILITY','DEBT\_BUY\_BACK')) and TABLE\_NAME='FACILITY' and NVL(COMMITTED, 'F')='F' and NVL(RECEIVED, 'F') = 'F' and VALUE\_DATE\_STATUS = '0' |  |
| 740 | 1.1.7.2. undrawn loans and advances to wholesale counterparties | 61 |
|  | Article 23 (2) of Commission delegated regulation (EU) No 2015/61 |  |
|  | …and LIQ\_PRODUCT\_TYPE='UNDRAWN\_LOAN\_ADVANCE' AND TABLE\_NAME='FACILITY' and NVL(COMMITTED, 'F')='F' and NVL(RECEIVED, 'F') = 'F' and VALUE\_DATE\_STATUS = '0' |  |
| 750 | 1.1.7.3. mortgages that have been agreed but not yet drawn down | 62 |
|  | Article 23 (2) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and LIQ\_PRODUCT\_TYPE = 'MORTGAGE' and VALUE\_DATE\_STATUS = '0' AND TABLE\_NAME='FACILITY' and NVL(COMMITTED, 'F')='F' and NVL(RECEIVED, 'F') = 'F' |  |
| 760 | 1.1.7.4. credit cards | 63 |
|  | Article 23 (2) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and LIQ\_PRODUCT\_TYPE = 'CREDIT\_CARD' and NVL(RECEIVED,'F')= 'F' and VALUE\_DATE\_STATUS = '0' |  |
| 770 | 1.1.7.5. overdrafts | 64 |
|  | Article 23 (2) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and NVL(RECEIVED,'F')= 'F' and LIQ\_PRODUCT\_TYPE='OVERDRAFT' and VALUE\_DATE\_STATUS = '0' |  |
| 780 | 1.1.7.6. planned outflows related to renewal or extension of new retail or wholesale loans | 65 |
|  | Article 23 (2) of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | … and LIQ\_PRODUCT\_TYPE = 'PLANNED\_EXTENSION' and TABLE\_NAME = 'FACILITY' and NVL(COMMITTED, 'F') = 'F' and NVL(RECEIVED, 'F') = 'F and VALUE\_DATE\_STATUS = '0' |  |
| 850 | 1.1.7.7. planned derivatives payables | 66 |
|  | Article 23 of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | ... and LIQ\_PRODUCT\_TYPE='PLANNED\_DERIVATIVES' and VALUE\_DATE\_STATUS = '0' |  |
| 860 | 1.1.7.8. trade finance off-balance sheet related products | 67 |
|  |  |  |
|  | … and (RECEIVED='F' or TABLE\_NAME='ACCOUNT') and LIQ\_PRODUCT\_TYPE ='TRADE\_FINANCE' and VALUE\_DATE\_STATUS = '0' |  |
| 870 | 1.1.7.9. others | 70 |
|  | Article 23(2) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … AND TABLE\_NAME='FACILITY' and NVL(RECEIVED, 'F') = 'F' |  |
| 885 | **1.1.8. Other liabilities and due commitments** |  |
|  | Article 28(2), Article 28(6) and Article 31A of the Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | Sum of items 1.1.8.1 to 1.1.8.6 |  |
| 890 | 1.1.8.1. liabilities resulting from operating expenses | 68 |
|  | Article 28 (2) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and ASSET\_LIABILITY='L' and LIQ\_PRODUCT\_TYPE = 'OPERATING\_EXP' |  |
| 900 | 1.1.8.2. in the form of debt securities if not treated as retail deposits | 33 |
|  | Article 28 (6) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and TABLE\_NAME='SECURITY\_POSITIONS' and SELF\_ISSUED = 'S' and ASSET\_LIABILITY='L' and (not (BIS\_ENTITY\_TYPE ='INDIV' or (BIS\_ENTITY\_TYPE in ('SME\_RETAIL') and NVL(RUN\_OFF\_SME\_RETAIL\_PREF,'T')='T') or (BIS\_ENTITY\_TYPE = 'SME' AND NVL(RUN\_OFF\_SME\_RETAIL\_PREF,'F')='T')) or BIS\_ENTITY\_TYPE is null) |  |
| 912 | **1.1.8.4 The Excess of funding to non-financial customers** |  |
|  | Article 31A(2) of Commission Delegated Regulation (EU) 2015/61. |  |
|  |  |  |
|  | Sum of items 1.1.8.4.1 to 1.1.8.4.4 |  |
|  |  |  |
|  | **Common criteria for section 1.1.8.4:** |  |
|  | … and ASSET\_LIABILITY='A' and VALUE\_DATE\_STATUS ='1' AND TABLE\_NAME in ('LOANDEPO','ACCOUNT') AND BIS\_ENTITY\_TYPE not in ('BANK\_SOV', 'ECB', 'BANK', 'BANK\_IBPDM', 'BANK\_GOV', 'BANK\_INT\_GRP', 'SF', 'FINAN\_FIRM', 'MMF', 'HEDGE\_FUND', 'PENSION\_FUND', 'CLEARING', 'EXCHANGE', 'SPE', 'INSURANCE', 'SF\_AS\_CORP', 'CLEARING\_COR', 'EXCHANGE\_COR', 'BANK\_AS\_CORP') and NVL(LIQ\_PRODUCT\_TYPE, 'X') != 'TRADE\_FINANCE' |  |
| 913 | **1.1.8.4.1 The excess of funding to retail customers** | 1 |
|  |  |  |
|  | ... AND (BIS\_ENTITY\_TYPE ='INDIV' or (BIS\_ENTITY\_TYPE in ('SME\_RETAIL') and NVL(RUN\_OFF\_SME\_RETAIL\_PREF,'T')='T') or (BIS\_ENTITY\_TYPE = 'SME' AND NVL(RUN\_OFF\_SME\_RETAIL\_PREF,'F')='T')) |  |
| 914 | **1.1.8.4.2 The excess of funding to non-financial corporates** | 2 |
|  |  |  |
|  | ... and (BIS\_ENTITY\_TYPE IN ('PIC','CORP', 'CORP\_CF', 'CORP\_HVCRE', 'CORP\_IPRE', 'CORP\_OF', 'CORP\_PF') or ( BIS\_ENTITY\_TYPE in ('SME', 'SME\_CF', 'SME\_EU', 'SME\_HVCRE', 'SME\_IPRE', 'SME\_OF', 'SME\_PF') AND NVL(RUN\_OFF\_SME\_RETAIL\_PREF,'F')='F') or ( BIS\_ENTITY\_TYPE in ('SME\_RETAIL') AND NVL(RUN\_OFF\_SME\_RETAIL\_PREF,'T')='F')) |  |
| 915 | **1.1.8.4.3 The excess of funding to sovereigns, MLDBs (multilateral development banks) and PSEs (public sector entities)** | 3 |
|  |  |  |
|  | ... and BIS\_ENTITY\_TYPE IN ('SOV', 'EIF', 'MDB\_PREF\_0', 'MDB', 'MDB\_PREF\_20', 'SUPRA', 'LA', 'RGLA', 'SUPRA\_100', 'PSE', 'PSE\_SOV', 'LA\_SOV', 'RGLA\_SOV') |  |
| 916 | **1.1.8.4.4 The excess of funding to other legal entities** | 4 |
|  |  |  |
|  | else |  |
| 917 | **1.1.8.5 Assets borrowed on an unsecured basis** | 69 |
|  | Article 28(7) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and LIQ\_PRODUCT\_TYPE = 'REVERSE\_UNSECURED\_LENDING' and (NVL(IS\_LCR\_ELIGIBLE, 'F')='T' or (CLIENT\_PROPRIETARY='HH' and NVL(IS\_LCR\_ELIGIBLE, 'F')='F')) and MATURITY\_DATE\_STATUS in ('0', '1') |  |
| 918 | **1.1.8.6 Others** |  |
|  | Credit institutions shall report here any other outflows due within the next 30 days not captured elsewhere. |  |
|  | **This item consist in 2 separate mappings:** |  |
|  | Forward transaction that start within the 30 day time horizon and mature after the 30-day horizon where the initial leg produces a net outflow (cf. Decision tree on rows of the template C 73.00 of Annex XXIV, #1, 2 and 3) |  |
|  | VALUE\_DATE\_STATUS='1' and (TABLE\_NAME !='FACILITY' and NVL(LIQ\_PRODUCT\_TYPE, 'X') not in ('DERIV','CURRENCY\_SWAP','FX\_OPTION','FOREX', 'LIQ\_FAC\_COL')) and MATURITY\_DATE\_STATUS not in ('0','1') AND LCR\_AMOUNT\_OUTFLOW <>0 | 5 |
|  | Any other outflows due within the next 30 days not captured elsewhere |  |
|  | … AND LCR\_AMOUNT\_OUTFLOW <>0 AND LCR\_WEIGHT\_OUTFLOW <>0 and NVL(LIQ\_PRODUCT\_TYPE, 'X')!= 'LIQ\_FAC\_COL' | 102 |
| 920 | **1.2. OUTFLOWS FROM SECURED LENDING AND CAPITAL MARKET-DRIVEN TRANSACTIONS** |  |
|  | Article 28 (3) of Commission delegated regulation (EU) No 2015/61 |  |
|  | Sum of items 1.2.1 and 1.2.2 |  |
|  |  |  |
|  | **Common criteria for section 1.2:** |  |
|  | ASSET\_LIABILITY = 'L' and (TABLE\_NAME='REPO' or (TABLE\_NAME='LIQUIDITY\_FACILITY' and LIQ\_PRODUCT\_TYPE != 'LIQ\_FAC\_COL')) and LIQ\_PRODUCT\_TYPE != 'UNSECURED\_LENDING' AND VALUE\_DATE\_STATUS = '0' and maturity\_date\_status in ('0', '1') |  |
| 930 | **1.2.1. Counterparty is central bank** |  |
|  |  |  |
|  | Sum of items 1.2.1.1 to 1.2.1.8 |  |
|  |  |  |
|  | **Common criteria for section 1.2.1:** |  |
|  | … and BIS\_ENTITY\_TYPE in ('BANK\_SOV', 'ECB') |  |
| 940 | 1.2.1.1. level 1 excl. EHQ Covered Bonds collateral | 72 |
|  | Article 28 (3) (a) of Commission delegated regulation (EU) No. 2015/61 |  |
|  | … and ELIGIBILITY\_LEVEL = '1' and SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' |  |
|  | --only from RAY5.2 (delivered by script) |  |
|  | OR (ASSET\_LIABILITY = 'L' AND VALUE\_DATE\_STATUS = '0' AND TABLE\_NAME='LOANDEPO' AND SOURCE\_TABLE='T\_LCR\_RISK' AND UND\_POOL\_REF IS NOT NULL AND FACILITY\_REFERENCE IS NOT NULL AND UND\_POOL\_REF IN (SELECT UND\_POOL\_REF FROM UND\_POOL\_LINK WHERE BENEF\_TABLE\_NAME='FACILITY')) |  |
| 945 | 1.2.1.1.1 of which collateral extended meets operational requirements | 71 |
|  |  |  |
|  | … and ELIGIBILITY\_LEVEL = '1' and SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' and IS\_LCR\_ELIGIBLE='T' |  |
| 950 | 1.2.1.2. level 1 EHQ Covered Bonds collateral | 74 |
|  | Article 28 (3) (a) of Commission delegated regulation (EU) No. 2015/61 |  |
|  | … and ELIGIBILITY\_LEVEL = '1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' |  |
| 955 | 1.2.1.2.1 of which collateral extended meets operational requirements | 73 |
|  |  |  |
|  | … and ELIGIBILITY\_LEVEL = '1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and IS\_LCR\_ELIGIBLE='T' |  |
| 960 | 1.2.1.3. level 2A collateral | 76 |
|  | Article 28 (3) (a) of Commission delegated regulation (EU) No. 2015/61 |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2A' |  |
| 965 | 1.2.1.3.1 of which collateral extended meets operational requirements | 75 |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2A' and IS\_LCR\_ELIGIBLE='T' |  |
| 970 | 1.2.1.4. level 2B asset-backed securities (residential or automobile, CQS1) collateral | 78 |
|  | Article 28 (3) (a) of Commission delegated regulation (EU) No. 2015/61 |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') |  |
| 975 | **1.2.1.4.1 of which collateral extended meets operational requirements** | 77 |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and IS\_LCR\_ELIGIBLE='T' |  |
| 980 | 1.2.1.5. level 2B covered bonds | 80 |
|  | Article XXXX of Commission delegated regulation (EU) No. 2015/61 |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' |  |
| 985 | **1.2.1.5.1 of which collateral extended meets operational requirements** | 79 |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and IS\_LCR\_ELIGIBLE='T' |  |
| 990 | 1.2.1.6. level 2B asset-backed securities (commercial or individuals, Member State, CQS1) collateral | 82 |
|  | Article 28 (3) (a) of Commission delegated regulation (EU) No. 2015/61 |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') |  |
| 995 | **1.2.1.6.1 of which collateral extended meets operational requirements** | 81 |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and IS\_LCR\_ELIGIBLE='T' |  |
| 1000 | 1.2.1.7. other Level 2B assets collateral | 84 |
|  | Article 28 (3) (a) of Commission delegated regulation (EU) No. 2015/61 |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' |  |
| 1005 | **1.2.1.7.1 of which collateral extended meets operational requirements** | 83 |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and IS\_LCR\_ELIGIBLE='T' |  |
| 1010 | 1.2.1.8. non-liquid assets collateral | 85 |
|  | Article 28 (3) (g) (ii) of Commission delegated regulation (EU) No. 2015/61 |  |
|  | … and VALUE\_DATE\_STATUS='0' and MATURITY\_DATE\_STATUS in ('0','1') and IS\_LCR\_ELIGIBLE = 'F' and ASSET\_LIABILITY='L' AND (TABLE\_NAME ='REPO' OR (TABLE\_NAME='LIQUIDITY\_FACILITY' and LIQ\_PRODUCT\_TYPE != 'LIQ\_FAC\_COL')) |  |
| 1020 | **1.2.2. Counterparty is non-central bank** |  |
|  |  |  |
|  | Sum of Rows 1.2.2.1 to 1.2.2.8 |  |
|  |  |  |
|  | **Common criteria for section 1.2.2:** |  |
|  | … and BIS\_ENTITY\_TYPE not in ('BANK\_SOV', 'ECB') |  |
| 1030 | 1.2.2.1. level 1 excl. EHQ Covered Bonds collateral | 87 |
|  | Article 28 (3) (a) of Commission delegated regulation (EU) No. 2015/61. |  |
|  | … and ELIGIBILITY\_LEVEL = '1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) |  |
| 1035 | **1.2.2.1.1. of which collateral extended meets operational requirements** | 86 |
|  |  |  |
|  | … and ELIGIBILITY\_LEVEL = '1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and IS\_LCR\_ELIGIBLE='T' |  |
| 1040 | 1.2.2.2. level 1 EHQ Covered Bonds collateral | 89 |
|  | Article 28 (3) (b) of Commission delegated regulation (EU) No. 2015/61 |  |
|  | … and ELIGIBILITY\_LEVEL = '1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' |  |
| 1045 | **1.2.2.2.1. of which collateral extended meets operational requirements** | 88 |
|  |  |  |
|  | … and ELIGIBILITY\_LEVEL = '1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and IS\_LCR\_ELIGIBLE='T' |  |
| 1050 | 1.2.2.3. level 2A collateral | 91 |
|  | Article 28 (3) (c) of Commission delegated regulation (EU) No. 2015/61 |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2A' |  |
| 1055 | **1.2.2.3.1. of which collateral extended meets operational requirements** | 90 |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2A' and IS\_LCR\_ELIGIBLE='T' |  |
| 1060 | 1.2.2.4. level 2B asset-backed securities (residential or automobile, CQS1) collateral | 93 |
|  | Article 28 (3) (d) (i) of Commission delegated regulation (EU) No. 2015/61 |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') |  |
| 1065 | **1.2.2.4.1. of which collateral extended meets operational requirements** | 92 |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and IS\_LCR\_ELIGIBLE='T' |  |
| 1070 | 1.2.2.5. level 2B covered bonds | 95 |
|  | Article XXXX of Commission delegated regulation (EU) No. 2015/61 |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' |  |
| 1075 | **1.2.2.6.1. of which collateral extended meets operational requirements** | 94 |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and IS\_LCR\_ELIGIBLE='T' |  |
| 1080 | 1.2.2.6. level 2B asset-backed securities (commercial or individuals, Member State, CQS1) collateral | 97 |
|  | Article 28 (3) (d) (i) of Commission delegated regulation (EU) No. 2015/61 |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') |  |
| 1085 | **1.2.2.6.1. of which collateral extended meets operational requirements** | 96 |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and IS\_LCR\_ELIGIBLE='T' |  |
| 1090 | 1.2.2.7. other Level 2B assets collateral | 99 |
|  | Article 28 (3) (f) of Commission delegated regulation (EU) No. 2015/61 |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') |  |
| 1095 | **1.2.2.7.1. of which collateral extended meets operational requirements** | 98 |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and IS\_LCR\_ELIGIBLE='T' |  |
| 1100 | 1.2.2.8. non-liquid assets collateral | 100 |
|  | Article 28 (3) (g) (ii) of Commission delegated regulation (EU) No. 2015/61 |  |
|  |  |  |
|  | … and VALUE\_DATE\_STATUS='0' and MATURITY\_DATE\_STATUS in ('0','1') and IS\_LCR\_ELIGIBLE = 'F' and (ASSET\_LIABILITY='L' AND (TABLE\_NAME ='REPO' OR (TABLE\_NAME='LIQUIDITY\_FACILITY' and LIQ\_PRODUCT\_TYPE != 'LIQ\_FAC\_COL'))) and LIQ\_PRODUCT\_TYPE not in ('UNSECURED\_LENDING','REVERSE\_UNSECURED\_LENDING') |  |
| 1130 | **1.3. TOTAL OUTFLOWS FROM COLLATERAL SWAPS** |  |
|  |  |  |
|  | Equal to sum of amounts in rows 010 and 1370, column 070 of report C 75.00 (use of post publication) |  |
| **MEMORANDUM ITEMS** | | |
| NB: The eval orders contain also information on the technical dimensions to create. For example the eval order 2.1 means order 1 in the technical dimension 2 | | |
| 1170 | **2. LIQUIDITY OUTFLOWS TO BE NETTED BY INTERDEPENDENT INFLOWS** | 1.1 |
|  |  |  |
|  | attribute\_7='INTERDEP\_LIA' |  |
|  | **3. OPERATIONAL DEPOSITS MAINTAINED FOR CLEARING, CUSTODY, CASH MANAGEMENT OR OTHER COMPARABLE SERVICES IN THE CONTEXT OF AN ESTABLISHED OPERATIONAL RELATIONSHIP** |  |
|  | Sum of item 3.1 to 3.4 |  |
|  |  |  |
|  | **Common criteria for section 6: cf. Common criteria for section 1.1.2.1** |  |
|  |  |  |
| 1180 | 3.1. provided by credit institutions | 1.2 |
|  |  |  |
|  | … and BIS\_ENTITY\_TYPE IN ('BANK','BANK\_IBPDM', 'BANK\_GOV', 'BANK\_INT\_GRP', 'BANK\_AS\_CORP') |  |
| 1190 | 3.2. provided by financial customers other than credit institutions | 1.3 |
|  |  |  |
|  | … and BIS\_ENTITY\_TYPE in ('SF', 'FINAN\_FIRM', 'MMF', 'HEDGE\_FUND', 'PENSION\_FUND', 'CLEARING', 'EXCHANGE', 'SPE', 'INSURANCE', 'SF\_AS\_CORP', 'CLEARING\_COR', 'EXCHANGE\_COR') |  |
| 1200 | 3.3. provided by sovereigns, central banks, MDBs and PSEs | 1.4 |
|  |  |  |
|  | … and BIS\_ENTITY\_TYPE in ('SOV','BANK\_SOV','ECB', 'MDB', 'MDB\_PREF\_0', 'MDB\_PREF\_20', 'EIF', 'SUPRA', 'LA\_SOV', 'RGLA\_SOV', 'PSE\_SOV', 'PSE') |  |
| 1210 | 3.4. provided by other customers | 1.5 |
|  |  |  |
|  | … (else) |  |
|  | **4. INTRA GROUP OR IPS OUTFLOWS** |  |
|  |  |  |
|  | Sum of item 4.1 to 4.9 |  |
|  |  |  |
|  | **Common criteria for section 4:** |  |
|  | ((TABLE\_NAME='SECURITY\_POSITIONS' and ((INTERCO='L' and AMOUNT\_QUALITY='O') or (SELF\_ISSUED in ('A', 'S') and nvl(AMOUNT\_QUALITY,'N')!='O'))) or  (TABLE\_NAME !='SECURITY\_POSITIONS' and INTERCO ='L') or LIQ\_PRODUCT\_TYPE like 'BANK\_COOP%') |  |
|  |  |  |
| 1290 | 4.1. of which: to financial customers | 2.2 |
|  |  |  |
|  | cf. Item 1.1 |  |
|  | and BIS\_ENTITY\_TYPE in ('BANK', 'BANK\_IBPDM', 'BANK\_GOV', 'BANK\_INT\_GRP', 'SF', 'FINAN\_FIRM', 'MMF', 'HEDGE\_FUND', 'PENSION\_FUND', 'CLEARING', 'EXCHANGE', 'SPE', 'INSURANCE', 'SF\_AS\_CORP', 'CLEARING\_COR', 'EXCHANGE\_COR', 'BANK\_AS\_CORP') |  |
| 1300 | 4.2. of which: to non-financial customers | 2.3 |
|  |  |  |
|  | cf. Item 1.1 |  |
|  | … (Else) |  |
| 1310 | 4.3. of which: secured | 2.1 |
|  |  |  |
|  | cf. Item 1.2 |  |
| 1320 | 4.4. of which: credit facilities without preferential treatment | 3.1 |
|  |  |  |
|  | cf. Item 1.1.6.1 |  |
| 1330 | 4.5. of which: liquidity facilities without preferential treatment | 3.2 |
|  |  |  |
|  | cf. Item 1.1.6.2 |  |
| 1340 | 4.6. of which: operational deposits | 3.3 |
|  |  |  |
|  | cf. Item 1.1.2 |  |
| 1345 | **4.7. of which: excess operational deposits** | 3.4 |
|  |  |  |
|  | cf. Item 1.1.3 |  |
| 1350 | 4.8. of which: non-operational deposits | 3.5 |
|  |  |  |
|  | cf. Item 1.1.4 |  |
| 1360 | 4.9. of which: liabilities in the form of debt securities if not treated as retail deposits | 3.6 |
|  |  |  |
|  | cf. Item 1.1.8.2 |  |
| 1370 | **5. FX OUTFLOWS** | 1.6 |
|  |  |  |
|  |  |  |
|  | (LIQ\_PRODUCT\_TYPE in ('CURRENCY\_SWAP','FX\_OPTION','FOREX') or NETTING\_TYPE = 'FX\_DERIV\_NETTING') |  |
|  | **6. Secured funding waived from Article 17 (2) and (3)** |  |
| 1400 | **6.1 of which: secured by L1 excl. EHQCB** | 1.7 |
|  |  |  |
|  | cf. Item 1.2.1.1 and GENERIC\_FIELD3='WAIVED' |  |
| 1410 | **6.2 of which: secured by L1 EHQCB** | 1.8 |
|  |  |  |
|  | cf. Item 1.2.1.2 and GENERIC\_FIELD3='WAIVED' |  |
| 1420 | **6.3 of which: secured by L2A** | 1.9 |
|  |  |  |
|  | cf. Item 1.2.1.3 and GENERIC\_FIELD3='WAIVED' |  |
| 1430 | **6.4 of which: secured by L2B** | 1.10 |
|  |  |  |
|  | cf. Items 1.2.1.4, 1.2.1.5, 1.2.1.6 and 1.2.1.7 and GENERIC\_FIELD3='WAIVED' |  |
| 1440 | **6.5 of which: secured by non-liquid assets** | 1.11 |
|  |  |  |
|  | cf. Item 1.2.1.8 and GENERIC\_FIELD3='WAIVED' |  |

## Columns and Measures

#### Column 010 - Amount

|  |  |
| --- | --- |
| Definition | LCR outflow before application of the LCR weight |
| Source Table | T\_LR |
| Technical Specification | **For Rows 010-900, 917, 918, 1170-1300 and 1320-1370**  -1\*nvl(LCR\_AMOUNT\_OUTFLOW,0)  **For Row 913 (914, 915, 916)**  MAX(-1\*nvl(LCR\_AMOUNT\_OUTFLOW,0) - [C74 Row 060 (070, 080, 090) inflow amount] (\*)/2, 0)  (\*) [C74 Row 060 (070, 080, 090) inflow amount] is defined in the § 7.3 Columns and Measures, [COLUMN 010 – AMOUNT SUBJECT TO THE 75% CAP ON INFLOWS](#_Column_010_–)  **For Rows 920-1100, 1310 and 1400-1440**  -1 \* (n\_outflow+i\_outflow) |
| Comments and FAQ |  |

#### Column 020 Market Value (Rows 930-1090, 1020, 1120 and 1310)

|  |  |
| --- | --- |
| Definition | Dirty market value of the contract that the application includes in the LCR buffer calculation for a given time band |
| Source Table | T\_LR |
| Technical Specification | Case when SOURCE\_TABLE='T\_LSR' then -1\*SUB\_FAIR\_VALUE  Else 0 End |
| Comments and FAQ |  |

#### Column 030 - Value of collateral extended according to Article 9 (Rows 930-1000, 1020-1090 and 1310)

|  |  |
| --- | --- |
| Definition | Value of extended collateral in accordance with Article 9 of Commission delegated regulation (EU) No 2015/61. |
| Source Table | T\_LR |
| Technical Specification | Case when IS\_LCR\_ELIGIBLE = ‘T’ and SOURCE\_TABLE='T\_LSR' Then -1\*(1- nvl(LCR\_HAIRCUT/100,0))\*SUB\_FAIR\_VALUE else 0 End |
| Comments and FAQ |  |

#### Column 050 - Applicable weight

|  |  |
| --- | --- |
| Definition | Applicable weight applied to liquid assets defined in Title II of the Commission delegated regulation No 2015/61 |
| Source Table | T\_LR |
| Technical Specification | **Case when Amount (COLUMN 010) !=0**  **Then Outflow (COLUMN 060)/ Amount (COLUMN 010) End** |
| Comments and FAQ | Applicable weights may reflect, but are not limited to, firm-specific and national discretions. |

#### Column 060 - Outflow

|  |  |
| --- | --- |
| Definition | LCR outflow after application of the LCR weight |
| Source Table | T\_LR |
| Technical Specification | **For all Rows except Rows 913-916)**  – 1\*nvl(lcr\_weight\_outflow/100,0)\* LCR\_AMOUNT\_OUTFLOW (\*)  (\*) for rows 010 and 1130, post publication formula are used. Null value are reported when the cells referred in the formulas are all empty  **For Rows 913 (914, 915, 916)**  MAX(-1\*nvl(LCR\_AMOUNT\_OUTFLOW,0) - [C74 Row 060 (070, 080, 090) inflow amount] (\*\*)/2, 0)  (\*\*) [C74 Row 060 (070, 080, 090) inflow amount] is defined in the § 7.3 Columns and Measures, [COLUMN 010 – AMOUNT SUBJECT TO THE 75% CAP ON INFLOWS](#_Column_010_–) |
| Comments and FAQ |  |

# LIQUIDITY COVERAGE - INFLOWS (C 74.00)

This report contains information about liquidity inflows measured over the next 30 days, for the purpose of reporting the liquidity coverage requirement as specified in Commission delegated regulation (EU) No 2015/61.

In accordance with Article 32 of Commission delegated regulation (EU) No 2015/61, liquidity inflows shall:

comprise only contractual inflows from exposures that are not past due and for which the credit institution has no reason to expect non-performance within the 30-day time horizon.

be calculated by multiplying the outstanding balances of various categories of contractual receivables by the rates as specified in Commission delegated regulation (EU) No 2015/61.

## Data filter

INFLOWS (C 74.00) is built using results from the reporting interface tables T\_LR.

To select the exposures to be reported in the INFLOWS (C 74.00) for T\_LR, the following filter is applied.

|  |
| --- |
| (nvl(IS\_DOUBLE\_COUNTED, 'F')='F' and nvl(CF\_TYPE, 'C')='C' and ((is\_netted='T' and tb\_id is null and netting\_type in ('FX\_DERIV\_NETTING', 'DERIV\_NETTING') and (is\_significant\_currency='T' or ccy\_code in ('A\*\*')))  or (netting\_type='SEC\_POS\_NETTING' and is\_netted='T') or (is\_fx\_netted='T' and is\_netted is null ) or (is\_netted is null and is\_fx\_netted is null))) OR (FLAG\_ADJUSTMENT is not null) |

Filter Explanation:

* ***NVL(IS\_DOUBLE\_COUNTED,'F')='F',*** to exclude from table T\_LR all the deals eligible to the LCR BUFFER
* ***nvl(CF\_TYPE,'C') = 'C'*** to exclude all the non-contractual cash flows
* (***is\_netted='T' and tb\_id is null and netting\_type in ('FX\_DERIV\_NETTING', 'DERIV\_NETTING') and (is\_significant\_currency='T' or ccy\_code in ('A\*\*')))***: to catch all netted derivative transactions with netting agreement ('DERIV\_NETTING') and all the FX netting by counterparty without netting agreement ('FX\_DERIV\_NETTING')
* ***netting\_type='SEC\_POS\_NETTING' and is\_netted='T':*** to catch all netted cash flows from security positions.
* ***is\_fx\_netted='T' and is\_netted is null:*** to catch all the netted FOREX transaction by contract without netting agreement
* ***is\_netted is null and is\_fx\_netted is null:*** to catch all other non-netted transactions.
* ***FLAG\_ADJUSTMENT is not null:*** to take into account all the manual adjustments on columns other than those used in the data filter

## Technical specifications

Each row in the table T\_LR will be flagged with the row items via a functional mapping in the column GENERIC\_FIELD9.

The GENERIC\_FIELD9 mapping is defined in

Regulatory consolidation > Mapping for the result table T\_LR

All the rows that cannot be mapped with an existing complex conditions should be flagged with the value **'Not captured'**.

### Sheets per ‘significant currency’ management

* **Sheet 'TOTAL':**

The following filter should be applied to exclude, from the scope of data from T\_LR, all non-aggregated derivatives contracts.

|  |
| --- |
| (is\_netted='T' and tb\_id is null and netting\_type in ('DERIV\_NETTING', 'FX\_DERIV\_NETTING') and ccy\_code='A\*\*') or (Is\_netted='T' and netting\_type = 'SEC\_POS\_NETTING') or ( is\_fx\_netted='T' and is\_netted is null) or ( is\_netted is null and is\_fx\_netted is null) |

Filter explanation

* ***(is\_netted='T' and tb\_id is null and netting\_type in ('DERIV\_NETTING', 'FX\_DERIV\_NETTING') and ccy\_code='A\*\*')*** is for all netted derivative transactions with netting agreement ('DERIV\_NETTING') and all the FX netting by counterparty without netting agreement ('FX\_DERIV\_NETTING')
* ***netting\_type='SEC\_POS\_NETTING' and is\_netted='T'*** is for all netted cash flows from security positions.
* ***is\_fx\_netted='T' and is\_netted is null*** is for all the netted FOREX transaction by contract without netting agreement
* ***is\_netted is null and is\_fx\_netted is null*** is for all other non-netted transactions.
* **Sheets per ‘significant currency’:**

The following filter should be applied to exclude, from the scope of data from T\_LR, all lines resulting from the derivatives and FX nettings and non-significant currencies contracts

|  |
| --- |
| is\_significant\_currency = 'T' |

**Note:** All the amounts to be reported in the sheets by significant currency should be divided by the EXCHANGE\_RATE.

### Report specifications

| **Row** | **Item** | **Eval Order** |
| --- | --- | --- |
| 10 | **1. TOTAL INFLOWS** |  |
|  | Article 32, Article 33 and Article 34 of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | Sum of items 1.1, 1.2, 1.3, 1.4 and 1.5 |  |
| 20 | **1.1. Inflows from unsecured transactions/deposits** |  |
|  | Articles 32, 33 and 34 of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | Sum of items 1.1.1, 1.1.2, 1.1.3, …, 1.1.11 |  |
| 30 | 1.1.1. monies due from non-financial customers (except for central banks) |  |
|  | Article 32(3)(a) of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | Sum of items 1.1.1.1, 1.1.1.2 |  |
|  | **Common criteria for section 1.1.1:** |  |
|  | … and ASSET\_LIABILITY='A' and VALUE\_DATE\_STATUS ='0' and LIQ\_PERFORMING\_STATUS ='FULLY\_PERFORMING' AND TABLE\_NAME in ('LOANDEPO','ACCOUNT') AND BIS\_ENTITY\_TYPE not in ('BANK\_SOV', 'ECB', 'BANK', 'BANK\_IBPDM', 'BANK\_GOV', 'BANK\_INT\_GRP', 'SF', 'FINAN\_FIRM', 'MMF', 'HEDGE\_FUND', 'PENSION\_FUND', 'CLEARING', 'EXCHANGE', 'SPE', 'INSURANCE', 'SF\_AS\_CORP', 'CLEARING\_COR', 'EXCHANGE\_COR', 'BANK\_AS\_CORP') and NVL(LIQ\_PRODUCT\_TYPE, 'X') != 'TRADE\_FINANCE' |  |
| 40 | 1.1.1.1. monies due from non-financial customers (except for central banks) not corresponding to principal repayment | 1 |
|  | Article 32(3)(a) of Commission delegated regulation (EU) No 2015/61 | (use of separate technical dimension) |
|  | Amount to report: cf paragraph "Column and measures" |  |
| 50 | 1.1.1.2. other monies due from non-financial customers (except for central banks) |  |
|  | Article 32(3)(a) of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | Sum of items 1.1.1.2.1, 1.1.1.2.2, 1.1.1.2.3, 1.1.1.2.4 |  |
|  | Amount to report: cf. paragraph "Column and measures" |  |
| 60 | 1.1.1.2.1. monies due from retail customers | 10 |
|  | Article 32(3)(a) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … AND (((BIS\_ENTITY\_TYPE = 'SME\_RETAIL' AND NVL(RUN\_OFF\_SME\_RETAIL\_PREF,'T')='T') or (BIS\_ENTITY\_TYPE = 'SME' AND NVL(RUN\_OFF\_SME\_RETAIL\_PREF,'F')='T')) Or BIS\_ENTITY\_TYPE = 'INDIV') |  |
|  |  |  |
|  | Amount to report: cf. paragraph "Column and measures" |  |
| 70 | 1.1.1.2.2. monies due from non-financial corporates | 11 |
|  | Article 32(3)(a) of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | … AND (BIS\_ENTITY\_TYPE in ('CORP', 'CORP\_CF', 'CORP\_IPRE', 'CORP\_HVCRE', 'CORP\_OF', 'CORP\_PF') OR ( BIS\_ENTITY\_TYPE in ('SME', 'SME\_RETAIL') AND NVL(RUN\_OFF\_SME\_RETAIL\_PREF,'F')='F')) |  |
|  |  |  |
|  | Amount to report: cf. paragraph "Column and measures" |  |
| 80 | 1.1.1.2.3. monies due from sovereigns, multilateral development banks and public sector entities | 12 |
|  | Article 32(3)(a) of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | … AND (BIS\_ENTITY\_TYPE in ('EIF', 'MDB\_PREF\_0', 'MDB', 'MDB\_PREF\_20', 'PSE\_SOV', 'LA\_SOV', 'RGLA\_SOV', 'SOV', 'SUPRA', 'PSE') or SUB\_BIS\_GUARANTOR\_TYPE in ('EIF', 'MDB\_PREF\_0', 'MDB', 'MDB\_PREF\_20', 'PSE\_SOV', 'LA\_SOV', 'RGLA\_SOV', 'SOV', 'SUPRA', 'PSE')) |  |
|  |  |  |
|  | Amount to report: cf. paragraph "Column and measures" |  |
| 90 | 1.1.1.2.4. monies due from other legal entities | 13 |
|  | Article 32(3)(a) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … (else) |  |
|  |  |  |
|  | Amount to report: cf. paragraph "Column and measures" |  |
| 100 | 1.1.2. monies due from central banks and financial customers |  |
|  | Article 32(2)(a) of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | Sum of items 1.1.2.1, 1.1.2.2 |  |
|  | **Common criteria for section 1.1.2:** |  |
|  | … and ASSET\_LIABILITY='A' and VALUE\_DATE\_STATUS ='0' and LIQ\_PERFORMING\_STATUS ='FULLY\_PERFORMING' AND TABLE\_NAME in ('LOANDEPO','ACCOUNT') AND BIS\_ENTITY\_TYPE in ('BANK\_SOV', 'ECB', 'BANK', 'BANK\_IBPDM', 'BANK\_GOV', 'BANK\_INT\_GRP', 'SF', 'FINAN\_FIRM', 'MMF', 'HEDGE\_FUND', 'PENSION\_FUND', 'CLEARING', 'EXCHANGE', 'SPE', 'INSURANCE', 'SF\_AS\_CORP', 'CLEARING\_COR', 'EXCHANGE\_COR', 'BANK\_AS\_CORP') and NVL(LIQ\_PRODUCT\_TYPE, 'X') != 'TRADE\_FINANCE' |  |
| 110 | 1.1.2.1. monies due from financial customers being classified as operational deposits |  |
|  | Article 32(2)(a) in conjunction with Article 27 of Commission delegated regulation (EU) No 2015/61 |  |
|  | Sum of items 1.1.2.1.1 and 1.1.2.1.2 |  |
|  |  |  |
|  | **Common criteria for section 1.1.2.1:** |  |
|  | … and LIQ\_PRODUCT\_TYPE IN ('CASH\_RELATION', 'CLEARING\_RELATION', 'CUSTODY\_RELATION','OPERATIONAL\_DEPOSITS') |  |
| 120 | 1.1.2.1.1. monies due from financial customers being classified as operational deposits where the credit institution is able to establish a corresponding symmetrical inflow rate | 15 |
|  | Article 32(3)(d) in conjunction with Article 27 of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | … else |  |
| 130 | 1.1.2.1.2. monies due from financial customers being classified as operational deposits where the credit institution is not able to establish a corresponding symmetrical inflow rate | 14 |
|  | Article 32(3)(d) in conjunction with Article 27 of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | … and LCR\_WEIGHT\_INFLOW = 5 |  |
| 140 | 1.1.2.2. monies due from central banks and financial customers not being classified as operational deposits |  |
|  | Article 32(2)(a) of Commission delegated regulation (EU) No 2015/61 |  |
|  | Sum of items 1.1.2.2.1 and 1.1.2.2.2 |  |
|  | **Common criteria for section 1.1.2.2:** |  |
|  | ... and MATURITY\_DATE\_STATUS in ('0','1') and TABLE\_NAME in ('ACCOUNT', 'LOANDEPO') and LIQ\_PRODUCT\_TYPE not in ('INFLOW\_OTH\_100%', 'UNDEF\_END\_DATE\_CLAIM', 'TRADE\_FINANCE', 'OPERATING\_EXP') |  |
| 150 | 1.1.2.2.1. monies due from central banks | 16 |
|  | Article 32(2)(a) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … AND BIS\_ENTITY\_TYPE in ('BANK\_SOV', 'ECB') |  |
| 160 | 1.1.2.2.2. monies due from financial customers | 17 |
|  | Article 32(2)(a) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … AND BIS\_ENTITY\_TYPE not in ('BANK\_SOV', 'ECB') |  |
| 170 | 1.1.3. inflows corresponding to outflows in accordance with promotional loan commitments referred to in Article 31(9) of Commission delegated regulation (EU) No 2015/61 | 9 |
|  | Article 32(3)(a) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and VALUE\_DATE\_STATUS ='0' and LIQ\_PERFORMING\_STATUS ='FULLY\_PERFORMING' and TABLE\_NAME = 'FACILITY' and COMMITTED='T' AND LIQ\_PRODUCT\_TYPE in ('FOR\_PROMO\_LOAN\_RETAIL', 'FOR\_PROMO\_LOAN\_CORP') |  |
| 180 | 1.1.4. monies due from trade financing transactions | 3 |
|  | Article 32(2)(a)(ii) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and ASSET\_LIABILITY='A' and VALUE\_DATE\_STATUS ='0' and MATURITY\_DATE\_STATUS ='1' and LIQ\_PERFORMING\_STATUS ='FULLY\_PERFORMING' AND TABLE\_NAME in ('LOANDEPO','ACCOUNT') AND LIQ\_PRODUCT\_TYPE='TRADE\_FINANCE' |  |
| 190 | 1.1.5. monies due from securities maturing within 30 days | 2 |
|  | Article 32(2)(a)(i) of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and ASSET\_LIABILITY ='A' and MATURITY\_DATE\_STATUS in ('0','1') and TABLE\_NAME ='SECURITY\_POSITIONS' |  |
| 200 | 1.1.6. monies due from assets with an undefined contractual end date | 4 |
|  | Article 32(3)(i) of Commission delegated regulation (EU) No 2015/61 |  |
|  | …and ASSET\_LIABILITY='A' and LIQ\_PERFORMING\_STATUS ='FULLY\_PERFORMING' AND TABLE\_NAME ='ACCOUNT' AND LIQ\_PRODUCT\_TYPE = 'UNDEF\_END\_DATE\_CLAIM' and MATURITY\_DATE\_STATUS = '0' |  |
| 210 | 1.1.7. monies due from positions in major index equity instruments provided that there is no double counting with liquid assets | 5 |
|  | Article 32(2)(b) of Commission delegated regulation (EU) No 2015/61 |  |
|  | …and ((ASSET\_LIABILITY='A' and VALUE\_DATE\_STATUS ='0') or (ASSET\_LIABILITY='L' and VALUE\_DATE\_STATUS ='1')) and TABLE\_NAME = 'SECURITY\_POSITIONS' and SUB\_LIQ\_PRODUCT\_TYPE = 'EQUITY\_MAIN' |  |
| 230 | 1.1.8. inflows from the release of balances held in segregated accounts in accordance with regulatory requirements for the protection of customer trading assets | 7 |
|  | Article 32(4) of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
| 240 | 1.1.9. inflows from derivatives | 8 |
|  | Article 32(5) of Commission delegated regulation (EU) No 2015/61 |  |
|  | …and (LIQ\_PRODUCT\_TYPE in ('DERIV','CURRENCY\_SWAP','FX\_OPTION','FOREX') or NETTING\_TYPE in ('DERIV\_NETTING','FX\_DERIV\_NETTING')) |  |
| 250 | 1.1.10. inflows from undrawn credit or liquidity facilities provided by members of a group or an institutional protection scheme where the competent authorities have granted permission to apply a higher inflow rate | 1 |
|  | Article 34 of Commission delegated regulation (EU) No 2015/61 |  |
|  | … and (VALUE\_DATE\_STATUS = '0' and LIQ\_PRODUCT\_TYPE in ('CREDIT\_FACILITY','LIQUIDITY\_FACILITY') or LIQ\_PRODUCT\_TYPE = 'BANK\_COOP\_FACILITY') and RECEIVED ='T' and INTERCO\_TYPE in('D', 'A') and ATTRIBUTE\_8='PREF\_INF' |  |
| 260 | 1.1.11. other inflows |  |
|  | Article 32(2) of Commission delegated regulation (EU) No 2015/61 |  |
|  | **This item consist in 2 separate mappings:** |  |
|  | Forward transaction that start within the 30 day horizon and mature after the 30-day horizon where the initial leg produces a net inflow (cf. Decision tree on rows in template C 74.00 of Annex XXIV, #2, 3 and 4) |  |
|  | VALUE\_DATE\_STATUS='1' and ((ASSET\_LIABILITY !='L' or NVL(SUB\_LIQ\_PRODUCT\_TYPE, 'X') != 'EQUITY\_MAIN') or NVL(LIQ\_PRODUCT\_TYPE, 'X') not in ('DERIV','CURRENCY\_SWAP','FX\_OPTION','FOREX')) and MATURITY\_DATE\_STATUS not in ('0','1') and LCR\_AMOUNT\_INFLOW <>0 | 0 |
|  | Any other inflows within the next 30 days not captured elsewhere |  |
|  | LCR\_AMOUNT\_INFLOW <>0 AND LCR\_WEIGHT\_INFLOW =100 | 53 |
| 263 | **1.2. Inflows from secured lending and capital market-driven transactions** |  |
|  | Article 32(3)(b), Article 32(3)(c) and Article 32(1)(f) of Commission delegated regulation (EU) No 2015/61 refer to inflows resulting from secured lending and capital market-driven transactions.  Sum of items 1.2.1 to 1.2.2 |  |
|  | **Common criteria for section 1.2:** |  |
|  | ASSET\_LIABILITY = 'A' and VALUE\_DATE\_STATUS = '0' and MATURITY\_DATE\_STATUS in ('0', '1') and (TABLE\_NAME='REPO' or (TABLE\_NAME='LIQUIDITY\_FACILITY' and LIQ\_PRODUCT\_TYPE != 'LIQ\_FAC\_COL')) and LIQ\_PRODUCT\_TYPE != 'REVERSE\_UNSECURED\_LENDING' |  |
| 265 | **1.2.1. counterparty is central bank** |  |
|  |  |  |
|  | Sum of items 1.2.1.1 to 1.2.1.3 |  |
|  |  |  |
|  | **Common criteria for section 1.2.1:** |  |
|  | … and BIS\_ENTITY\_TYPE in ('BANK\_SOV', 'ECB') |  |
|  |  |  |
| 267 | **1.2.1.1. collateral that qualifies as a liquid asset** |  |
|  |  |  |
|  | Sum of items 1.2.1.1.1 to 1.2.1.1.7 |  |
|  |  |  |
| 269 | **1.2.1.1.1. Level 1 collateral excluding extremely high quality covered bonds** | 20 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and ELIGIBILITY\_LEVEL = '1' and SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' |  |
| 271 | **1.2.1.1.1.1.** **of which collateral received meets operational requirements** | 19 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and ELIGIBILITY\_LEVEL = '1' and SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' and IS\_LCR\_ELIGIBLE='T' |  |
| 273 | **1.2.1.1.2. Level 1 collateral which is extremely high quality covered bonds** | 22 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and ELIGIBILITY\_LEVEL = '1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' |  |
| 275 | **1.2.1.1.2.1.** **of which collateral received meets operational requirements** | 21 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and ELIGIBILITY\_LEVEL = '1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and IS\_LCR\_ELIGIBLE='T' |  |
| 277 | **1.2.1.1.3. Level 2A collateral** | 24 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2A' |  |
| 279 | **1.2.1.1.3.1.** **of which collateral received meets operational requirements** | 23 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2A' and IS\_LCR\_ELIGIBLE='T' |  |
| 281 | **1.2.1.1.4. Level 2B asset backed securities (residential or auto) collateral** | 26 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') |  |
| 283 | **1.2.1.1.4.1.** **of which collateral received meets operational requirements** | 25 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and IS\_LCR\_ELIGIBLE='T' |  |
| 285 | **1.2.1.1.5. Level 2B high quality covered bonds collateral** | 28 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' |  |
| 287 | **1.2.1.1.5.1.** **of which collateral received meets operational requirements** | 27 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and IS\_LCR\_ELIGIBLE='T' |  |
| 289 | **1.2.1.1.6. Level 2B asset backed securities (commercial or individuals) collateral** | 30 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') |  |
| 291 | **1.2.1.1.6.1.** **of which collateral received meets operational requirements** | 29 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and IS\_LCR\_ELIGIBLE='T' |  |
| 293 | **1.2.1.1.7. Level 2B collateral not already captured in section 1.2.1.1.4., 1.2.1.1.5. or 1.2.1.1.6.** | 32 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' |  |
| 295 | **1.2.1.1.7.1.** **of which collateral received meets operational requirements** | 31 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and IS\_LCR\_ELIGIBLE='T' |  |
| 297 | **1.2.1.2. collateral is used to cover a short position** | 18 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and CLIENT\_PROPRIETARY='HH' |  |
| 299 | **1.2.1.3. collateral that does not qualify as a liquid asset** |  |
|  |  |  |
|  | Sum of items 1.2.1.3.1 and 1.2.1.3.2 |  |
| 301 | **1.2.1.3.1. collateral is non-liquid equity** | 33 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and IS\_LCR\_ELIGIBLE = 'F' and SUB\_LIQ\_PRODUCT\_TYPE in ('EQUITY', 'EQUITY\_MAIN') |  |
| 303 | **1.2.1.3.2 all other non-liquid collateral** | 34 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | ... and IS\_LCR\_ELIGIBLE = 'F' |  |
| 305 | **1.2.2. counterparty is non-central bank** |  |
|  | Sum of items 1.2.2.1 to 1.2.2.3 |  |
|  | **Common criteria for section 1.2.2:** |  |
|  | … and BIS\_ENTITY\_TYPE not in ('BANK\_SOV', 'ECB') |  |
|  |  |  |
| 307 | **1.2.2.1. collateral that qualifies as a liquid asset** |  |
|  | Credit institutions shall report in row 307 of C 74.00 of ANNEX XXIV |  |
|  |  |  |
|  | Sum of items 1.2.2.1.1 to 1.2.2.1.7 |  |
| 309 | **1.2.2.1.1. Level 1 collateral excluding extremely high quality covered bonds** | 37 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and ELIGIBILITY\_LEVEL = '1' and SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' |  |
| 311 | **1.2.2.1.1.1.** **of which collateral received meets operational requirements** | 36 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and ELIGIBILITY\_LEVEL = '1' and SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' and IS\_LCR\_ELIGIBLE='T' |  |
| 313 | **1.2.2.1.2. Level 1 collateral which is extremely high quality covered bonds** | 39 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and ELIGIBILITY\_LEVEL = '1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' |  |
| 315 | **1.2.2.1.2.1.** **of which collateral received meets operational requirements** | 38 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and ELIGIBILITY\_LEVEL = '1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and IS\_LCR\_ELIGIBLE='T' |  |
| 317 | **1.2.2.1.3. Level 2A collateral** | 41 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2A' |  |
| 319 | **1.2.2.1.3.1.** **of which collateral received meets operational requirements** | 40 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2A' and IS\_LCR\_ELIGIBLE='T' |  |
| 321 | **1.2.2.1.4. Level 2B asset backed securities (residential or auto) collateral** | 43 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') |  |
| 323 | **1.2.2.1.4.1.** **of which collateral received meets operational requirements** | 42 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and IS\_LCR\_ELIGIBLE='T' |  |
| 325 | **1.2.2.1.5. Level 2B high quality covered bonds collateral** | 45 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' |  |
| 327 | **1.2.2.1.5.1.** **of which collateral received meets operational requirements** | 44 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and IS\_LCR\_ELIGIBLE='T' |  |
| 329 | **1.2.2.1.6. Level 2B asset backed securities (commercial or individuals) collateral** | 47 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') |  |
| 331 | **1.2.1.1.6.1.** **of which collateral received meets operational requirements** | 46 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and IS\_LCR\_ELIGIBLE='T' |  |
| 333 | **1.2.2.1.7. Level 2B collateral not already captured in section 1.2.2.1.4., 1.2.2.1.5. or 1.2.2.1.6.** | 49 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' |  |
| 335 | **1.2.2.1.7.1.** **of which collateral received meets operational requirements** | 48 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and IS\_LCR\_ELIGIBLE='T' |  |
| 337 | **1.2.2.2. collateral is used to cover a short position** | 35 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and CLIENT\_PROPRIETARY='HH' |  |
| 339 | **1.2.2.3. collateral that does not qualify as a liquid asset** |  |
|  |  |  |
|  | Sum of items 1.2.2.3.1 to 1.2.2.3.3 |  |
|  |  |  |
| 341 | **1.2.2.3.1. margin loans: collateral is non-liquid** | 50 |
|  | Article 32(3)(c) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and IS\_LCR\_ELIGIBLE = 'F' and LIQ\_PRODUCT\_TYPE ='MARGIN\_LENDING' |  |
| 343 | **1.2.2.3.2. collateral is non-liquid equity** | 51 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | … and IS\_LCR\_ELIGIBLE = 'F' and SUB\_LIQ\_PRODUCT\_TYPE in ('EQUITY', 'EQUITY\_MAIN') |  |
| 345 | **1.2.2.3.3. all other non-liquid collateral** | 52 |
|  | Article 32(3)(b) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | ... and IS\_LCR\_ELIGIBLE = 'F' |  |
| 410 | **1.3. Total inflows from collateral swaps** |  |
|  |  |  |
|  | Equal to sum of amounts in rows 010 and 1370, columns 080 ,090 and 100 of report C 75.00 (use of post publication) |  |
| 420 | **1.4. (Difference between total weighted inflows and total weighted outflows arising from transactions in third countries where there are transfer restrictions or which are denominated in non-convertible currencies)** |  |
|  | Article 32(8) of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | Select SUM(case when NET\_OUTFLOW\_AMOUNT<0 then -NET\_OUTFLOW\_AMOUNT else 0 end) from T\_LCR where COMPANY\_CODE in (select distinct COMPANY\_CODE from T\_LR\_BUFFER where TRAPPING\_REASON in ('CONV', 'PORT')) and CCY\_CODE in (select CCY\_CODE from LIQ\_SIGN\_CCY where IS\_SIGNIFICANT='T') |  |
| 430 | **1.5. (Excess inflows from a related specialised credit institution)** |  |
|  | Article 2(3)(e) and Article 33(6) of Commission delegated regulation (EU) No 2015/61 |  |
|  | To be defined |  |
| **MEMORANDUM ITEMS**  NB: The eval orders contain also information on the technical dimensions to create. For example the eval order 2.1 means order 1 in the technical dimension 2 | | |
| 450 | **2. FX inflows** | 1.1 |
|  |  |  |
|  |  |  |
|  | (LIQ\_PRODUCT\_TYPE in ('CURRENCY\_SWAP','FX\_OPTION','FOREX') or NETTING\_TYPE = 'FX\_DERIV\_NETTING') |  |
| 460 | **3. Inflows within a group or an institutional protection scheme** |  |
|  |  |  |
|  | Sum of items 3.1 and 3.5 |  |
|  |  |  |
|  | **Common criteria for section 3:** |  |
|  | ((TABLE\_NAME='SECURITY\_POSITIONS' and ((INTERCO='L' and AMOUNT\_QUALITY='O') or (SELF\_ISSUED in ('A', 'S') and nvl(AMOUNT\_QUALITY,'N')!='O'))) or  (TABLE\_NAME !='SECURITY\_POSITIONS' and INTERCO ='L') or LIQ\_PRODUCT\_TYPE like 'BANK\_COOP%') |  |
| 470 | 3.1. Monies due from non-financial customers (except for central banks) | 1.2 |
|  |  |  |
|  | cf. Item 1.1.1 |  |
|  |  |  |
| 480 | 3.2. Monies due from financial customers | 1.3 |
|  |  |  |
|  | cf. Item 1.1.2 |  |
|  |  |  |
| 490 | 3.3. Secured transactions | 1.4 |
|  |  |  |
|  | cf. Item 1.2 |  |
|  |  |  |
| 500 | 3.4. Monies due from maturing securities within 30 days | 1.5 |
|  |  |  |
|  | cf. Item 1.1.5 and SELF\_ISSUED != 'S' |  |
|  |  |  |
| 510 | 3.5. Any other inflows within a group or an institutional protection scheme | 1.6 |
|  |  |  |
|  | cf. Items 1.1.3. to 1.1.11. (excluding Items 1.1.5. and 1.1.10) and |  |
|  | (IS\_PROTECTED='T' OR INTERCO='L') |  |
|  | **4. Secured lending waived from Article 17 (2) and (3)** |  |
|  |  |  |
| 530 | **4.1. of which: secured by L1 excl. EHQCB** | 2.1 |
|  |  |  |
|  | cf. Item 1.2.1.1.1 and GENERIC\_FIELD3='WAIVED' |  |
| 540 | **4.2. of which: secured by L1 EHQCB** | 2.2 |
|  |  |  |
|  | cf. Item 1.2.1.1.2 and GENERIC\_FIELD3='WAIVED' |  |
| 550 | **4.3. of which: secured by L2A** | 2.3 |
|  |  |  |
|  | cf. Item 1.2.1.1.3 and GENERIC\_FIELD3='WAIVED' |  |
| 560 | **4.4. of which: secured by L2B** | 2.4 |
|  |  |  |
|  | cf. Items 1.2.1.1.4, 1.2.1.1.5, 1.2.1.1.6, 1.2.1.1.7 and GENERIC\_FIELD3='WAIVED' |  |
| 570 | **4.5. of which: secured by non-liquid assets** | 2.5 |
|  |  |  |
|  | cf. Items 1.2.1.3 and GENERIC\_FIELD3='WAIVED' |  |

## Columns and Measures

#### Column 010 – Amount Subject to the 75% cap on inflows

|  |  |
| --- | --- |
| Definition | LCR inflow before application of the LCR weight |
| Source Table | T\_LR |
| Technical Specification | **Row 040:**  CASE WHEN NVL(INFLOW\_CAP, ‘T’)= ‘T’ and NVL(ATTRIBUTE\_9, ‘X’) != ‘0.9’ THEN I\_INFLOW else 0 END  **Rows 050-090:**  CASE WHEN NVL(INFLOW\_CAP, ‘T’)= ‘T’ and NVL(ATTRIBUTE\_9, ‘X’) != ‘0.9’ and NVL(IS\_REVOL\_NM\_CREFAC\_DRAWDOWN,'F')=’F’ THEN N\_INFLOW else 0 END  **Rows 100-260, 450-480, 500-510:**  CASE  WHEN NVL(INFLOW\_CAP, ‘T’)= ‘T’ and NVL(ATTRIBUTE\_9, ‘X’) != ‘0.9’ and NVL(IS\_REVOL\_NM\_CREFAC\_DRAWDOWN,'F')=’T’ THEN I\_INFLOW  WHEN NVL(INFLOW\_CAP, ‘T’)= ‘T’ and NVL(ATTRIBUTE\_9, ‘X’) != ‘0.9’ and NVL(IS\_REVOL\_NM\_CREFAC\_DRAWDOWN,'F')=’F’ THEN LCR\_AMOUNT\_INFLOW  Else 0 END  **Rows 263-345, 490 AND 530-570:**  CASE WHEN NVL(INFLOW\_CAP, ‘T’)= ‘T’ and NVL(ATTRIBUTE\_9, ‘X’) != ‘0.9’ and SOURCE\_TABLE=‘T\_LSR’ THEN LCR\_AMOUNT\_INFLOW else 0 END |
| Comments and FAQ |  |

#### Column 020 – Amount Subject to the 90% cap on inflows

|  |  |
| --- | --- |
| Definition | LCR inflow before application of the LCR weight |
| Source Table | T\_LR |
| Technical Specification | **Row 040:**  CASE WHEN attribute\_9 = ‘0.9’ THEN I\_INFLOW else 0 END  **Rows 050-090:**  CASE WHEN ATTRIBUTE\_9 = ‘0.9’ and NVL(IS\_REVOL\_NM\_CREFAC\_DRAWDOWN,'F')=’F’ THEN N\_INFLOW else 0 END  **Rows 100-260, 450-480, 500-510:**  CASE  WHEN ATTRIBUTE\_9 = ‘0.9’ and NVL(IS\_REVOL\_NM\_CREFAC\_DRAWDOWN,'F')=’T’ THEN I\_INFLOW  WHEN ATTRIBUTE\_9 = ‘0.9’ and NVL(IS\_REVOL\_NM\_CREFAC\_DRAWDOWN,'F')=’F’ THEN LCR\_AMOUNT\_INFLOW  Else 0 END  **Rows 263-345, 490 AND 530-570:**  CASE WHEN ATTRIBUTE\_9 = ‘0.9’ and SOURCE\_TABLE=‘T\_LSR’ THEN LCR\_AMOUNT\_INFLOW else 0 END |
| Comments and FAQ |  |

#### Column 030 – Amount Exempted from the cap on inflows

|  |  |
| --- | --- |
| Definition | LCR inflow before application of the LCR weight |
| Source Table | T\_LR |
| Technical Specification | **Row 040:**  CASE WHEN NVL(INFLOW\_CAP, ‘T’)= ‘F’ and NVL(ATTRIBUTE\_9, ‘X’) != ‘0.9’ THEN I\_INFLOW else 0 END  **Rows 050-090,:**  CASE WHEN NVL(INFLOW\_CAP, ‘T’)= ‘F’ and NVL(ATTRIBUTE\_9, ‘X’) != ‘0.9’ and NVL(IS\_REVOL\_NM\_CREFAC\_DRAWDOWN,'F')=’F’ THEN N\_INFLOW else 0 END  **Rows 100-260, 450-480, 500-510:**  CASE  WHEN NVL(INFLOW\_CAP, ‘T’)= ‘F’ and NVL(ATTRIBUTE\_9, ‘X’) != ‘0.9’ and NVL(IS\_REVOL\_NM\_CREFAC\_DRAWDOWN,'F')=’T’ THEN I\_INFLOW  WHEN NVL(INFLOW\_CAP, ‘T’)= ‘F’ and NVL(ATTRIBUTE\_9, ‘X’) != ‘0.9’ and NVL(IS\_REVOL\_NM\_CREFAC\_DRAWDOWN,'F')=’F’ THEN LCR\_AMOUNT\_INFLOW  Else 0 END  **Rows 263-345, 490 AND 530-570:**  CASE WHEN NVL(INFLOW\_CAP, ‘T’)= ‘F’ and NVL(ATTRIBUTE\_9, ‘X’) != ‘0.9’ and SOURCE\_TABLE=‘T\_LSR’ THEN LCR\_AMOUNT\_INFLOW else 0 END |
| Comments and FAQ |  |

#### Column 040-060 - Market value of collateral received (only for rows 263-345and 490)

|  |  |
| --- | --- |
| Definition | Dirty market value of the contract that the application includes in the LCR buffer calculation for a given time band |
| Source Table | T\_LR |
| Technical Specification | CASE WHEN *<condition\*>* and SOURCE\_TABLE= ‘T\_LSR’ THEN SUB\_FAIR\_VALUE END  \* *Condition* is NVL(INFLOW\_CAP, ‘T’)= ‘T’ and NVL(ATTRIBUTE\_9, ‘X’) != ‘0.9’ for column 040, ATTRIBUTE\_9 = ‘0.9’ for column 050 and NVL(INFLOW\_CAP, ‘T’)= ‘F’ and NVL(ATTRIBUTE\_9, ‘X’) != ‘0.9’ for column 060. |
| Comments and FAQ |  |

#### Column 080-100 - Applicable weight

|  |  |
| --- | --- |
| Definition | Applicable weight applied to liquid assets defined in Title II of the Commission delegated regulation No 2015/61 |
| Source Table | T\_LR |
| Technical Specification | **For all rows**  For column 080: Case when Amount (COLUMN 010) !=0 Then Inflow (COLUMN 140)/ Amount (COLUMN 010) End  For column 090: Case when Amount (COLUMN 020) !=0 Then Inflow (COLUMN 150)/ Amount (COLUMN 020) End  For column 100: Case when Amount (COLUMN 030) !=0 Then Inflow (COLUMN 160)/ Amount (COLUMN 030) |
| Comments and FAQ | Applicable weights may reflect, but are not limited to, firm-specific and national discretions. |

#### Column 110-130 - Value of collateral received according to Article 9 (only for rows 263-345, 490 AND 530-570)

|  |  |
| --- | --- |
| Definition | Dirty market value of the contract that the application includes in the LCR buffer calculation for a given time band |
| Source Table | T\_LR |
| Technical Specification | CASE WHEN *<condition\*>* and SOURCE\_TABLE= ‘T\_LSR’ THEN (1-nvl(LCR\_HAIRCUT/100,0))\* SUB\_FAIR\_VALUE END  \* *Condition* is NVL(INFLOW\_CAP, ‘T’)= ‘T’ and NVL(ATTRIBUTE\_9, ‘X’) != ‘0.9’ for column 110, ATTRIBUTE\_9 = ‘0.9’ for column 120 and NVL(INFLOW\_CAP, ‘T’)= ‘F’ and NVL(ATTRIBUTE\_9, ‘X’) != ‘0.9’ for column 130. |
| Comments and FAQ |  |

#### Column 140-160 - Inflow

|  |  |
| --- | --- |
| Definition | LCR outflow after application of the LCR weight |
| Source Table | T\_LR |
| Technical Specification | **Row 040:**  CASE WHEN *<condition1*(\*)*>* THEN I\_INFLOW else 0 END  **Rows 050-090**  CASE WHEN *<condition1*(\*)*>* and NVL(IS\_REVOL\_NM\_CREFAC\_DRAWDOWN,'F')= 'F'THEN nvl(lcr\_weight\_inflow/100,0)\* N\_INFLOW else 0 END  **Row 100-260:**  **C**ASE WHEN <*condition1*(\*)> and NVL(IS\_REVOL\_NM\_CREFAC\_DRAWDOWN,'F')= 'F' THEN nvl(lcr\_weight\_inflow/100,0)\* LCR\_AMOUNT\_INFLOW else 0 END  **Rows 263-345, 450-480, 500-570:**  CASE WHEN <*condition1*(\*)*>* THEN nvl(lcr\_weight\_inflow/100,0)\* LCR\_AMOUNT\_INFLOW else 0 END  (\*) *Condition1* is NVL(INFLOW\_CAP, ‘T’)= ‘T’ and NVL(ATTRIBUTE\_9, ‘X’) != ‘0.9’ for column 140, ATTRIBUTE\_9 = ‘0.9’ for column 150 and NVL(INFLOW\_CAP, ‘T’)= ‘F’ and NVL(ATTRIBUTE\_9, ‘X’) != ‘0.9’ for column 160.  (\*\*) for rows 010 and 410, post publication formulas are used. Null values are reported when the cells referred in the formulas are all empty |
| Comments and FAQ |  |

# LIQUIDITY COVERAGE – COLLATERAL SWAPS (C 75.01)

This report assess individually each collateral swap transaction and the flow reported as either an outflow or an inflow (per transaction) in the corresponding row.

If one trade contains multiple categories of collateral type (e.g. a basket of collateral) then for reporting it shall be split into parts corresponding with the template rows and assessed in parts.

In the case of a significant currency return, the reported balances shall comprise only those which are denominated in the significant currency to ensure that currency gaps are correctly reflected. This may mean that only one side of the transaction is reported in the significant currency template, with corresponding impact on the excess liquidity value.

## Data filter

COLLATERAL SWAPS (C 75.00) is built using results from the reporting interface table T\_LR

To select the exposures to be reported in the COLLATERAL SWAPS(C 75.00), the following filter is applied.

|  |
| --- |
| (TABLE\_NAME='LIQUIDITY\_FACILITY' AND LIQ\_PRODUCT\_TYPE='LIQ\_FAC\_COL' and VALUE\_DATE\_STATUS=0 and MATURITY\_DATE\_STATUS = 1) OR (FLAG\_ADJUSTMENT is not null) |

Filter explanation:

* ***TABLE\_NAME='LIQUIDITY\_FACILITY' AND LIQ\_PRODUCT\_TYPE = 'LIQ\_FAC\_COL'***: to retain only collateral swap transactions from the liquidity\_facility table
* ***VALUE\_DATE\_STATUS=0 and MATURITY\_DATE\_STATUS = 1:*** only deals that mature within the 30-day horizon should be retained
* ***FLAG\_ADJUSTMENT is not null:*** to take into account all the manual adjustments on columns other than those used in the data filter

## Technical specifications

Each row in the table T\_LR will be flagged with the row items via a functional mapping in the column GENERIC\_FIELD9.

The GENERIC\_FIELD9 mapping is defined in

Regulatory consolidation > Mapping for the result table T\_LR

All the rows that cannot be mapped with an existing complex conditions should be flagged with the value **'Not captured'**.

### Sheets per ‘significant currency’ management

* **Sheet 'TOTAL':**

The following filter should be applied to exclude, from the scope of data from T\_LR, all non-aggregated derivatives contracts.

|  |
| --- |
| (is\_netted='T' and tb\_id is null and netting\_type in ('DERIV\_NETTING', 'FX\_DERIV\_NETTING') and ccy\_code='A\*\*') or (Is\_netted='T' and netting\_type = 'SEC\_POS\_NETTING') or ( is\_fx\_netted='T' and is\_netted is null) or ( is\_netted is null and is\_fx\_netted is null) |

Filter explanation

* ***(is\_netted='T' and tb\_id is null and netting\_type in ('DERIV\_NETTING', 'FX\_DERIV\_NETTING') and ccy\_code='A\*\*')*** is for all netted derivative transactions with netting agreement ('DERIV\_NETTING') and all the FX netting by counterparty without netting agreement ('FX\_DERIV\_NETTING')
* ***netting\_type='SEC\_POS\_NETTING' and is\_netted='T'*** is for all netted cash flows from security positions.
* ***is\_fx\_netted='T' and is\_netted is null*** is for all the netted FOREX transaction by contract without netting agreement
* ***is\_netted is null and is\_fx\_netted is null*** is for all other non-netted transactions.
* **Sheets per ‘significant currency’:**

The following filter should be applied to exclude, from the scope of data from T\_LR, all lines resulting from the derivatives and FX nettings and non-significant currencies contracts

|  |
| --- |
| is\_significant\_currency = 'T' |

**Note:** All the amounts to be reported in the sheets by significant currency should be divided by the EXCHANGE\_RATE.

### Exceptions about Inflow or Outflow to report on collateral swap transactions

According to the paragraphs 2 and 3 of section 3.1 (General remarks) of the C75 report instructions (cf. Annex25 of the ITS):

* 0 % outflow shall be applied to Collateral swaps that mature within 30 days if the counterparty is a domestic central bank.
* 0 % inflow shall be applied to Collateral swaps that mature within 30 days if the collateral obtained is re-hypothecated to cover short positions that can be extended beyond 30 days

For these purposes, 2 new regulatory mappings are created:

* GENERIC\_NUMBER10 is used to flag with value “0” all the Collateral swaps transactions when the counterparty is a central bank, and
* GENERIC\_NUMBER9 is used to flag with value “0” all the Collateral swaps transactions when collateral obtained is re-hypothecated to cover short positions that can be extended beyond 30 days

**GENERIC\_NUMBER10 is defined as below**

CASE

WHEN TABLE\_NAME='LIQUIDITY\_FACILITY' AND LIQ\_PRODUCT\_TYPE='LIQ\_FAC\_COL' AND VALUE\_DATE\_STATUS='0' AND MATURITY\_DATE\_STATUS = '1' AND RECEIVED='T' AND BIS\_ENTITY\_TYPE IN ('BANK\_SOV', 'ECB') and DOMESTIC\_COUNTERPARTY='T' THEN 0

WHEN TABLE\_NAME='LIQUIDITY\_FACILITY' AND LIQ\_PRODUCT\_TYPE='LIQ\_FAC\_COL' AND VALUE\_DATE\_STATUS='0' AND MATURITY\_DATE\_STATUS = '1' AND RECEIVED='T' THEN 1

END

**GENERIC\_NUMBER9 is defined as below**

CASE

WHEN TABLE\_NAME='LIQUIDITY\_FACILITY' AND LIQ\_PRODUCT\_TYPE='LIQ\_FAC\_COL' AND VALUE\_DATE\_STATUS='0' AND MATURITY\_DATE\_STATUS = '1' AND RECEIVED='T' AND CLIENT\_PROPRIETARY='HH' THEN 0

WHEN TABLE\_NAME='LIQUIDITY\_FACILITY' AND LIQ\_PRODUCT\_TYPE='LIQ\_FAC\_COL' AND VALUE\_DATE\_STATUS='0' AND MATURITY\_DATE\_STATUS = '1' AND RECEIVED='T' THEN 1

END

### Report specifications

| **Row** | **Item** | **Eval Order** |
| --- | --- | --- |
| 015 | **1. TOTAL COLLATERAL SWAPS (counterparty is central bank)** |  |
|  | Articles 28(4) and 32(3) of Commission delegated regulation (EU) No 2015/61 |  |
|  |  |  |
|  | Sum of items 1.1, 1.2, 1.3, 1.4, 1.5, 1.6, 1.7 and 1.8 |  |
|  |  |  |
|  | **Common criteria for section 1:** |  |
|  | … and BIS\_ENTITY\_TYPE in ('BANK\_SOV', 'ECB') |  |
| 19 | **1.1. Totals for transactions in which Level 1 assets (excl. EHQ covered bonds) are lent and the following collateral is borrowed:** |  |
|  | Articles 28(4) and 32(3) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | Sum of items 1.1.1 to 1.1.8 |  |
| 23 | **1.1.1. Level 1 assets (excl. EHQ covered bonds)** | 8 |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null)) and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null)) |  |
| 27 | **1.1.1.1        Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.1.1 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 31 | **1.1.2. Level 1 extremely high quality covered bonds** | 7 |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'T')) |  |
| 35 | **1.1.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.1.2 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 39 | **1.1.3. Level 2A assets** | 6 |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2A' and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'T')) |  |
| 43 | **1.1.3.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.1.3 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 47 | **1.1.4. Level 2B asset-backed securities (residential or automobile, CQS1)** | 5 |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'T')) |  |
| 51 | **1.1.4.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.1.4 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 55 | **1.1.5. Level 2B high quality covered bonds** | 4 |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'T')) |  |
| 59 | **1.1.5.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.1.5 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 63 | **1.1.6. Level 2B asset-backed securities (commercial or individuals, Member State, CQS1)** | 3 |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'T')) |  |
| 67 | **1.1.6.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.1.6 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 71 | **1.1.7. Other Level 2B** | 2 |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'T')) |  |
| 75 | **1.1.7.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.1.7 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 79 | **1.1.8. Non-liquid assets** | 1 |
|  |  |  |
|  | … and ((OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'T')) |  |
| 83 | **1.1.8.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'T')) |  |
| 87 | **1.2. Totals for transactions in which Level 1 extremely high quality covered bonds are lent and the following collateral is borrowed:** |  |
|  | Articles 28(4) and 32(3) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | Sum of items 1.2.1 to 1.2.8 |  |
| 91 | **1.2.1. Level 1 assets (excl. EHQ covered bonds)** | 15 |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 95 | **1.2.1.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.2.1 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 99 | **1.2.2. Level 1 extremely high quality covered bonds** | 16 |
|  |  |  |
|  | … and ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' |  |
| 103 | **1.2.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.2.2 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 107 | **1.2.3. Level 2A assets** | 14 |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2A' and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 111 | **1.2.3.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.2.3 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 115 | **1.2.4. Level 2B asset-backed securities (residential or automobile, CQS1)** | 13 |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 119 | **1.2.4.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.2.4 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 123 | **1.2.5. Level 2B high quality covered bonds** | 12 |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 127 | **1.2.5.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.2.5 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 131 | **1.2.6. Level 2B asset-backed securities (commercial or individuals, Member State, CQS1)** | 11 |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 135 | **1.2.6.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.2.6 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 139 | **1.2.7. Other Level 2B** | 10 |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 143 | **1.2.7.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.2.7 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 147 | **1.2.8. Non-liquid assets** | 9 |
|  |  |  |
|  | … and ((OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 151 | **1.2.8.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 155 | **1.3. Totals for transactions in which Level 2A assets are lent and the following collateral is borrowed:** |  |
|  | Articles 28(4) and 32(3) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | Sum of items 1.3.1 to 1.3.8 |  |
| 159 | **1.3.1. Level 1 assets (excl. EHQ covered bonds)** | 23 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL ='2A' and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'T')) |  |
| 163 | **1.3.1.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.3.1 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 167 | **1.3.2. Level 1 extremely high quality covered bonds** | 22 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL ='2A' and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'T')) |  |
| 171 | **1.3.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.3.2 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 175 | **1.3.3. Level 2A assets** | 24 |
|  |  |  |
|  | … and (SUB\_ELIGIBILITY\_LEVEL ='2A' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A') |  |
| 179 | **1.3.3.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.3.3 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 183 | **1.3.4. Level 2B asset-backed securities (residential or automobile, CQS1)** | 21 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL ='2A' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'T')) |  |
| 187 | **1.3.4.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.3.4 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 191 | **1.3.5. Level 2B high quality covered bonds** | 20 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL ='2A' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'T')) |  |
| 195 | **1.3.5.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.3.5 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 199 | **1.3.6. Level 2B asset-backed securities (commercial or individuals, Member State, CQS1)** | 19 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL ='2A' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'T')) |  |
| 203 | **1.3.6.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.3.6 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 207 | **1.3.7. Other Level 2B** | 18 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL ='2A' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'T')) |  |
| 211 | **1.3.7.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.3.7 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 215 | **1.3.8. Non-liquid assets** | 17 |
|  |  |  |
|  | … and ((OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL ='2A' and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'T')) |  |
| 219 | **1.3.8.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL ='2A' and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'T')) |  |
| 223 | **1.4. Totals for transactions in which Level 2B asset-backed securities (residential or automobile, CQS1) are lent and the following collateral is borrowed:** |  |
|  | Articles 28(4) and 32(3) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | Sum of items 1.4.1 to 1.4.8 |  |
| 227 | **1.4.1. Level 1 assets (excl. EHQ covered bonds)** | 31 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'T')) |  |
| 231 | **1.4.1.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.4.1 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 235 | **1.4.2. Level 1 extremely high quality covered bonds** | 30 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'T')) |  |
| 239 | **1.4.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.4.2 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 243 | **1.4.3. Level 2A assets** | 29 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2A' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'T')) |  |
| 247 | **1.4.3.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.4.3 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 251 | **1.4.4. Level 2B asset-backed securities (residential or automobile, CQS1)** | 32 |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') |  |
| 255 | **1.4.4.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.4.4 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 259 | **1.4.5. Level 2B high quality covered bonds** | 28 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'T')) |  |
| 263 | **1.4.5.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.4.5 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 267 | **1.4.6. Level 2B asset-backed securities (commercial or individuals, Member State, CQS1)** | 27 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'T')) |  |
| 271 | **1.4.6.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.4.6 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 275 | **1.4.7. Other Level 2B** | 26 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'T')) |  |
| 279 | **1.4.7.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.4.7 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 283 | **1.4.8. Non-liquid assets** | 25 |
|  |  |  |
|  | … and ((OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'T')) |  |
| 287 | **1.4.8.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'T')) |  |
| 291 | **1.5. Totals for transactions in which Level 2B high quality covered bonds are lent and the following collateral is borrowed:** |  |
|  | Articles 28(4) and 32(3) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | Sum of items 1.5.1 to 1.5.8 |  |
| 295 | **1.5.1. Level 1 assets (excl. EHQ covered bonds)** | 39 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 299 | **1.5.1.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.5.1 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 303 | **1.5.2. Level 1 extremely high quality covered bonds** | 38 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 307 | **1.5.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.5.2 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 311 | **1.5.3. Level 2A assets** | 37 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2A' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 315 | **1.5.3.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.5.3 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 319 | **1.5.4. Level 2B asset-backed securities (residential or automobile, CQS1)** | 36 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 323 | **1.5.4.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.5.4 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 327 | **1.5.5. Level 2B high quality covered bonds** | 40 |
|  |  |  |
|  | … and (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND') |  |
| 331 | **1.5.5.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.5.5 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 335 | **1.5.6. Level 2B asset-backed securities (commercial or individuals, Member State, CQS1)** | 35 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 339 | **1.5.6.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.5.6 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 343 | **1.5.7. Other Level 2B** | 34 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 347 | **1.5.7.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.5.7 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 351 | **1.5.8. Non-liquid assets** | 33 |
|  |  |  |
|  | … and ((OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 355 | **1.5.8.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 359 | **1.6. Totals for transactions in which Level 2B asset-backed securities (commercial or individuals, Member State, CQS1) are lent and the following collateral is borrowed:** |  |
|  | Articles 28(4) and 32(3) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | Sum of items 1.6.1 to 1.6.8 |  |
| 363 | **1.6.1. Level 1 assets (excl. EHQ covered bonds)** | 47 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 367 | **1.6.1.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.6.1 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 371 | **1.6.2. Level 1 extremely high quality covered bonds** | 46 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 375 | **1.6.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.6.2 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 379 | **1.6.3. Level 2A assets** | 45 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2A' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 383 | **1.6.3.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.6.3 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 387 | **1.6.4. Level 2B asset-backed securities (residential or automobile, CQS1)** | 44 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 391 | **1.6.4.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.6.4 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 395 | **1.6.5. Level 2B high quality covered bonds** | 43 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 399 | **1.6.5.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.6.5 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 403 | **1.6.6. Level 2B asset-backed securities (commercial or individuals, Member State, CQS1)** | 48 |
|  |  |  |
|  | … and (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME')) |  |
| 407 | **1.6.6.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.6.6 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 411 | **1.6.7. Other Level 2B** | 42 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 415 | **1.6.7.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.6.7 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 419 | **1.6.8. Non-liquid assets** | 41 |
|  |  |  |
|  | … and ((OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 423 | **1.6.8.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 427 | **1.7. Totals for transactions in which Other Level 2B assets are lent and the following collateral is borrowed:** |  |
|  | Articles 28(4) and 32(3) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | Sum of items 1.7.1 to 1.7.8 |  |
| 431 | **1.7.1. Level 1 assets (excl. EHQ covered bonds)** | 55 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 435 | **1.7.1.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.7.1 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 439 | **1.7.2. Level 1 extremely high quality covered bonds** | 54 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 443 | **1.7.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.7.2 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 447 | **1.7.3. Level 2A assets** | 53 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2A' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 451 | **1.7.3.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.7.3 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 455 | **1.7.4. Level 2B asset-backed securities (residential or automobile, CQS1)** | 52 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 459 | **1.7.4.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.7.4 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 463 | **1.7.5. Level 2B high quality covered bonds** | 51 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 467 | **1.7.5.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.7.5 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 471 | **1.7.6. Level 2B asset-backed securities (commercial or individuals, Member State, CQS1)** | 50 |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 475 | **1.7.6.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.7.6 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 479 | **1.7.7. Other Level 2B** | 56 |
|  |  |  |
|  | … and (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND')) |  |
| 483 | **1.7.7.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 1.7.7 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 487 | **1.7.8. Non-liquid assets** | 49 |
|  |  |  |
|  | … and ((OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 491 | **1.7.8.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 495 | **1.8. Totals for transactions in which Non-liquid assets are lent and the following collateral is borrowed:** |  |
|  | Articles 28(4) and 32(3) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | Sum of items 1.8.1 to 1.8.8 |  |
| 499 | **1.8.1. Level 1 assets (excl. EHQ covered bonds)** | 63 |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'F') or (OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'T')) |  |
| 503 | **1.8.1.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'T')) |  |
| 507 | **1.8.2. Level 1 extremely high quality covered bonds** | 62 |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 511 | **1.8.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 515 | **1.8.3. Level 2A assets** | 61 |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'F') or (OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'T')) |  |
| 519 | **1.8.3.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'T')) |  |
| 523 | **1.8.4. Level 2B asset-backed securities (residential or automobile, CQS1)** | 60 |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'F') or (OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'T')) |  |
| 527 | **1.8.4.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'T')) |  |
| 531 | **1.8.5. Level 2B high quality covered bonds** | 59 |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 535 | **1.8.5.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 539 | **1.8.6. Level 2B asset-backed securities (commercial or individuals, Member State, CQS1)** | 58 |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') or (OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 543 | **1.8.6.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 547 | **1.8.7. Other Level 2B** | 57 |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and RECEIVED = 'F') or (OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and RECEIVED = 'T')) |  |
| 551 | **1.8.7.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and RECEIVED = 'T')) |  |
| 555 | **1.8.8. Non-liquid assets** | 64 |
|  |  |  |
|  | … and IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' |  |
| 559 | **2. TOTAL COLLATERAL SWAPS (counterparty is non-central bank)** |  |
|  | Articles 28(4) and 32(3) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | Sum of items 2.1, 2.2, 2.3, 2.4, 2.5, 2.6, 2.7 and 2.8 |  |
|  |  |  |
|  | **Common criteria for section 2:** |  |
|  | … and BIS\_ENTITY\_TYPE not in ('BANK\_SOV', 'ECB') |  |
| 563 | **2.1. Totals for transactions in which Level 1 assets (excl. EHQ covered bonds) are lent and the following collateral is borrowed:** |  |
|  | Articles 28(4) and 32(3) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | Sum of items 2.1.1 to 2.1.8 |  |
| 567 | **2.1.1. Level 1 assets (excl. EHQ covered bonds)** |  |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null)) and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null)) |  |
| 571 | **2.1.1.1    Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.1.1 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 575 | **2.1.2. Level 1 extremely high quality covered bonds** |  |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'T')) |  |
| 579 | **2.1.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.1.2 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 583 | **2.1.3. Level 2A assets** |  |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2A' and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'T')) |  |
| 587 | **2.1.3.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.1.3 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 591 | **2.1.4. Level 2B asset-backed securities (residential or automobile, CQS1)** |  |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'T')) |  |
| 595 | **2.1.4.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.1.4 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 599 | **2.1.5. Level 2B high quality covered bonds** |  |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'T')) |  |
| 603 | **2.1.5.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.1.5 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 607 | **2.1.6. Level 2B asset-backed securities (commercial or individuals, Member State, CQS1)** |  |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'T')) |  |
| 611 | **2.1.6.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.1.6 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 615 | **2.1.7. Other Level 2B** |  |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'T')) |  |
| 619 | **2.1.7.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.1.7 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 623 | **2.1.8. Non-liquid assets** |  |
|  |  |  |
|  | … and ((OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'T')) |  |
| 627 | **2.1.8.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'T')) |  |
| 631 | **2.2. Totals for transactions in which Level 1 extremely high quality covered bonds are lent and the following collateral is borrowed:** |  |
|  | Articles 28(4) and 32(3) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | Sum of items 2.2.1 to 2.2.8 |  |
| 635 | **2.2.1. Level 1 assets (excl. EHQ covered bonds)** |  |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 639 | **2.2.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.2.1 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 643 | **2.2.2. Level 1 extremely high quality covered bonds** |  |
|  |  |  |
|  | … and ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' |  |
| 647 | **2.2.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.2.2 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 651 | **2.2.3. Level 2A assets** |  |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2A' and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 655 | **2.2.3.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.2.3 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 659 | **2.2.4. Level 2B asset-backed securities (residential or automobile, CQS1)** |  |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 663 | **2.2.4.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.2.4 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 667 | **2.2.5. Level 2B high quality covered bonds** |  |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 671 | **2.2.5.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.2.5 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 675 | **2.2.6. Level 2B asset-backed securities (commercial or individuals, Member State, CQS1)** |  |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 679 | **2.2.6.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.2.6 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 683 | **2.2.7. Other Level 2B** |  |
|  |  |  |
|  | … and ((ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 687 | **2.2.7.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.2.7 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 691 | **2.2.8. Non-liquid assets** |  |
|  |  |  |
|  | … and ((OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 695 | **2.2.8.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_ELIGIBILITY\_LEVEL ='1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 699 | **2.3. Totals for transactions in which Level 2A assets are lent and the following collateral is borrowed:** |  |
|  | Articles 28(4) and 32(3) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | Sum of items 2.3.1 to 2.3.8 |  |
| 703 | **2.3.1. Level 1 assets (excl. EHQ covered bonds)** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL ='2A' and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'T')) |  |
| 707 | **2.3.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.3.1 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 711 | **2.3.2. Level 1 extremely high quality covered bonds** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL ='2A' and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'T')) |  |
| 715 | **2.3.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.3.2 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 719 | **2.3.3. Level 2A assets** |  |
|  |  |  |
|  | … and (SUB\_ELIGIBILITY\_LEVEL ='2A' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A') |  |
| 723 | **2.3.3.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.3.3 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 727 | **2.3.4. Level 2B asset-backed securities (residential or automobile, CQS1)** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL ='2A' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'T')) |  |
| 731 | **2.3.4.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.3.4 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 735 | **2.3.5. Level 2B high quality covered bonds** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL ='2A' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'T')) |  |
| 739 | **2.3.5.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.3.5 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 743 | **2.3.6. Level 2B asset-backed securities (commercial or individuals, Member State, CQS1)** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL ='2A' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'T')) |  |
| 747 | **2.3.6.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.3.6 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 751 | **2.3.7. Other Level 2B** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL ='2A' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'T')) |  |
| 755 | **2.3.7.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.3.7 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 759 | **2.3.8. Non-liquid assets** |  |
|  |  |  |
|  | … and ((OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL ='2A' and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'T')) |  |
| 763 | **2.3.8.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL ='2A' and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'T')) |  |
| 767 | **2.4. Totals for transactions in which Level 2B asset-backed securities (residential or automobile, CQS1) are lent and the following collateral is borrowed:** |  |
|  | Articles 28(4) and 32(3) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | Sum of items 2.4.1 to 2.4.8 |  |
| 771 | **2.4.1. Level 1 assets (excl. EHQ covered bonds)** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'T')) |  |
| 775 | **2.4.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.4.1 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 779 | **2.4.2. Level 1 extremely high quality covered bonds** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'T')) |  |
| 783 | **2.4.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.4.2 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 787 | **2.4.3. Level 2A assets** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2A' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'T')) |  |
| 791 | **2.4.3.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.4.3 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 795 | **2.4.4. Level 2B asset-backed securities (residential or automobile, CQS1)** |  |
|  |  |  |
|  | … and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') |  |
| 799 | **2.4.4.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.4.4 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 803 | **2.4.5. Level 2B high quality covered bonds** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'T')) |  |
| 807 | **2.4.5.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.4.5 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 811 | **2.4.6. Level 2B asset-backed securities (commercial or individuals, Member State, CQS1)** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'T')) |  |
| 815 | **2.4.6.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.4.6 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 819 | **2.4.7. Other Level 2B** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'T')) |  |
| 823 | **2.4.7.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.4.7 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 827 | **2.4.8. Non-liquid assets** |  |
|  |  |  |
|  | … and ((OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'T')) |  |
| 831 | **2.4.8.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'T')) |  |
| 835 | **2.5. Totals for transactions in which Level 2B high quality covered bonds are lent and the following collateral is borrowed:** |  |
|  | Articles 28(4) and 32(3) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | Sum of items 2.5.1 to 2.5.8 |  |
| 839 | **2.5.1. Level 1 assets (excl. EHQ covered bonds)** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 843 | **2.5.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.5.1 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 847 | **2.5.2. Level 1 extremely high quality covered bonds** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 851 | **2.5.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.5.2 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 855 | **2.5.3. Level 2A assets** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2A' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 859 | **2.5.3.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.5.3 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 863 | **2.5.4. Level 2B asset-backed securities (residential or automobile, CQS1)** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 867 | **2.5.4.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.5.4 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 871 | **2.5.5. Level 2B high quality covered bonds** |  |
|  |  |  |
|  | … and (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND') |  |
| 875 | **2.5.5.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.5.5 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 879 | **2.5.6. Level 2B asset-backed securities (commercial or individuals, Member State, CQS1)** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 883 | **2.5.6.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.5.6 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 887 | **2.5.7. Other Level 2B** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 891 | **2.5.7.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.5.7 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 895 | **2.5.8. Non-liquid assets** |  |
|  |  |  |
|  | … and ((OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 899 | **2.5.8.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 903 | **2.6. Totals for transactions in which Level 2B asset-backed securities (commercial or individuals, Member State, CQS1) are lent and the following collateral is borrowed:** |  |
|  | Articles 28(4) and 32(3) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | Sum of items 2.6.1 to 2.6.8 |  |
| 907 | **2.6.1. Level 1 assets (excl. EHQ covered bonds)** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 911 | **2.6.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.6.1 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 915 | **2.6.2. Level 1 extremely high quality covered bonds** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 919 | **2.6.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.6.2 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 923 | **2.6.3. Level 2A assets** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2A' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 927 | **2.6.3.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.6.3 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 931 | **2.6.4. Level 2B asset-backed securities (residential or automobile, CQS1)** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 935 | **2.6.4.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.6.4 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 939 | **2.6.5. Level 2B high quality covered bonds** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 943 | **2.6.5.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.6.5 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 947 | **2.6.6. Level 2B asset-backed securities (commercial or individuals, Member State, CQS1)** |  |
|  |  |  |
|  | … and (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME')) |  |
| 951 | **2.6.6.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.6.6 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 955 | **2.6.7. Other Level 2B** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 959 | **2.6.7.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.6.7 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 963 | **2.6.8. Non-liquid assets** |  |
|  |  |  |
|  | … and ((OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 967 | **2.6.8.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 971 | **2.7. Totals for transactions in which Other Level 2B assets are lent and the following collateral is borrowed:** |  |
|  | Articles 28(4) and 32(3) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | Sum of items 2.7.1 to 2.7.8 |  |
| 975 | **2.7.1. Level 1 assets (excl. EHQ covered bonds)** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 979 | **2.7.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.7.1 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 983 | **2.7.2. Level 1 extremely high quality covered bonds** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 987 | **2.7.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.7.2 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 991 | **2.7.3. Level 2A assets** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2A' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 995 | **2.7.3.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.7.3 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 999 | **2.7.4. Level 2B asset-backed securities (residential or automobile, CQS1)** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 1003 | **2.7.4.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.7.4 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 1007 | **2.7.5. Level 2B high quality covered bonds** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 1011 | **2.7.5.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.7.5 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 1015 | **2.7.6. Level 2B asset-backed securities (commercial or individuals, Member State, CQS1)** |  |
|  |  |  |
|  | … and ((SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') Or (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 1019 | **2.7.6.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.7.6 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 1023 | **2.7.7. Other Level 2B** |  |
|  |  |  |
|  | … and (SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND')) |  |
| 1027 | **2.7.7.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | Item 2.7.7 and IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' |  |
| 1031 | **2.7.8. Non-liquid assets** |  |
|  |  |  |
|  | … and ((OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 1035 | **2.7.8.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('RMBS', 'ABS\_AUTO', 'COVERED\_BOND', 'ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 1039 | **2.8. Totals for transactions in which Non-liquid assets are lent and the following collateral is borrowed:** |  |
|  | Articles 28(4) and 32(3) of Commission Delegated Regulation (EU) 2015/61 |  |
|  |  |  |
|  | Sum of items 2.8.1 to 2.8.8 |  |
| 1043 | **2.8.1. Level 1 assets (excl. EHQ covered bonds)** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'F') or (OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'T')) |  |
| 1047 | **2.8.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and (OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and ELIGIBILITY\_LEVEL ='1' and (SUB\_LIQ\_PRODUCT\_TYPE != 'COVERED\_BOND' or SUB\_LIQ\_PRODUCT\_TYPE is null) and RECEIVED = 'T')) |  |
| 1051 | **2.8.2. Level 1 extremely high quality covered bonds** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 1055 | **2.8.2.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_ELIGIBILITY\_LEVEL = '1' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and ELIGIBILITY\_LEVEL ='1' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 1059 | **2.8.3. Level 2A assets** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'F') or (OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'T')) |  |
| 1063 | **2.8.3.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2A' and RECEIVED = 'T')) |  |
| 1067 | **2.8.4. Level 2B asset-backed securities (residential or automobile, CQS1)** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'F') or (OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'T')) |  |
| 1071 | **2.8.4.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('RMBS', 'ABS\_AUTO') and RECEIVED = 'T')) |  |
| 1075 | **2.8.5. Level 2B high quality covered bonds** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 1079 | **2.8.5.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE = 'COVERED\_BOND' and RECEIVED = 'T')) |  |
| 1083 | **2.8.6. Level 2B asset-backed securities (commercial or individuals, Member State, CQS1)** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') or (OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 1087 | **2.8.6.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE in ('ABS\_CONSUMER', 'ABS\_SME') and RECEIVED = 'T')) |  |
| 1091 | **2.8.7. Other Level 2B** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and RECEIVED = 'F') or (OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and RECEIVED = 'T')) |  |
| 1095 | **2.8.7.1. Of which collateral swapped meets operational requirements** |  |
|  |  |  |
|  | … and ((IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='T' and SUB\_OPPOSITE\_ELIGIBILITY\_LEVEL = '2B' and OPPOSITE\_SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and RECEIVED = 'F') or (IS\_LCR\_ELIGIBLE='T' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' and SUB\_ELIGIBILITY\_LEVEL = '2B' and SUB\_LIQ\_PRODUCT\_TYPE not in ('ABS\_CONSUMER', 'ABS\_SME', 'ABS\_AUTO', 'RMBS', 'COVERED\_BOND') and RECEIVED = 'T')) |  |
| 1099 | **2.8.8. Non-liquid assets** |  |
|  |  |  |
|  | … and IS\_LCR\_ELIGIBLE='F' and OPPOSITE\_IS\_LCR\_ELIGIBLE='F' |  |
|  | **MEMORANDUM ITEMS** |  |
|  | NB: The eval orders contain also information on the technical dimensions to create. For example the eval order 3.1 means order 1 in the technical dimension 3 |  |
| 1103 | 3. Total collateral swaps (all counterparties) where borrowed collateral has been used to cover short positions | 2.1 |
|  |  |  |
|  | (CLIENT\_PROPRIETARY='HH' AND RECEIVED='T') or (OPPOSITE\_CLIENT\_PROPRIETARY='HH' and RECEIVED='F') |  |
| 1107 | 4. Total collateral swaps with intragroup counterparties | 1.1 |
|  |  |  |
|  | INTERCO='L' |  |
|  | **5. Collateral swaps waived from Article 17 (2) and (3)** |  |
|  |  |  |
|  |  |  |
| 1115 | **5.1. of which: collateral borrowed is L1 excl. EHQCB** | 3.1 |
|  |  |  |
|  | cf. Item 1.1.1 + 1.2.1 +1.3.1 +1.4.1 +1.5.1 + 1.6.1 +1.7.1 +1.8.1 and GENERIC\_FIELD3='WAIVED' |  |
| 1119 | **5.2. of which: collateral borrowed is L1 EHQCB** | 3.2 |
|  |  |  |
|  | cf. Item 1.1.2 + 1.2.2 +1.3.2 +1.4.2 +1.5.2 + 1.6.2 +1.7.2 +1.8.2 and GENERIC\_FIELD3='WAIVED' |  |
| 1123 | **5.3. of which: collateral borrowed is L2A** | 3.3 |
|  |  |  |
|  | cf. Item 1.1.3 + 1.2.3 +1.3.3 +1.4.3 +1.5.3 + 1.6.3 +1.7.3 +1.8.3 and GENERIC\_FIELD3='WAIVED' |  |
| 1127 | **5.4. of which: collateral borrowed is L2B** | 3.4 |
|  |  |  |
|  | cf. Item  1.1.4+1.2.4+1.3.4+1.4.4+1.5.4+1.6.4+1.7.4+1.8.4+ 1.1.5+1.2.5+1.3.5+1.4.5+1.5.5+1.6.5+1.7.5+1.8.5+ 1.1.6+1.2.6+1.3.6+1.4.6+1.5.6+1.6.6+1.7.6+1.8.6+ 1.1.7+1.2.7+1.3.7+1.4.7+1.5.7+1.6.7+1.7.7+1.8.7  and GENERIC\_FIELD3='WAIVED' |  |
| 1131 | **5.5. of which: collateral lent is L1 excl. EHQCB** | 4.1 |
|  |  |  |
|  | cf. Sum of items 1.1.1 to 1.1.8 and GENERIC\_FIELD3='WAIVED' |  |
| 1135 | **5.6. of which: collateral lent is L1 EHQCB** | 4.2 |
|  |  |  |
|  | cf. Sum of items 1.2.1 to 1.2.8 and GENERIC\_FIELD3='WAIVED' |  |
| 1139 | **5.7. of which: collateral lent is L2A** | 4.3 |
|  |  |  |
|  | cf. Sum of items 1.3.1 to 1.3.8 and GENERIC\_FIELD3='WAIVED' |  |
| 1144 | **5.8. of which: collateral lent is L2B** | 4.4 |
|  |  |  |
|  | cf. Sum of items 1.4.1 to 1.4.8, 1.5.1 to 1.5.8, 1.6.1 to 1.6.8, 1.7.1 to 1.7.8 and GENERIC\_FIELD3='WAIVED' |  |

## Columns and Measures

#### Column 010 – Market value of collateral lent

|  |  |
| --- | --- |
| Definition | Dirty market value of the contract that the application includes in the LCR buffer calculation for a given time band |
| Source Table | T\_LR |
| Technical Specification | CASE WHEN RECEIVED=’T’ THEN  -1\*nvl(OPPOSITE\_SUB\_FAIR\_VALUE, 0)  ELSE 0 END |
| Comments and FAQ |  |

#### Column 020 – Liquidity value of collateral lent

|  |  |
| --- | --- |
| Definition | Liquidity value of collateral lent |
| Source Table | T\_LR |
| Technical Specification | CASE WHEN RECEIVED=’T’ THEN  -1\*nvl(OPPOSITE\_SUB\_FAIR\_VALUE, 0) \* (1-nvl(OPPOSITE\_LCR\_HAIRCUT, 0)/100)  ELSE 0 END |
| Comments and FAQ |  |

#### Column 030 – Market value of collateral borrowed

|  |  |
| --- | --- |
| Definition | Dirty market value of the contract that the application includes in the LCR buffer calculation for a given time band |
| Source Table | T\_LR |
| Technical Specification | case When Received=’T’ then  sub\_fair\_value  Else 0 End |
| Comments and FAQ |  |

#### Column 040 – Liquidity value of collateral borrowed

|  |  |
| --- | --- |
| Definition | Liquidity value of collateral borrowed |
| Source Table | T\_LR |
| Technical Specification | case When Received=’T’ then  sub\_fair\_value \* (1-lcr\_haircut/100)  Else 0 End |
| Comments and FAQ |  |

#### Column 060- Applicable weight

|  |  |
| --- | --- |
| Definition | Applicable weight applied to liquid assets defined in Title II of the Commission delegated regulation No 2015/61 |
| Source Table | T\_LR |
| Technical Specification | * **For rows 0050, 0070, 0090, 0110, 0130, 0150, 0170, 0240, 0260, 0280, 0300, 0320, 0340, 0430, 0450, 0470, 0490, 0510, 0620, 0640, 0660, 0680, 0810, 0830, 0850, 1000, 1020, 1190, 1410, 1430, 1450, 1470, 1490, 1510, 1530, 1600, 1620, 1640, 1660, 1680, 1700, 1790, 1810, 1830, 1850, 1870, 1980, 2000, 2020, 2040, 2170, 2190, 2210, 2360, 2380, 2550**   Case when Market value of collateral lent (COLUMN 010) !=0  Then Inflow (COLUMN 080)/ Market value of collateral lent (COLUMN 010) End   * **For rows 0200, 0370, 0390, 0540, 0560, 0580, 0710, 0730, 0750, 0770, 0880, 0900, 0920, 0940, 0960, 1050, 1070, 1090, 1110, 1130, 1150, 1220, 1240, 1260, 1280, 1300, 1320, 1340, 1560, 1730, 1750, 1900, 1920, 1940, 2070, 2090, 2110, 2130, 2240, 2260, 2280, 2300, 2320, 2410, 2430, 2450, 2470, 2490, 2510, 2580, 2600, 2620, 2640, 2660, 2680, 2700**   Case when Market value of collateral borrowed (COLUMN 030) !=0  Then Outflow (COLUMN 070)/ Market value of collateral borrowed (COLUMN 030) End   * **For rows 0030, 0220, 0410, 0600, 0790, 0980, 1170, 1390, 1580, 1770, 1960, 2150, 2340, 2530**   Case  when [Market value of collateral lent (COLUMN 010) - Market value of collateral borrowed (COLUMN 030)] !=0 Then [Inflow (COLUMN 080) - Outflow (COLUMN 070)]/ [Market value of collateral lent (COLUMN 010) - Market value of collateral borrowed (COLUMN 030)]  End |
| Comments and FAQ | Applicable weights may reflect, but are not limited to, firm-specific and national discretions. |

#### Column 070 - Outflows

|  |  |
| --- | --- |
| Definition | The outflow shall be calculated by multiplying the market value of the asset borrowed by the difference between the outflow rate applicable to the asset lent and the outflow rate applicable to the asset borrowed in secured funding transactions maturing within the next 30 calendar days. |
| Source Table | T\_LR |
| Technical Specification | CASE WHEN RECEIVED='T' AND BIS\_ENTITY\_TYPE IN ('BANK\_SOV', 'ECB') and DOMESTIC\_COUNTERPARTY='T' THEN 0  ELSE -1\*NVL(LCR\_WEIGHT\_OUTFLOW/100,0)\*NVL(LCR\_AMOUNT\_OUTFLOW, 0)  0 END |
| Comments and FAQ |  |

#### Column 080 – Inflows subject to the 75% cap on inflows

|  |  |
| --- | --- |
| Definition | The inflow shall be calculated by multiplying the market value of the asset lent by the difference between the inflow rate applicable to the asset borrowed and the inflow rate applicable to the asset lent in secured lending transactions maturing within the next 30 calendar days. |
| Source Table | T\_LR |
| Technical Specification | CASE WHEN RECEIVED='F' and OPPOSITE\_CLIENT\_PROPRIETARY='HH' THEN 0  ELSE NVL(LCR\_WEIGHT\_INFLOW/100,0)\*NVL(LCR\_AMOUNT\_INFLOW, 0)  END |
| Comments and FAQ |  |

#### Column 090 (100) – Inflows subject to the 90% cap on inflows (or exempted from the cap on inflows)

|  |  |
| --- | --- |
| Definition | LCR Inflow before application of the LCR weight |
| Source Table | T\_LR |
| Technical Specification | CASE WHEN *<condition\*>* And Received=’F’ THEN nvl(lcr\_weight\_INflow/100,0)\* LCR\_AMOUNT\_INFLOW end  \* *Condition* is ATTRIBUTE\_9 = ‘0.9’ for column 090 and NVL(INFLOW\_CAP, ‘T’)= ‘F’ and NVL(ATTRIBUTE\_9, ‘X’) != ‘0.9’ for column 100. |
| Comments and FAQ |  |

# LIQUIDITY COVERAGE – CALCULATIONS (C 76.00)

This report contains information about calculations for the purpose of reporting the liquidity coverage requirement as specified in the delegated act.

Particularly credit institutions shall report as indicated in the instructions (Annex XXV of the ITS) the value of the LCR itself and the definitional items for the calculation of the ratio according to Annex I and Annex II of the delegated act, namely the liquidity buffer and the net liquidity outflows and their components: level 1 asset amount, level 2A asset amount, level 2B asset amount, excess liquid asset amount and all the elements necessary for their calculation as well as the total outflows and the inflow subject to the relevant caps.

## Technical specifications

|  |  |
| --- | --- |
| **Row** | **Legal references and instructions** |
| **CALCULATIONS** | |
| **Numerator, Denominator, Ratio** | |
| Article 4 of Commission Delegated Regulation (EU) 2015/61 | |
| The Liquidity Coverage Ratio numerator, denominator and ratio. | |
| Enter all below data into column 010 of given row. | |
| 10 | **1.** **Liquidity Buffer** |
|  |  |
|  | Report figure from {C 76.00; r290; c010}. |
| 20 | **2. Net Liquidity Outflow** |
|  |  |
|  | Report figure from {C 76.00; r370; c010}. |
| 30 | **3. Liquidity Coverage Ratio (%)** |
|  | Report the liquidity coverage ratio calculated as specified in Article 4(1) of Commission Delegated Regulation (EU) 2015/61. |
|  | The liquidity coverage ratio shall be equal to the ratio of a credit institution’s liquidity buffer to its net liquidity outflows over a 30 calendar day stress period and shall be expressed as a percentage. |
|  |  |
|  | If {C 76.00; r020; c010} is zero (causing a ratio of infinity) then report the value 999999  ELSE {C 76.00, r010, c010}/{C 76.00, r020, c010} |
| **Numerator calculations** | |
| Article 17 and ANNEX I of Commission Delegated Regulation (EU) 2015/61 | |
| Formula for the calculation of the Liquidity Buffer. | |
| Enter all below data into column 010 of given row. | |
| 40 | **4. L1 excl. EHQCB liquidity buffer (value according to Article 9): unadjusted** |
|  |  |
|  | Report figure from {C 72.00; r030; c040}. |
| 50 | **5. L1 excl. EHQCB collateral 30 day outflows** |
|  | Report outflows of Level 1 (excluding extremely high quality covered bonds) liquid securities upon the unwind of any secured funding, secured lending or collateral swap transaction, that matures within 30 calendar days from the reference date unless the transaction is waived as per Article 17(4) of Commission Delegated Regulation (EU) 2015/61. |
|  | Report figure from  {C 74.00, r271, c110}+{C 74.00, r271, c120}+{C 74.00, r271, c130}+{C 74.00, r311, c110}+{C 74.00, r311, c120}+{C 74.00, r311, c130}+{C 75.00, r040, c040}+{C 75.00, r210, c040}+{C 75.00, r380, c040}+{C 75.00, r550, c040}+{C 75.00, r720, c040}+{C 75.00, r890, c040}+{C 75.00, r1230, c040}+{C 75.00, r1400, c040}+{C 75.00, r1570, c040}+{C 75.00, r1740, c040}+{C 75.00, r1910, c040}+{C 75.00, r2080, c040}+{C 75.00, r2250, c040}+{C 75.00, r2420, c040}+{C 75.00, r2590, c040}+{C 72.00, r160, c040}  - ({C 74.00, r530, c110} + {C 74.00, r530, c120} + {C 74.00, r530, c130})- {C 75.00, r2750, c040} |
| 60 | **6. L1 excl. EHQCB collateral 30 day inflows** |
|  | Report inflows of Level 1 (excluding extremely high quality covered bonds) liquid securities upon the unwind of any secured funding, secured lending, or collateral swap transaction, that matures within 30 calendar days from the reference date unless the transaction is waived as per Article 17(4) of Commission Delegated Regulation (EU) 2015/61. |
|  | Report figure from  {C 73.00, r945, c030}+{C 73.00, r1035, c030}+{C 75.00, r040, c020}+{C 75.00, r060, c020}+{C 75.00, r080, c020}+{C 75.00, r100, c020}+{C 75.00, r120, c020}+{C 75.00, r140, c020}+{C 75.00, r160, c020}+{C 75.00, r180, c020}+{C 75.00, r1400, c020}+{C 75.00, r1420, c020}+{C 75.00, r1440, c020}+{C 75.00, r1460, c020}+{C 75.00, r1480, c020}+{C 75.00, r1500, c020}+{C 75.00, r1520, c020}+{C 75.00, r1540, c020}-{C 73.00, r1400, c030}- {C 75.00, r2790, c020} |
| 70 | **7.** **Secured cash outflows** |
|  | Report outflows of cash (a Level 1 asset) upon the unwind of any secured funding or secured lending transaction, that matures within 30 calendar days from the reference date unless the transaction is waived as per Article 17(4) of Commission Delegated Regulation (EU) 2015/61. |
|  | Report figure from  {C 73.00, r920, c010} - ({C 73.00, r1400, c010} + {C 73.00, r1410, c010} + {C 73.00, r1420, c010} + {C 73.00, r1430, c010} + {C 73.00, r1440, c010}) |
| 80 | **8. Secured cash inflows** |
|  | Report inflows of cash (a Level 1 asset) upon the unwind of any secured funding or secured lending transaction, that matures within 30 calendar days from the reference date unless the transaction is waived as per Article 17(4) of Commission Delegated Regulation (EU) 2015/61. |
|  | Report figure from  {C 74.00, r263, c010} + {C 74.00, r263, c020} + {C 74.00, r263, c030} - ({C 74.00, r337, c010} + {C 74.00, r337, c020} + {C 74.00, r337, c030}) - ({C 74.00, r530, c010} + {C 74.00, r530, c020} + {C 74.00, r530, c030}) - ({C 74.00, r540, c010} + {C 74.00, r540, c020} + {C 74.00, r540, c030}) - ({C 74.00, r550, c010} + {C 74.00, r550, c020} + {C 74.00, r550, c030}) - ({C 74.00, r560, c010} + {C 74.00, r560, c020} + {C 74.00, r560, c030}) - ({C 74.00, r570, c010} + {C 74.00, r570, c020} + {C 74.00, r570, c030}) |
| 90 | **9. L1 excl. EHQCB ‘adjusted amount’** |
|  | This is referred to in subparagraph (a) of Annex I (3) |
|  | Report the adjusted non-covered bond level 1 asset amount before cap application. |
|  | The adjusted amount takes into account the unwind of secured funding, secured lending or collateral swap transactions, that mature within 30 calendar days from the reference date unless the transaction is waived as per Article 17(4) of Commission Delegated Regulation (EU) 2015/61. |
|  | Report figure from  {C 76.00, r040, c010}-{C 76.00, r050, c010}+{C 76.00, r060, c010}-{C 76.00, r070, c010}+{C 76.00, r080, c010} |
| 100 | **10. L1 EHQCB value according to Article 9: unadjusted** |
|  |  |
|  | Report figure from {C 72.00; r180; c040}. |
| 110 | **11. L1 EHQCB collateral 30 day outflows** |
|  | Report outflows of Level 1 extremely high quality covered bonds upon the unwind of any secured funding, secured lending or collateral swap transaction, that matures within 30 calendar days from the reference date unless the transaction is waived as per Article 17(4) of Commission Delegated Regulation (EU) 2015/61. |
|  | Report figure from  {C 74.00, r275, c110}+{C 74.00, r275, c120}+{C 74.00, r275, c130}+{C 74.00, r315, c110}+{C 74.00, r315, c120}+{C 74.00, r315, c130}+{C 75.00, r060, c040}+{C 75.00, r230, c040}+{C 75.00, r400, c040}+{C 75.00, r570, c040}+{C 75.00, r740, c040}+{C 75.00, r910, c040}+{C 75.00, r1250, c040}+{C 75.00, r1420, c040}+{C 75.00, r1590, c040}+{C 75.00, r1760, c040}+{C 75.00, r1930, c040}+{C 75.00, r2100, c040}+{C 75.00, r2270, c040}+{C 75.00, r2440, c040}+{C 75.00, r2610, c040}+{C 72.00, r210, c040} - ({C 74.00, r540, c110} + {C 74.00, r540, c120} + {C 74.00, r540, c130})- {C 75.00, r2760, c040} |
| 120 | **12. L1 EHQCB collateral 30 day inflows** |
|  | Report inflows of Level 1 extremely high quality covered bonds upon the unwind of any secured funding, secured lending, or collateral swap transaction that matures within 30 calendar days from the reference date unless the transaction is waived as per Article 17(4) of Commission Delegated Regulation (EU) 2015/61. |
|  | Report figure from  {C 73.00, r955, c030}+{C 73.00, r1045, c030}+{C 75.00, r210, c020}+{C 75.00, r230, c020}+{C 75.00, r250, c020}+{C 75.00, r270, c020}+{C 75.00, r290, c020}+{C 75.00, r310, c020}+{C 75.00, r330, c020}+{C 75.00, r350, c020}+{C 75.00, r1570, c020}+{C 75.00, r1590, c020}+{C 75.00, r1610, c020}+{C 75.00, r1630, c020}+{C 75.00, r1650, c020}+{C 75.00, r1670, c020}+{C 75.00, r1690, c020}+{C 75.00, r1710, c020}-{C 73.00, r1410, c030}- {C 75.00, r2800, c020} |
| 130 | **13.** **L1 EHQCB ‘adjusted amount’** |
|  | This is referred to by subparagraph (b) of Annex I (3) |
|  | Report the adjusted covered bond level 1 asset amount before cap application. |
|  | The adjusted amount takes into account the unwind of secured funding, secured lending, or collateral swap transactions that mature within 30 calendar days from the reference date unless the transaction is waived as per Article 17(4) of Commission Delegated Regulation (EU) 2015/61. |
|  | Report figure from  {C 76.00, r100, c010}-{C 76.00, r110, c010}+{C 76.00, r120, c010} |
| 160 | **14. L2A value according to Article 9: unadjusted** |
|  |  |
|  | Report figure from {C 72.00; r230; c040}. |
| 170 | **15. L2A collateral 30 day outflows** |
|  | Report outflows of Level 2A liquid securities upon the unwind of any secured funding, secured lending or collateral swap transaction, that matures within 30 calendar days from the calculation date unless the transaction is waived as per Article 17(4) of Commission Delegated Regulation (EU) 2015/61. |
|  | Report figure from  {C 74.00, r279, c110}+{C 74.00, r279, c120}+{C 74.00, r279, c130}+{C 74.00, r319, c110}+{C 74.00, r319, c120}+{C 74.00, r319, c130}+{C 75.00, r080, c040}+{C 75.00, r250, c040}+{C 75.00, r420, c040}+{C 75.00, r590, c040}+{C 75.00, r760, c040}+{C 75.00, r930, c040}+{C 75.00, r1270, c040}+{C 75.00, r1440, c040}+{C 75.00, r1610, c040}+{C 75.00, r1780, c040}+{C 75.00, r1950, c040}+{C 75.00, r2120, c040}+{C 75.00, r2290, c040}+{C 75.00, r2460, c040}+{C 75.00, r2630, c040}+{C 72.00, r300, c040}  - ({C 74.00, r550, c110} + {C 74.00, r550, c120} + {C 74.00, r550, c130})- {C 75.00, r2770, c040} |
| 180 | **16. L2A collateral 30 day inflows** |
|  | Report inflows of Level 2A liquid securities upon the unwind of any secured funding, secured lending, or collateral swap transaction that matures within 30 calendar days from the calculation date unless the transaction is waived as per Article 17(4) of Commission Delegated Regulation (EU) 2015/61. |
|  |  |
|  | Report figure from  {C 73.00, r965, c030}+{C 73.00, r1055, c030}+{C 75.00, r380, c020}+{C 75.00, r400, c020}+{C 75.00, r420, c020}+{C 75.00, r440, c020}+{C 75.00, r460, c020}+{C 75.00, r480, c020}+{C 75.00, r500, c020}+{C 75.00, r520, c020}+{C 75.00, r1740, c020}+{C 75.00, r1760, c020}+{C 75.00, r1780, c020}+{C 75.00, r1800, c020}+{C 75.00, r1820, c020}+{C 75.00, r1840, c020}+{C 75.00, r1860, c020}+{C 75.00, r1880, c020}  -{C 73.00, r1420, c030}- {C 75.00, r2810, c020} |
| 190 | **17. L2A ‘adjusted amount’** |
|  | This is referred to by subparagraph (c) in Annex I (3) |
|  | Report the adjusted level 2A asset amount before cap application. |
|  | The adjusted amount takes into account the unwind of secured funding, secured lending or collateral swap transactions, that mature within 30 calendar days from the calculation date unless the transaction is waived as per Article 17(4) of Commission Delegated Regulation (EU) 2015/61. |
|  | Report figure from  {C 76.00, r160, c010}-{C 76.00, r170, c010}+{C 76.00, r180, c010} |
| 220 | **18. L2B value according to Article 9: unadjusted** |
|  |  |
|  | Report figure from {C 72.00; r310; c040}. |
| 230 | **19.** **L2B collateral 30 day outflows** |
|  | Report outflows of Level 2B liquid securities upon the unwind of any secured funding, secured lending, or collateral swap transaction that matures within 30 calendar days from the calculation date unless the transaction is waived as per Article 17(4) of Commission Delegated Regulation (EU) 2015/61. |
|  | Report figure from  {C 74.00, r283, c110}+{C 74.00, r283, c120}+{C 74.00, r283, c130}+{C 74.00, r287, c110}+{C 74.00, r287, c120}+{C 74.00, r287, c130}+{C 74.00, r291, c110}+{C 74.00, r291, c120}+{C 74.00, r291, c130}+{C 74.00, r295, c110}+{C 74.00, r295, c120}+{C 74.00, r295, c130}  +{C 74.00, r323, c110}+{C 74.00, r323, c120}+{C 74.00, r323, c130}+{C 74.00, r327, c110}+{C 74.00, r327, c120}+{C 74.00, r327, c130}+{C 74.00, r331, c110}+{C 74.00, r331, c120}+{C 74.00, r331, c130}+{C 74.00, r335, c110}+{C 74.00, r335, c120}+{C 74.00, r335, c130}  +{C 75.00, r100, c040}+{C 75.00, r270, c040}+{C 75.00, r440, c040}+{C 75.00, r610, c040}+{C 75.00, r780, c040}+{C 75.00, r950, c040}+{C 75.00, r1290, c040}+{C 75.00, r1460, c040}+{C 75.00, r1630, c040}+{C 75.00, r1800, c040}+{C 75.00, r1970, c040}+{C 75.00, r2140, c040}+{C 75.00, r2310, c040}+{C 75.00, r2480, c040}+{C 75.00, r2650, c040}  +{C 75.00, r120, c040}+{C 75.00, r290, c040}+{C 75.00, r460, c040}+{C 75.00, r630, c040}+{C 75.00, r800, c040}+{C 75.00, r970, c040}+{C 75.00, r1310, c040}+{C 75.00, r1480, c040}+{C 75.00, r1650, c040}+{C 75.00, r1820, c040}+{C 75.00, r1990, c040}+{C 75.00, r2160, c040}+{C 75.00, r2330, c040}+{C 75.00, r2500, c040}+{C 75.00, r2670, c040}  +{C 75.00, r140, c040}+{C 75.00, r310, c040}+{C 75.00, r480, c040}+{C 75.00, r650, c040}+{C 75.00, r820, c040}+{C 75.00, r990, c040}+{C 75.00, r1330, c040}+{C 75.00, r1500, c040}+{C 75.00, r1670, c040}+{C 75.00, r1840, c040}+{C 75.00, r2010, c040}+{C 75.00, r2180, c040}+{C 75.00, r2350, c040}+{C 75.00, r2520, c040}+{C 75.00, r2690, c040}  +{C 75.00, r160, c040}+{C 75.00, r330, c040}+{C 75.00, r500, c040}+{C 75.00, r670, c040}+{C 75.00, r840, c040}+{C 75.00, r1010, c040}+{C 75.00, r1350, c040}+{C 75.00, r1520, c040}+{C 75.00, r1690, c040}+{C 75.00, r1860, c040}+{C 75.00, r2030, c040}+{C 75.00, r2200, c040}+{C 75.00, r2370, c040}+{C 75.00, r2540, c040}+{C 75.00, r2710, c040}  +{C 72.00, r470, c040}  - ({C 74.00, r560, c110} + {C 74.00, r560, c120} + {C 74.00, r560, c130})- {C 75.00, r2780, c040} |
| 240 | **20. L2B collateral 30 day inflows** |
|  | Report inflows of Level 2B liquid securities upon the unwind of any secured funding, secured lending or collateral swap transaction, that matures within 30 calendar days from the calculation date unless the transaction is waived as per Article 17(4) of Commission Delegated Regulation (EU) 2015/61. |
|  | Report figure from  {C 73.00, r975, c030}+{C 73.00, r985, c030}+{C 73.00, r995, c030}+{C 73.00, r1005, c030}+{C 73.00, r1065, c030}+{C 73.00, r1075, c030}+{C 73.00, r1085, c030}+{C 73.00, r1095, c030}  +{C 75.00, r550, c020}+{C 75.00, r570, c020}+{C 75.00, r590, c020}+{C 75.00, r610, c020}+{C 75.00, r630, c020}+{C 75.00, r650, c020}+{C 75.00, r670, c020}+{C 75.00, r690, c020}  +{C 75.00, r720, c020}+{C 75.00, r740, c020}+{C 75.00, r760, c020}+{C 75.00, r780, c020}+{C 75.00, r800, c020}+{C 75.00, r820, c020}+{C 75.00, r840, c020}+{C 75.00, r860, c020}  +{C 75.00, r890, c020}+{C 75.00, r910, c020}+{C 75.00, r930, c020}+{C 75.00, r950, c020}+{C 75.00, r970, c020}+{C 75.00, r990, c020}+{C 75.00, r1010, c020}+{C 75.00, r1030, c020}  +{C 75.00, r1060, c020}+{C 75.00, r1080, c020}+{C 75.00, r1100, c020}+{C 75.00, r1120, c020}+{C 75.00, r1140, c020}+{C 75.00, r1160, c020}+{C 75.00, r1180, c020}+{C 75.00, r1200, c020}  +{C 75.00, r1910, c020}+{C 75.00, r1930, c020}+{C 75.00, r1950, c020}+{C 75.00, r1970, c020}+{C 75.00, r1990, c020}+{C 75.00, r2010, c020}+{C 75.00, r2030, c020}+{C 75.00, r2050, c020}  +{C 75.00, r2080, c020}+{C 75.00, r2100, c020}+{C 75.00, r2120, c020}+{C 75.00, r2140, c020}+{C 75.00, r2160, c020}+{C 75.00, r2180, c020}+{C 75.00, r2200, c020}+{C 75.00, r2220, c020}  +{C 75.00, r2250, c020}+{C 75.00, r2270, c020}+{C 75.00, r2290, c020}+{C 75.00, r2310, c020}+{C 75.00, r2330, c020}+{C 75.00, r2350, c020}+{C 75.00, r2370, c020}+{C 75.00, r2390, c020}  +{C 75.00, r2420, c020}+{C 75.00, r2440, c020}+{C 75.00, r2460, c020}+{C 75.00, r2480, c020}+{C 75.00, r2500, c020}+{C 75.00, r2520, c020}+{C 75.00, r2540, c020}+{C 75.00, r2560, c020}  -{C 73.00, r1430, c030}- {C 75.00, r2820, c020} |
| 250 | **21. L2B ‘adjusted amount’** |
|  | This is referred to by subparagraph (d) in Annex I (3) |
|  | Report the adjusted level 2B asset amount before cap application. |
|  | The adjusted amount takes into account the unwind of secured funding, secured lending or collateral swap transactions, that mature within 30 calendar days from the calculation date unless the transaction is waived as per Article 17(4) of Commission Delegated Regulation (EU) 2015/61. |
|  | Report figure from  {C 76.00, r220, c010}-{C 76.00, r230, c010}+{C 76.00, r240, c010} |
| 280 | **22. Excess liquid asset amount** |
|  | Annex I(4) |
|  | Report the ‘excess liquid assets amount’: this amount shall be equal to: |
|  | (a) the adjusted non-covered bond level 1 asset amount; plus |
|  | (b) the adjusted level 1 covered bond amount; plus |
|  | (c) the adjusted level 2A asset amount; plus |
|  | (d) the adjusted level 2B asset amount; |
|  | minus the lesser of: |
|  | (e) the sum of (a),(b),(c) and (d); |
|  | (f) 100/30 times (a); |
|  | (g) 100/60 times the sum of (a) and (b); |
|  | (h) 100/85 times the sum of (a), (b) and (c). |
|  | Report figure from  ({C 76.00, r090 c010}+{C 76.00, r130, c010}+{C 76.00, r190, c010}+{C 76.00, r250, c010})  -MIN(({C 76.00, r090 c010}+{C 76.00, r130, c010}+{C 76.00, r190, c010}+{C 76.00, r250, c010}),100/30\*{C 76.00, r090 c010},100/60\*({C 76.00, r090 c010}+{C 76.00, r130, c010}),100/85\*({C 76.00, r090 c010}+{C 76.00, r130, c010}+{C 76.00, r190, c010})) |
| 290 | **23. LIQUIDITY BUFFER** |
|  | Annex I (2) |
|  | Report the liquidity buffer which shall be equal to: |
|  | (a) the level 1 asset amount; plus |
|  | (b) the level 2A asset amount; plus |
|  | (c) the level 2B asset amount; |
|  | minus the lesser of: |
|  | (d) the sum of (a), (b), and (c); or |
|  | (e) the ‘excess liquid assets amount’. |
|  | Report figure from  ({C 76.00, r040, c010}+{C 76.00, r100, c010}+{C 76.00, r160, c010}+{C 76.00, r220, c010})  -MIN(({C 76.00, r040, c010}+{C 76.00, r100, c010}+{C 76.00, r160, c010}+{C 76.00, r220, c010}),{C 76.00, r280, c010}) |
| **Denominator calculations** | |
| ANNEX II of Commission Delegated Regulation (EU) 2015/61 | |
| Formula for the calculation of the net liquidity outflow | |
| Where, |  |
| NLO = Net liquidity outflow | |
| TO = Total outflows | |
| TI = Total inflows | |
| FEI = Fully exempted inflows | |
| IHC = Inflows subject to higher cap of 90 % outflows | |
| IC = Inflows subject to cap of 75 % of outflows | |
| Enter all below data in to column 010 of given row | |
| 300 | **24. Total Outflows** |
|  | TO = from Outflow sheet |
|  |  |
|  | Report figure from {C 73.00; r010; c060}. |
| 310 | **25. Fully Exempt Inflows** |
|  | FEI = from Inflows sheet |
|  |  |
|  | Report figure from {C 74.00; r010; c160}. |
| 320 | **26. Inflows Subject to 90 % Cap** |
|  | IHC = from Inflows sheet |
|  |  |
|  | Report figure from {C 74.00; r010; c150}. |
| 330 | **27. Inflows Subject to 75 % Cap** |
|  | IC = from Inflows sheet |
|  |  |
|  | Report figure from {C 74.00; r010; c140}. |
| 340 | **28. Reduction for Fully Exempt Inflows** |
|  | Report the following part of the NLO calculation: |
|  | = MIN (FEI, TO). |
|  | Report figure from  MIN({C 76.00, r310, c010},{C 76.00, r300, c010}) |
| 350 | **29. Reduction for Inflows Subject to 90 % Cap** |
|  | Report the following part of the NLO calculation: |
|  | = MIN (IHC, 0.9\*MAX(TO-FEI, 0)). |
|  | Report figure from  MIN({C 76.00, r320, c010},0.9\*MAX({C 76.00, r300, c010}-{C 76.00, r310, c010},0)) |
| 360 | **30. Reduction for Inflows Subject to 75 % Cap** |
|  | Report the following part of the NLO calculation: |
|  | = MIN (IC, 0.75\*MAX(TO-FEI-IHC/0.9, 0)). |
|  | Report figure from  MIN({C 76.00, r330, c010},0.75\*MAX({C 76.00, r300, c010}-{C 76.00, r310, c010}-{C 76.00, r320, c010}/0.9,0)) |
| 370 | **31. NET LIQUIDITY OUTFLOW** |
|  | Report the net liquidity outflow which equals total outflows less the reduction for fully exempt inflows less the reduction for inflows subject to the 90 % cap less the reduction for inflows subject to the 75 % cap. |
|  | NLO = TO — MIN(FEI, TO) - MIN(IHC, 0.9\*MAX(TO-FEI, 0)) - MIN(IC, 0.75\*MAX(T0-FEI-IHC/0.9,0)) |
|  | Report figure from  {C 76.00, r300, c010}-{C 76.00, r340, c010}-{C 76.00, r350, c010}{C 76.00, r360, c010} |
| **Pillar 2** |  |
| 380 | **32. PILLAR 2 REQUIREMENT** |
|  | as set out in Article 105 CRD |
|  | Report the Pillar 2 requirement. |

## Columns and Measures

#### Column 010 – Value / Percentage

|  |  |
| --- | --- |
| Technical Specification | Calculated by post publication |

# LIQUIDITY COVERAGE – PERIMETER OF CONSOLIDATION (C 77.00)

This template identifies all the entities that form part of the perimeter of consolidation of the LCR to which templates C 72.00, C 73.00, C 74.00, C 75.00 and C 76.00 apply, as per articles 8, 10, 11(3) and 11 (5) of Regulation (EU) 575/2013.

## Data filter

PERIMETER OF CONSOLIDATION (C 77.00) is built using results from the reporting interface table T\_FIN\_CONSO.

The table T\_FIN\_CONSO contains some qualitative information relating to the reporting company and its subsidiaries.

This interface table is loaded with data from the CONSOLIDATION\_PERIMETER, COMPANIES, ENTITY, EXTERNAL\_ENTITY\_CODE and BIS\_ENTITY\_MAPPING tables.

## Technical specifications

### T\_FIN\_CONSO table loading

The T\_FIN\_CONSO table is loading via the custom loading process.

See detailed specifications in “MA T\_FIN\_CONSO Loading rules” document.

### Report specifications

N/A

## Columns and Measures

#### Column 005 – Parent or subsidiary

|  |  |
| --- | --- |
| Definition | “Parent” will be reported in the case the entity in the row is:   * the EU parent institution, EU parent financial holding company or EU parent mixed financial holding company as envisaged in Article 11(3) of Regulation (EU) 575/2013; * the parent institution or subsidiary institution that need to comply with the LCR on a consolidated basis or in a sub-consolidated basis, respectively, in the context of a single liquidity subgroup as per Article 8 of Regulation (EU) 575/2013; * the relevant institution required to comply with the LCR on a sub-consolidated basis as per Article 11 (5) of Regulation (EU) 575/2013; * the EU central institution.   “Subsidiary” will be reported in the rest of the rows. |
| Source Table | T\_FIN\_CONSO |
| Technical Specification | GENERIC\_FIELD1 |
| Comments and FAQ |  |

#### Column 010 – Name

|  |  |
| --- | --- |
| Definition | The name of each entity in the perimeter of consolidation |
| Source Table | T\_FIN\_CONSO |
| Technical Specification | ENTITY\_NAME |
| Comments and FAQ |  |

#### Column 020 – Code

|  |  |
| --- | --- |
| Definition | The LEI code, or if not available, code assigned to the entity in the national reporting system |
| Source Table | T\_FIN\_CONSO |
| Technical Specification | NVL(LEI\_CODE, GENERIC\_FIELD3) |
| Comments and FAQ |  |

#### Column 021 – Type of code

|  |  |
| --- | --- |
| Definition | The type of code reported in column 0020 as a ‘LEI code’ or ‘Non-LEI code’ |
| Source Table | T\_FIN\_CONSO |
| Technical Specification | GENERIC\_FIELD2 |
| Comments and FAQ |  |

#### Column 022 – National code

|  |  |
| --- | --- |
| Definition | The national code when they report LEI code as identifier as in the ‘Code’ column. |
| Source Table | T\_FIN\_CONSO |
| Technical Specification | Case when GENERIC\_FIELD2= 'LEI code type' Then GENERIC\_FIELD3 end |
| Comments and FAQ |  |

#### ~~Column 030 – LEI code~~

|  |  |
| --- | --- |
| ~~Definition~~ | ~~The Legal Entity Identifier code of each entity in the perimeter of consolidation~~ |
| ~~Source Table~~ | ~~T\_FIN\_CONSO~~ |
| ~~Technical Specification~~ | ~~Max(LEI\_CODE) Group by ENTITY\_CODE~~ |
| ~~Comments and FAQ~~ |  |

#### Column 040 – Country code

|  |  |
| --- | --- |
| Definition | Code assigned to the entity in the national reporting system |
| Source Table | T\_FIN\_CONSO |
| Technical Specification | INCORPORATION\_COUNTRY |
| Comments and FAQ |  |

#### Column 050 – Type of entity

|  |  |
| --- | --- |
| Definition | Entity type corresponding to the legal form of the entities reported in column 010 as per the following list:  “Credit institution”  “Investment firm”  “Other institution” |
| Source Table | T\_FIN\_CONSO |
| Technical Specification | Case  when SUBSIDIARY\_TYPE like '%BANK%' then **'Credit institution'**  when SUBSIDIARY\_TYPE in ('SF', 'SF\_AS\_CORP', 'FINAN\_FIRM', 'MMF', 'HEDGE\_FUND', 'PENSION\_FUND', 'CLEARING', 'CLEARING\_COR', 'EXCHANGE', 'EXCHANGE\_COR') then **'Investment firm'**  else **'Other'** End |
| Comments and FAQ |  |

# ANNEXES

## Annex 1. Definition Eligibility Level and Sub Eligibility Level

Eligibility level of a given asset for the LCR buffer calculation, resulting from the liquidity buffer eligibility rules (LIQ\_BUF\_ELIGIBILITY table) and without taking into account the Operational Requirements defined in the Basel III regulation

|  |  |  |  |
| --- | --- | --- | --- |
| **Eligibility Level** | **Sub Eligibility Level** | **Description** | **Sub Eligibility Rank** |
| 1 | 1\_DOM | Article 10.1(d) of the delegated act regulation : third country sovereign bond with credit quality step >1, denominated in in the domestic currency of the third country | 1 |
| 1 | 1\_FGN | Article 10.1(d) of the delegated act regulation : third country sovereign bond with credit quality step >1, not denominated in in the domestic currency of the third country | 2 |
| 2 | 2A | Level 2A assets (Article 11 of the delegated act regulation) | 1 |
| 2 | 2B | Level 2B assets (Articles 12 and 13 of the delegated act regulation) | 2 |
| R |  | Recognized |  |
| U |  | Unrecognized |  |

## Annex 2. Definitions of the BIS entity types

|  |  |  |
| --- | --- | --- |
| **ENTITY\_TYPE** | **DESCRIPTION** | **ENTITY\_TYPE\_CATEGORY** |
| BANK | Bank | BANK |
| BANK\_INT\_GRP (1) | Bank Inter Group | BANK |
| BANK\_IBPDM | Bank specialising in the inter-bank and public-debt markets | BANK |
| HEDGE\_FUND (1) | BCBS FSB G-SIB 05/2014 C.2: Hedge funds | CORP |
| MMF (1) | BCBS FSB G-SIB 05/2014 C.2: Money Market fund | OTHER |
| PENSION\_FUND (1) | BCBS FSB G-SIB 05/2014 C.2: Pension fund | OTHER |
| BANK\_SOV | Central Bank treated as Sov | SOV |
| CLEARING | Clearing house | OTHER |
| CORP\_INT\_GRP (1) | Corp Inter Group | OTHER |
| CORP | Corporate | CORP |
| CORP\_CF | Corporate - Commodities Finance | CORP |
| CORP\_HVCRE | Corporate - High Volatility Commercial Real Estate | CORP |
| CORP\_IPRE | Corporate - Income Producing Real Estate | CORP |
| CORP\_OF | Corporate - Object Finance | CORP |
| CORP\_PF | Corporate - Project Finance | CORP |
| SUPRA\_100 (1) | CRR 575/2013 Article 117.1: Supranational organisation with 100% RW | OTHER |
| EIF (1) | CRR 575/2013 Article 117.2(k): European Investment Fund | SOV\_0 |
| MDB\_PREF\_20 (1) | CRR 575/2013 Article 117.3: Multilateral Development Bank treated Preferentially with RW of 20% | OTHER |
| HIGH\_RISK (1) | CRR 575/2013 Article 128: Entity reclassified as high risk | OTHER |
| SME\_EU (1) | CRR 575/2013 Article 501: European Small Medium Entity | SME |
| SME\_EU\_RET (1) | CRR 575/2013 Article 501: European Small Medium Entity | RETAIL |
| BANK\_GOV (1) | CRR Delegated Act 10/10/2014 Art 10.1: credit institution which has been set up by a Member State government | BANK |
| ECB (1) | CRR Delegated Act 10/10/2014 Art 10.1: European Central Bank | SOV |
| PIC (1) | CRR Delegated Act 10/10/2014 Art 3.10: Personal investment companies | CORP |
| EXCHANGE | Exchange | OTHER |
| FINAN\_FIRM | Financial Firm | CORP |
| INDIV | Individuals | RETAIL |
| INSURANCE | Insurance | CORP |
| MDB | Multilateral Development Bank | BANK |
| MDB\_PREF\_0 | Multilateral Development Bank treated Preferentially with RW of 0% | SOV\_0 |
| PSE | Public Sector Entity | PSE |
| PSE\_SOV | Public Sector Entity treated as Sovereign | SOV |
| LA | Local Authorities | RGLA |
| LA\_SOV | Local Authorities treated as Sovereign | SOV |
| RGLA | Regional Government and Local Authorities | RGLA |
| RGLA\_SOV | RGLA treated as Sovereign in SA and Bank in IRB | SOV |
| SF | Securities Firm | BANK |
| SME | Small Medium Entity | SME |
| SME\_CF | SME - Commodities Finance | SME |
| SME\_HVCRE | SME - High Volatility Commercial Real Estate | SME |
| SME\_IPRE | SME - Income Producing Real Estate | SME |
| SME\_OF | SME - Object Finance | SME |
| SME\_PF | SME - Project Finance | SME |
| SME\_RETAIL | SME treated as RETAIL because of low exposition | RETAIL |
| SOV | Sovereign | SOV |
| SPE | Special Purpose Entity | SPE |
| SUPRA | Supranational organisation | SOV\_0 |

(1) CRD specific entity types

## Annex 3. Definitions of the liquidity product types

| **LIQ\_PRODUCT\_TYPE** | **DESCRIPTION** | **LIQ\_PRODUCT\_TYPE\_**  **CATEGORY** |
| --- | --- | --- |
| ABCP | Asset-backed commercial papers | ABS |
| ABS | Other Asset-backed securities | ABS |
| ABS\_AUTO (1) | CRR Delegated Act 10/10/2014 Art 12.1(a) and 13.2.g.(iv) : ABSs backed by auto loans and leases | ABS |
| ABS\_CONSUMER(1) | CRR Delegated Act 10/10/2014 Art 12.1(a) and 13.2.g.(v): ABSs backed by consumer credit | ABS |
| ABS\_SME (1) | CRR Delegated Act 10/10/2014 Art 12.1(a) and 13.2.g.(iii): ABSs backed by commercial loans with 80% of SME borrowers (other than CMBS) | ABS |
| ADJ\_HEDGES\_INFLOW (1) | CRR Delegated Act Art 8.5(b): Adjustment due to net liquidity inflows from ealy close-out of hedges | CLAIM |
| ADJ\_HEDGES\_OUTFLOW (1) | CRR Delegated Act Art 8.5(b): Adjustment due to net liquidity outflows from ealy close-out of hedges | CLAIM |
| ALA\_CREDIT\_FACILITY (1) | CRR Delegated Act Art 19.1(b): Central bank credit facility eligible to Alternative liquid approach | FACILITY |
| BANK\_COOP\_0 (2) | CRR Delegated Act Art 16: Deposits of cooperative members invested into cash or level 1 | DEPOSIT\_COOPERATIVE\_HQLA |
| BANK\_COOP\_15 (2) | CRR Delegated Act Art 16: Deposits of cooperative members invested into level 2A assets | DEPOSIT\_COOPERATIVE\_HQLA |
| BANK\_COOP\_25 (2) | CRR Delegated Act Art 16: Deposits of cooperative members invested into 2B ABS with 25% haircut | DEPOSIT\_COOPERATIVE\_HQLA |
| BANK\_COOP\_30 (2) | CRR Delegated Act Art 16: Deposits of cooperative members invested into 2B covered bonds | DEPOSIT\_COOPERATIVE\_HQLA |
| BANK\_COOP\_35 (2) | CRR Delegated Act Art 16: Deposits of cooperative members invested into 2B ABS with 35% haircut | DEPOSIT\_COOPERATIVE\_HQLA |
| BANK\_COOP\_50 (2) | CRR Delegated Act Art 16: Deposits of cooperative members invested into other level 2B assets | DEPOSIT\_COOPERATIVE\_HQLA |
| BANK\_COOP\_7 (2) | CRR Delegated Act Art 16: Deposits of cooperative members invested into level 1 covered bonds | DEPOSIT\_COOPERATIVE\_HQLA |
| BANK\_COOP\_CASH\_CLEARING (2) | CRR Delegated Act Art 27.1(d): to obtain cash clearing and central institution services for cooperative banking | DEPOSIT\_COOPERATIVE |
| BANK\_COOP\_COMMON (2) | CRR Delegated Act Art 27.1(b): Deposits of cooperative member,for common task sharing etc. | DEPOSIT\_COOPERATIVE |
| BANK\_COOP\_FACILITY (2) | CRR Delegated Act Art 16: Liquidity funding from the central institution or cooperative members | DEPOSIT\_COOPERATIVE\_HQLA |
| BANK\_COOP\_HQLA\_NOTINVESTED (2) | CRR Delegated Act Art 16: Deposits of cooperative member not invested in HQLA | DEPOSIT\_COOPERATIVE\_HQLA |
| BANK\_COOP\_STATUTORY (2) | CRR Delegated Act Art 27.1(b): Deposits of cooperative member,for statutory minimum deposit | DEPOSIT\_COOPERATIVE |
| CASH | Cash immediately available to meet obligation, not encumbered as collateral,not held for planned use | CASH |
| CASH\_COL | Cash collateral | COLLATERAL |
| CASH\_PLANNED\_USE | Cash currently encumbered as collateral or held for planned use | CASH |
| CASH\_RELATION | Operational deposits with cash management relationship and with no legal withdraw in the 30 Days | DEPOSIT\_OPERATIONAL |
| CASH\_RELATION\_WITHD | Operational deposits with cash management relationship and with legal withdraw in the 30 Days | DEPOSIT\_NONOPERATIONAL |
| CERTIF\_DEPOSIT (1) | BCBS FSB G-SIB 05/2014 C.3.1: Certificate of deposit | BOND |
| CIU (3) | CRR Delegated Act Art 15.1: Collective investment undertaking | FUND |
| CIU\_0 (3) | CRR Delegated Act Art 15.1: CIU part invested into cash and expo to central banks | FUND |
| CIU\_12 (3) | CRR Delegated Act Art 15.1: CIU part invested into level 1 covered bonds | FUND |
| CIU\_20 (3) | CRR Delegated Act Art 15.1: CIU part invested into level 2A assets | FUND |
| CIU\_30 (3) | CRR Delegated Act Art 15.1: CIU part invested into 2B ABS with 25% haircut | FUND |
| CIU\_35 (3) | CRR Delegated Act Art 15.1: CIU part invested into 2B covered bonds | FUND |
| CIU\_40 (3) | CRR Delegated Act Art 15.1: CIU part invested into 2B ABS with 35% haircut | FUND |
| CIU\_5 (3) | CRR Delegated Act Art 15.1: CIU part invested into level 1 assets that are not covered bonds | FUND |
| CIU\_55  (3) | CRR Delegated Act Art 15.1: CIU part invested into other level 2B assets | FUND |
| CIU\_WITHD  (3) | CRR Delegated Act Art 32.3.(i): CIU with legal withdraw in the 30 Days | FUND |
| CLAIM | Other assets | CLAIM |
| CLEARING\_RELATION | Operational deposits with clearing relationship with no legal withdraw in the 30 Days | DEPOSIT\_OPERATIONAL |
| CLEARING\_RELATION\_WITHD | Operational deposits with clearing relationship and with legal withdraw in the 30 Days | DEPOSIT\_NONOPERATIONAL |
| COLLATERAL | Other collateral | COLLATERAL |
| COMMERCIAL\_PAPER | Commercial paper | BOND |
| COMMODITY | Commodities | COMMODITY |
| CONTINGENT\_FUNDING\_MIN\_INVEST | Non-contractual obligations related to potential liquidity draws from min investments | CONTINGENT\_FUNDING\_OBLIGATION |
| CORRES\_BANKING | Non-operational deposits with correspondent banking | DEPOSIT\_NONOPERATIONAL |
| COVERED\_BOND | Covered bond | BOND |
| CREDIT\_CARD (1) | CRR Delegated Act Art 23.1(d): Credit card | FACILITY |
| CREDIT\_CLAIM (1) | EBA-ITS-2013-11: Pecuniary claim arising out of an agreement whereby credit institution grants credit in form of loan | CLAIM |
| CREDIT\_FACILITY | Credit facility | FACILITY |
| CREDIT\_FACILITY\_ASSET\_SSPE (1) | CRR Delegated Act 10/10/2014 Art 31.8(b): institution is required to buy or swap assets from an SSPE | CREDIT\_FACILITY |
| CREDIT\_LETTER | Credit letter | CONTINGENT\_FUNDING\_OBLIGATION |
| CURRENCY\_SWAP | Currency swap | FX\_DERIV |
| CUSTODY\_RELATION | Operational deposits with custody relationship and with no legal withdraw in the 30 Days | DEPOSIT\_OPERATIONAL |
| CUSTODY\_RELATION\_WITHD | Operational deposits with custody relationship and with legal withdraw in the 30 Days | DEPOSIT\_NONOPERATIONAL |
| DEBT\_BUY\_BACK | Non-contractual obligations for potential buy back of bank's own debt or other financing facilities | CONTINGENT\_FUNDING\_OBLIGATION |
| DEMAND\_DEPOSIT | Demand deposit in non-transactional and non-relationship accounts | DEPOSIT\_LESS\_STABLE |
| DEMAND\_ESTAB\_RELATION | Demand deposit with established relationships that make deposit withdrawal unlikely | STABLE\_DEPOSIT |
| DEMAND\_TRANSACTIONAL | Demand deposit in transactional accounts | STABLE\_DEPOSIT |
| DEPOSIT\_CAT1 (1) | CRR Delegated Act Art 25.3(a): Deposits subject to higher outflows of category 1 | DEPOSIT |
| DEPOSIT\_CAT2 (1) | CRR Delegated Act Art 25.3(b): Deposits subject to higher outflows of category 2 | DEPOSIT |
| DEPOSIT\_NOT\_ASSESSED | CRR Delegated Act Art 25.3(b): Deposits subject to higher outflows not assessed | DEPOSIT |
| DEPOSIT\_PAYOUT (1) | CRR Delegated Act Art 25.4(b): Deposits where the payout has been agreed within the following 30 days | DEPOSIT |
| DEPOSIT\_RECEIVED\_COL (1) | CRR Delegated Act 10/10/2014 Art 30.7: Deposit received as collateral | COLLATERAL |
| DERIV | Derivatives | DERIV |
| EQUITY | Equity | EQUITY |
| EQUITY\_MAIN | Equity listed on a recognized exchange and included in a main index | EQUITY |
| EXCESS\_BALANCE | Excess balances could be drawn and leave enough funds to fulfil clearing, custody, cash mngt act. | DEPOSIT\_NONOPERATIONAL |
| FOR\_PROMO\_LOAN\_CORP (1) | CRR Delegated Act Art 10.1(e): Asset or facility used to fund promo loans of non-financial customers | FOR\_PROMO\_LOAN |
| FOR\_PROMO\_LOAN\_RETAIL (1) | CRR Delegated Act Art 10.1(e): Asset or facility used to fund promotional loans of retail customers | FOR\_PROMO\_LOAN |
| FOREX | Forex product | FX\_DERIV |
| FX\_OPTION | Foreign exchange option | FX\_DERIV |
| GOLD | Gold | COMMODITY |
| GUARANTEE | Guarantee | CONTINGENT\_FUNDING\_OBLIGATION |
| HYBRID (1) | BCBS FSB G-SIB 05/2014 C.2: Hybrid product (excluding convertible bond) | DERIV |
| INFLOW\_OTH\_100% | Other contractual cash inflows | INFLOW\_OTH |
| LIA\_ABCP\_EMBEDDED\_OPTION | Loss of funding on asset-backed commercial paper/other financing facilities with embedded option | LOSS\_FUNDING\_ABCP |
| LIA\_ABCP\_MATURING | Loss of funding on asset-backed commercial paper and other such financing facilities maturing in 30D | LOSS\_FUNDING\_ABCP |
| LIA\_ABCP\_OTH | Other potential loss of funding asset-backed commercial paper and other such financing facilities | LOSS\_FUNDING\_ABCP |
| LIA\_OTH | other commitments, guarantees and contingent liabilities | CONTINGENT\_FUNDING\_OBLIGATION |
| LIQ\_FAC\_COL | Liquidity facilities, collateral swap style | LIQ\_FAC |
| LIQ\_FAC\_OMO | Liquidity facilities, via regular open market operation | LIQ\_FAC |
| LIQUIDITY\_FACILITY | Liquidity facility | FACILITY |
| LIQUIDITY\_FACILITY\_SSPE\_PURCH (1) | CRR Delegated Act Art 31.6: Facilities provided to SSPE to buy assets from non financial clients | LIQUIDITY\_FACILITY |
| MANAGED\_FUND | Non-contractual obligations for managed funds with the objective of maintaining a stable value | CONTINGENT\_FUNDING\_OBLIGATION |
| MARGIN\_LENDING | Collateralised loans to customers for taking leveraged trading positions (“margin loans”) | REPO |
| MORTGAGE\_FUNDED\_CB (1) | CRR Delegated Act Art 33.2(c): Interdependent Inflows for Mortgage lending | MORTGAGE |
| OBLIG\_COVERED\_COL\_SHORT\_POS | Non contractual oblig where customer short positions covered by other customers’ collateral | CONTINGENT\_FUNDING\_OBLIGATION |
| OPERATING\_EXP | Operating expenses or non-financial revenues | OPERATING\_EXP |
| OPERATIONAL\_DEPOSITS | Deposits held at other financial institutions for operational purposes | DEPOSIT\_OPERATIONAL |
| OTH\_ACCOUNT | Other accounts | DEPOSIT\_NONOPERATIONAL |
| OTH\_BOND | Other bonds | BOND |
| OTH\_FACILITY | Other facilities | FACILITY |
| OTH\_LIQ\_FAC | Other liquidity facilities | LIQ\_FAC |
| OTH\_LOANDEPO | Other loandepo | OTH\_LOANDEPO |
| OTH\_RESERVE | Part of central bank reserves that can not be drawn down in times of stress | RESERVE |
| OUTFLOW\_OTH\_100% | Other contractual cash outflows | OUTFLOW\_OTH |
| OVERDRAFT (1) | CRR Delegated Act Art 23.1(e): Overdraft | FACILITY |
| PLANNED\_DERIVATIVES (1) | CRR Delegated Act Art 23.1(g): Planned derivatives payables | DERIV |
| PRECIOUS\_METAL | ITS NSFR C60 1.8: Precious metal | COMMODITY |
| PRIME\_BROKERAGE | Non-operational deposits with prime brokerage | DEPOSIT\_NONOPERATIONAL |
| RECALLABLE\_EXCESS\_COL | Non-segregated collateral that could contractually be recalled by the counterparty | COLLATERAL |
| REPO | Repo | REPO |
| REQUIRED\_NOT\_YET\_POSTED\_COL | Collateral that is contractually due but where the counterparty has not yet demanded the posting | COLLATERAL |
| RESERVE\_AVAILABLE | Part of central bank reserves that can be drawn down in times of stress | RESERVE |
| RESERVE\_SHORTAGE | Additional balances required to be installed in central bank reserves within LCR horizon | RESERVE |
| RESIDENTIAL\_MORTGAGE | Residential mortgage | RESIDENTIAL\_MORTGAGE |
| REVERSE\_REPO | Reverse repo | REPO |
| REVERSE\_UNSECURED\_LENDING | Unsecured collateral borrowings | REPO |
| RMBS | Residential mortgage-backed security | ABS |
| STD\_CREDIT\_FACILITY (1) | CRR Delegated Act Art 12.1(d): Standby credit facility | FACILITY |
| STRUCTURED\_PRODUCT | Non-contractual obligations for structured products | CONTINGENT\_FUNDING\_OBLIGATION |
| SUBSTITUTABLE\_COL | HQLA collateral that can be substituted for non-HQLA assets without the bank's consent | COLLATERAL |
| SUKUK (1) | CRR Delegated Act 10/10/2014 Art 12.1(f): islamic instrument | BOND |
| TERM\_DEPOSIT | Term deposit in non-transactional and non-relationship accounts | DEPOSIT\_LESS\_STABLE |
| TERM\_ESTAB\_RELATION | Term deposit having established relationships that make deposit withdrawal highly unlikely | STABLE\_DEPOSIT |
| TERM\_TRANSACTIONAL | Term deposit in transactional accounts | STABLE\_DEPOSIT |
| TRADE\_FINANCE | Trade finance instruments | CONTINGENT\_FUNDING\_OBLIGATION |
| UNDEF\_END\_DATE\_CLAIM (1) | CRR Delegated Act 10/10/2014 Art 32.3(i): Assets with undefined end date callable within 30 days | CLAIM |
| UNSECURED\_LENDING | Unsecured collateral lendings | REPO |
| VAL\_CHANGE\_DERIV | Increased collateralisation related to market valuation changes on derivative or other transactions | COLLATERAL |
| VANILLA\_BOND | Plain vanilla assets whose valuation is readily available based on standard methods | BOND |

(1) CRD specific product types

(2) Cooperative banking deposits; among them those can be counted in HQLA, we create regulatory product types corresponding haircut (some kind of mandate-based approach)

(3) CIU: look through approach, product based on corresponding haircut

## Annex 4. List of countries in the European Economic Area

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **COUNTRY\_CODE** | **COUNTRY\_NAME** |  | **COUNTRY\_CODE** | **COUNTRY\_NAME** |
| AT | Austria |  | LV | Latvia |
| BE | Belgium |  | **LI** | **Liechtenstein** |
| BG | Bulgaria |  | LT | Lithuania |
| HR | Croatia |  | LU | Luxembourg |
| CY | Cyprus |  | MT | Malta |
| CZ | Czechia |  | NL | Netherlands |
| DK | Denmark |  | **NO** | **Norway** |
| EE | Estonia |  | PL | Poland |
| FI | Finland |  | PT | Portugal |
| FR | France |  | RO | Romania |
| DE | Germany |  | SK | Slovakia |
| EL | Greece |  | SI | Slovenia |
| HU | Hungary |  | ES | Spain |
| **IS** | **Iceland** |  | SE | Sweden |
| IE | Ireland |  | GB | United Kingdom |
| IT | Italy |  |  |  |

**Source:** <https://ec.europa.eu/eurostat/statistics-explained/index.php/Glossary:European_Economic_Area_(EEA)>

## Annex 5. List of generic fields used

|  |  |  |
| --- | --- | --- |
| **Source table** | **Used gen. Field** | **Description** |
| T\_LR | CUSTOMER\_FIELD9 | Counterparty mapping according to Article 28 (3) (d) |
| T\_LR | CUSTOMER\_FIELD10 | Qualifying CIU and Central institutions look through mapping |
| T\_LR | GENERIC\_FIELD9 | Inflow and collateral swap items regulatory references |
| T\_LR | GENERIC\_FIELD3 | Secured funding waived from Article 17 (2) and (3) |
| T\_LR | GENERIC\_FIELD10 | Outflow items regulatory references |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | HQLA items regulatory references |

## Annex 6. Regulatory references for report C 72.00 - LIQUID ASSETS

| **Table name** | **Column name** | **Regulatory reference** | **Description** |
| --- | --- | --- | --- |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.1.1.1 | Coins and banknotes |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.1.1.2 | Withdrawable central bank reserves |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.1.1.3 | Central bank assets |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.1.1.4 | Central government assets |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.1.1.5 | Regional government / local authorities assets |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.1.1.6 | Public Sector Entity assets |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.1.1.7 | Recognisable domestic and foreign currency central government and central bank assets |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.1.1.8 | Credit institution (protected by Member State government, promotional lender) assets |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.1.1.9 | Multilateral development bank and international organisations assets |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.1.1.10 | Qualifying CIU shares/units: underlying is coins/banknotes and/or central bank exposure |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.1.1.11 | Qualifying CIU shares/units: underlying is Level 1 assets excluding extremely high quality covered bonds |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.1.1.12 | Alternative Liquidity Approaches: Central bank credit facility |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.1.1.13 | Central institutions: Level 1 assets excl. EHQ CB which are considered liquid assets for the depositing credit institution |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.1.2.1 | Extremely high quality covered bonds |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.1.2.2 | Qualifying CIU shares/units: underlying is extremely high quality covered bonds |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.1.2.3 | Central institutions: Level 1 EHQ covered bonds which are considered liquid assets for the depositing credit institution |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.1.1 | Regional government / local authorities or Public Sector Entity assets (Member State, RW20%) |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.1.2 | Central bank or central / regional government or local authorities or Public Sector Entity assets (Third Country, RW20%) |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.1.3 | High quality covered bonds (CQS2) |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.1.4 | High quality covered bonds (Third Country, CQS1) |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.1.5 | Corporate debt securities (CQS1) |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.1.6 | Qualifying CIU shares/units: underlying is Level 2A assets |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.1.7 | Central institutions: Level 2A assets which are considered liquid assets for the depositing credit institution |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.2.1 | Asset-backed securities (residential, CQS1) |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.2.2 | Asset-backed securities (auto, CQS1) |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.2.3 | High quality covered bonds (RW35%) |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.2.4 | Asset-backed securities (commercial or individuals, Member State, CQS1) |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.2.5 | Corporate debt securities (CQS2/3) |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.2.6 | Corporate debt securities - non-interest bearing assets (held by credit institutions for religious reasons) (CQS1/2/3) |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.2.7 | Shares (major stock index) |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.2.8 | Non-interest bearing assets (held by credit institutions for religious reasons) (CQS3-5) |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.2.9 | Restricted-use central bank committed liquidity facilities |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.2.10 | Qualifying CIU shares/units: underlying is asset-backed securities (residential or auto, CQS1) |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.2.11 | Qualifying CIU shares/units: underlying is corporate debt securities (CQS2/3), shares (major stock index) or non-interest bearing assets (held by credit institutions for religious reasons) (CQS3-5) |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.2.12 | Qualifying CIU shares/units: underlying is asset-backed securities (commercial or individuals, Member State, CQS1) |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.2.13 | Qualifying CIU shares/units: underlying is corporate debt securities (CQS2/3) or shares (major stock index) |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.2.14 | Deposits by network member with central institution (no obligated investment) |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.2.15 | Liquidity funding available to network member from central institution (non-specified collateralisation) |
| T\_LR\_BUFFER | GENERIC\_FIELD10 | LA\_1.2.2.16 | Central institutions: Level 2B assets which are considered liquid assets for the depositing credit institution |

## Annex 7. Regulatory references for report C 73.00 – OUTFLOWS

| **Table name** | **Column name** | **Regulatory reference** | **Description** |
| --- | --- | --- | --- |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.1.1 | deposits exempted from the calculation of outflows |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.1.2 | deposits where the payout has been agreed within the following 30 days |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.1.3.1 | category 1 |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.1.3.2 | category 2 |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.1.4 | stable deposits |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.1.5 | derogated stable deposits |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.1.6 | deposits in third countries where a higher outflow is applied |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.1.7 | other retail deposits |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.2.1.1 | covered by DGS |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.2.1.2 | not covered by DGS |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.2.2.1 | not treated as liquid assets for the depositing institution |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.2.2.2 | treated as liquid assets for the depositing credit institution |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.2.3 | maintained in the context of an established operational relationship (other) with non-financial customers |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.2.4 | maintained to obtain cash clearing and central credit institution services within a network |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.3.1 | deposits by financial customers |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.3.2.1 | covered by DGS |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.3.2.2 | not covered by DGS |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.4.1 | correspondent banking and provisions of prime brokerage deposits |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.4.2 | deposits by financial customers |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.4.3.1 | covered by DGS |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.4.3.2 | not covered by DGS |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.5.1 | collateral other than Level 1 assets collateral posted for derivatives |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.5.2 | Level 1 EHQ Covered Bonds assets collateral posted for derivatives |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.5.3 | material outflows due to deterioration of own credit quality |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.5.4 | impact of an adverse market scenario on derivatives, financing transactions and other contracts |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.5.5 | outflows from derivatives |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.5.6.1 | covered by collateralized SFT |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.5.6.2 | other |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.5.7 | callable excess collateral |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.5.8 | due collateral |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.5.9 | liquid asset collateral exchangable for non-liquid asset collateral |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.5.10.1 | structured financing instruments |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.5.10.2 | financing facilities |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.5.12 | internal netting of client´s positions |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.6.1.1 | to retail customers |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.6.1.2 | to non-financial customers other than retail customers |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.6.1.3.1 | for funding promotional loans of retail customers |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.6.1.3.2 | for funding promotional loans of non-financial customers |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.6.1.3.3 | other |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.6.1.4 | to regulated financial institutions other than credit institutions |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.6.1.5 | within a group or an IPS if subject to preferential treatment |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.6.1.6 | within IPS or cooperative network if treated as liquid asset by the depositing institution |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.6.1.7 | to other financial customers |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.6.2.1 | to retail customers |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.6.2.2 | to non-financial customers other than retail customers |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.6.2.3 | to personal investment companies |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.6.2.4.1 | to purchase assets other than securities from non-financial customers |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.6.2.4.2 | other |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.6.2.5.1 | for funding promotional loans of retail customers |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.6.2.5.2 | for funding promotional loans of non-financial customers |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.6.2.5.3 | other |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.6.2.6 | within a group or an IPS if subject to preferential treatment |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.6.2.7 | within IPS or cooperative network if treated as liquid asset by the depositing institution |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.6.2.8 | to other financial customers |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.7.1 | other off-balance sheet and contingent funding obligations |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.7.2 | undrawn loans and advances to wholesale counterparties |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.7.3 | mortgages that have been agreed but not yet drawn down |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.7.4 | credit cards |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.7.5 | overdrafts |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.7.6 | planned outflows related to renewal or extension of new retail or wholesale loans |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.7.7 | planned derivatives payables |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.7.8 | trade finance off-balance sheet related products |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.7.9 | others |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.8.1 | liabilities resulting from operating expenses |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.8.2 | in the form of debt securities if not treated as retail deposits |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.8.3 | Other liabilities |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.8.4.1 | excess of funding to retail customers |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.8.4.2 | excess of funding to non-financial corporates |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.8.4.3 | excess of funding to sovereigns, MLDBs (multilateral development banks) and PSEs (public sector entities) |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.8.4.4 | excess of funding to other legal entities |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.8.5 | Assets borrowed on an unsecured basis |
| T\_LR | GENERIC\_FIELD10 | O\_1.1.8.6 | Others |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.1.1 | level 1 excl. EHQ Covered Bonds collateral |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.1.1.1 | of which collateral extended meets operational requirements |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.1.2 | level 1 EHQ Covered Bonds collateral |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.1.2.1 | of which collateral extended meets operational requirements |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.1.3 | level 2A collateral |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.1.3.1 | of which collateral extended meets operational requirements |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.1.4 | level 2B asset-backed securities (residential or automobile, CQS1) collateral |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.1.4.1 | of which collateral extended meets operational requirements |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.1.5 | level 2B covered bonds |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.1.5.1 | of which collateral extended meets operational requirements |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.1.6 | level 2B asset-backed securities (commercial or individuals, Member State, CQS1) collateral |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.1.6.1 | of which collateral extended meets operational requirements |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.1.7 | other Level 2B assets collateral |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.1.7.1 | of which collateral extended meets operational requirements |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.1.8 | non-liquid assets collateral |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.2.1 | level 1 excl. EHQ Covered Bonds collateral |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.2.1.1 | of which collateral extended meets operational requirements |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.2.2 | level 1 EHQ Covered Bonds collateral |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.2.2.1 | of which collateral extended meets operational requirements |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.2.3 | level 2A collateral |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.2.3.1 | of which collateral extended meets operational requirements |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.2.4 | level 2B asset-backed securities (residential or automobile, CQS1) collateral |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.2.4.1 | of which collateral extended meets operational requirements |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.2.5 | level 2B covered bonds |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.2.6.1 | of which collateral extended meets operational requirements |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.2.6 | level 2B asset-backed securities (commercial or individuals, Member State, CQS1) collateral |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.2.6.1 | of which collateral extended meets operational requirements |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.2.7 | other Level 2B assets collateral |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.2.7.1 | of which collateral extended meets operational requirements |
| T\_LR | GENERIC\_FIELD10 | O\_1.2.2.8 | non-liquid assets collateral |

## Annex 8. Regulatory references for report C 74.00 – INFLOWS

| **Table name** | **Column name** | **Regulatory reference** | **Description** |
| --- | --- | --- | --- |
| T\_LR | GENERIC\_FIELD9 | I\_1.1.1.1 | monies due from non-financial customers (except for central banks) not corresponding to principal repayment |
| T\_LR | GENERIC\_FIELD9 | I\_1.1.1.2.1 | monies due from retail customers |
| T\_LR | GENERIC\_FIELD9 | I\_1.1.1.2.2 | monies due from non-financial corporates |
| T\_LR | GENERIC\_FIELD9 | I\_1.1.1.2.3 | monies due from sovereigns, multilateral development banks and public sector entities |
| T\_LR | GENERIC\_FIELD9 | I\_1.1.1.2.4 | monies due from other legal entities |
| T\_LR | GENERIC\_FIELD9 | I\_1.1.2.1.1 | monies due from financial customers being classified as operational deposits where the credit institution is able to establish a corresponding symmetrical inflow rate |
| T\_LR | GENERIC\_FIELD9 | I\_1.1.2.1.2 | monies due from financial customers being classified as operational deposits where the credit institution is not able to establish a corresponding symmetrical inflow rate |
| T\_LR | GENERIC\_FIELD9 | I\_1.1.2.2.1 | monies due from central banks |
| T\_LR | GENERIC\_FIELD9 | I\_1.1.2.2.2 | monies due from financial customers |
| T\_LR | GENERIC\_FIELD9 | I\_1.1.3 | inflows corresponding to outflows in accordance with promotional loan commitments referred to in Article 31(9) of Commission delegated regulation (EU) No 2015/61 |
| T\_LR | GENERIC\_FIELD9 | I\_1.1.4 | monies due from trade financing transactions |
| T\_LR | GENERIC\_FIELD9 | I\_1.1.5 | monies due from securities maturing within 30 days |
| T\_LR | GENERIC\_FIELD9 | I\_1.1.6 | monies due from assets with an undefined contractual end date |
| T\_LR | GENERIC\_FIELD9 | I\_1.1.7 | monies due from positions in major index equity instruments provided that there is no double counting with liquid assets |
| T\_LR | GENERIC\_FIELD9 | I\_1.1.8 | inflows from the release of balances held in segregated accounts in accordance with regulatory requirements for the protection of customer trading assets |
| T\_LR | GENERIC\_FIELD9 | I\_1.1.9 | inflows from derivatives |
| T\_LR | GENERIC\_FIELD9 | I\_1.1.10 | inflows from undrawn credit or liquidity facilities provided by members of a group or an institutional protection scheme where the competent authorities have granted permission to apply a higher inflow rate |
| T\_LR | GENERIC\_FIELD9 | I\_1.1.11 | other inflows |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.1.1.1 | Level 1 collateral excluding extremely high quality covered bonds |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.1.1.1.1 | of which collateral received meets operational requirements |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.1.1.2 | Level 1 collateral which is extremely high quality covered bonds |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.1.1.2.1 | of which collateral received meets operational requirements |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.1.1.3 | Level 2A collateral |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.1.1.3.1 | of which collateral received meets operational requirements |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.1.1.4 | Level 2B asset backed securities (residential or auto) collateral |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.1.1.4.1 | of which collateral received meets operational requirements |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.1.1.5 | Level 2B high quality covered bonds collateral |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.1.1.5.1 | of which collateral received meets operational requirements |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.1.1.6 | Level 2B asset backed securities (commercial or individuals) collateral |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.1.1.6.1 | of which collateral received meets operational requirements |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.1.1.7 | Level 2B collateral not already captured in section 1.2.1.1.4., 1.2.1.1.5. or 1.2.1.1.6. |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.1.1.7.1 | of which collateral received meets operational requirements |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.1.2 | collateral is used to cover a short position |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.1.3.1 | collateral is non-liquid equity |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.1.3.2 | all other non-liquid collateral |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.2.1.1 | Level 1 collateral excluding extremely high quality covered bonds |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.2.1.1.1 | of which collateral received meets operational requirements |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.2.1.2 | Level 1 collateral which is extremely high quality covered bonds |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.2.1.2.1 | of which collateral received meets operational requirements |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.2.1.3 | Level 2A collateral |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.2.1.3.1 | of which collateral received meets operational requirements |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.2.1.4 | Level 2B asset backed securities (residential or auto) collateral |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.2.1.4.1 | of which collateral received meets operational requirements |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.2.1.5 | Level 2B high quality covered bonds collateral |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.2.1.5.1 | of which collateral received meets operational requirements |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.2.1.6 | Level 2B asset backed securities (commercial or individuals) collateral |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.1.1.6.1 | of which collateral received meets operational requirements |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.2.1.7 | Level 2B collateral not already captured in section 1.2.2.1.4., 1.2.2.1.5. or 1.2.2.1.6. |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.2.1.7.1 | of which collateral received meets operational requirements |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.2.2 | collateral is used to cover a short position |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.2.3.1 | margin loans: collateral is non-liquid |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.2.3.2 | collateral is non-liquid equity |
| T\_LR | GENERIC\_FIELD9 | I\_1.2.2.3.3 | all other non-liquid collateral |

## Annex 9. Regulatory references for report C 75.00 - COLLATERAL SWAPS

| **Table name** | **Column name** | **Regulatory reference** | **Description** |
| --- | --- | --- | --- |
| T\_LR | GENERIC\_FIELD9 | CS\_§.1.1 | Totals for transactions in which Level 1 assets (excl. EHQ covered bonds) are lent and Level 1 assets (excl. EHQ covered bonds) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.1.2 | Totals for transactions in which Level 1 assets (excl. EHQ covered bonds) are lent and Level 1 extremely high quality covered bonds are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.1.3 | Totals for transactions in which Level 1 assets (excl. EHQ covered bonds) are lent and Level 2A assets are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.1.4 | Totals for transactions in which Level 1 assets (excl. EHQ covered bonds) are lent and Level 2B asset-backed securities (residential or automobile, CQS1) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.1.5 | Totals for transactions in which Level 1 assets (excl. EHQ covered bonds) are lent and Level 2B high quality covered bonds are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.1.6 | Totals for transactions in which Level 1 assets (excl. EHQ covered bonds) are lent and Level 2B asset-backed securities (commercial or individuals, Member State, CQS1) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.1.7 | Totals for transactions in which Level 1 assets (excl. EHQ covered bonds) are lent and Other Level 2B are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.1.8 | Totals for transactions in which Level 1 assets (excl. EHQ covered bonds) are lent and Non-liquid assets are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.2.1 | Totals for transactions in which Level 1: extremely high quality covered bonds are lent and Level 1 assets (excl. EHQ covered bonds) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.2.2 | Totals for transactions in which Level 1: extremely high quality covered bonds are lent and Level 1 extremely high quality covered bonds are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.2.3 | Totals for transactions in which Level 1: extremely high quality covered bonds are lent and Level 2A assets are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.2.4 | Totals for transactions in which Level 1: extremely high quality covered bonds are lent and Level 2B asset-backed securities (residential or automobile, CQS1) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.2.5 | Totals for transactions in which Level 1: extremely high quality covered bonds are lent and Level 2B high quality covered bonds are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.2.6 | Totals for transactions in which Level 1: extremely high quality covered bonds are lent and Level 2B asset-backed securities (commercial or individuals, Member State, CQS1) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.2.7 | Totals for transactions in which Level 1: extremely high quality covered bonds are lent and Other Level 2B are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.2.8 | Totals for transactions in which Level 1: extremely high quality covered bonds are lent and Non-liquid assets are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.3.1 | Totals for transactions in which Level 2A assets are lent and Level 1 assets (excl. EHQ covered bonds) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.3.2 | Totals for transactions in which Level 2A assets are lent and Level 1 extremely high quality covered bonds are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.3.3 | Totals for transactions in which Level 2A assets are lent and Level 2A assets are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.3.4 | Totals for transactions in which Level 2A assets are lent and Level 2B asset-backed securities (residential or automobile, CQS1) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.3.5 | Totals for transactions in which Level 2A assets are lent and Level 2B high quality covered bonds are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.3.6 | Totals for transactions in which Level 2A assets are lent and Level 2B asset-backed securities (commercial or individuals, Member State, CQS1) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.3.7 | Totals for transactions in which Level 2A assets are lent and Other Level 2B are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.3.8 | Totals for transactions in which Level 2A assets are lent and Non-liquid assets are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.4.1 | Totals for transactions in which Level 2B: asset-backed securities (residential or automobile, CQS1) are lent and Level 1 assets (excl. EHQ covered bonds) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.4.2 | Totals for transactions in which Level 2B: asset-backed securities (residential or automobile, CQS1) are lent and Level 1 extremely high quality covered bonds are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.4.3 | Totals for transactions in which Level 2B: asset-backed securities (residential or automobile, CQS1) are lent and Level 2A assets are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.4.4 | Totals for transactions in which Level 2B: asset-backed securities (residential or automobile, CQS1) are lent and Level 2B asset-backed securities (residential or automobile, CQS1) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.4.5 | Totals for transactions in which Level 2B: asset-backed securities (residential or automobile, CQS1) are lent and Level 2B high quality covered bonds are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.4.6 | Totals for transactions in which Level 2B: asset-backed securities (residential or automobile, CQS1) are lent and Level 2B asset-backed securities (commercial or individuals, Member State, CQS1) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.4.7 | Totals for transactions in which Level 2B: asset-backed securities (residential or automobile, CQS1) are lent and Other Level 2B are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.4.8 | Totals for transactions in which Level 2B: asset-backed securities (residential or automobile, CQS1) are lent and Non-liquid assets are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.5.1 | Totals for transactions in which Level 2B: high quality covered bonds are lent and Level 1 assets (excl. EHQ covered bonds) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.5.2 | Totals for transactions in which Level 2B: high quality covered bonds are lent and Level 1 extremely high quality covered bonds are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.5.3 | Totals for transactions in which Level 2B: high quality covered bonds are lent and Level 2A assets are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.5.4 | Totals for transactions in which Level 2B: high quality covered bonds are lent and Level 2B asset-backed securities (residential or automobile, CQS1) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.5.5 | Totals for transactions in which Level 2B: high quality covered bonds are lent and Level 2B high quality covered bonds are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.5.6 | Totals for transactions in which Level 2B: high quality covered bonds are lent and Level 2B asset-backed securities (commercial or individuals, Member State, CQS1) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.5.7 | Totals for transactions in which Level 2B: high quality covered bonds are lent and Other Level 2B are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.5.8 | Totals for transactions in which Level 2B: high quality covered bonds are lent and Non-liquid assets are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.6.1 | Totals for transactions in which Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1) are lent and Level 1 assets (excl. EHQ covered bonds) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.6.2 | Totals for transactions in which Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1) are lent and Level 1 extremely high quality covered bonds are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.6.3 | Totals for transactions in which Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1) are lent and Level 2A assets are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.6.4 | Totals for transactions in which Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1) are lent and Level 2B asset-backed securities (residential or automobile, CQS1) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.6.5 | Totals for transactions in which Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1) are lent and Level 2B high quality covered bonds are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.6.6 | Totals for transactions in which Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1) are lent and Level 2B asset-backed securities (commercial or individuals, Member State, CQS1) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.6.7 | Totals for transactions in which Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1) are lent and Other Level 2B are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.6.8 | Totals for transactions in which Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1) are lent and Non-liquid assets are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.7.1 | Totals for transactions in which Other Level 2B assets are lent and Level 1 assets (excl. EHQ covered bonds) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.7.2 | Totals for transactions in which Other Level 2B assets are lent and Level 1 extremely high quality covered bonds are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.7.3 | Totals for transactions in which Other Level 2B assets are lent and Level 2A assets are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.7.4 | Totals for transactions in which Other Level 2B assets are lent and Level 2B asset-backed securities (residential or automobile, CQS1) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.7.5 | Totals for transactions in which Other Level 2B assets are lent and Level 2B high quality covered bonds are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.7.6 | Totals for transactions in which Other Level 2B assets are lent and Level 2B asset-backed securities (commercial or individuals, Member State, CQS1) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.7.7 | Totals for transactions in which Other Level 2B assets are lent and Other Level 2B are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.7.8 | Totals for transactions in which Other Level 2B assets are lent and Non-liquid assets are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.8.1 | Totals for transactions in which Non-liquid assets are lent and Level 1 assets (excl. EHQ covered bonds) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.8.2 | Totals for transactions in which Non-liquid assets are lent and Level 1 extremely high quality covered bonds are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.8.3 | Totals for transactions in which Non-liquid assets are lent and Level 2A assets are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.8.4 | Totals for transactions in which Non-liquid assets are lent and Level 2B asset-backed securities (residential or automobile, CQS1) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.8.5 | Totals for transactions in which Non-liquid assets are lent and Level 2B high quality covered bonds are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.8.6 | Totals for transactions in which Non-liquid assets are lent and Level 2B asset-backed securities (commercial or individuals, Member State, CQS1) are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.8.7 | Totals for transactions in which Non-liquid assets are lent and Other Level 2B are borrowed |
| T\_LR | GENERIC\_FIELD9 | CS\_§.8.8 | Totals for transactions in which Non-liquid assets are lent and Non-liquid assets are borrowed |