

Check	Template	Column	Row	Proposed Rule	Syntax
1	C_01.00	010	010, 015, 020	All COREP submissions should, at least, detail information on own funds, tier 1 capital and CET1 capital	{c010} <>""
2	C_03.00	010	010, 030, 050	All COREP submissions should, at least, detail information on tier 1 capital, CET1 capital and capital ratios.	{c010} <>""
3	C_04.00	010	860	Rows 850 and 860 in C 04.00 are used for the calculation of the threshold for the reporting of templates on a country-by-country basis in COREP and in FINREP. The total exposures should be reported in all cases, even when the thresholds are not met.	{r860} > 0 AND {r860} <>""
4	C_22.00	020, 030	130	All SA banks should report positions (long and short) in euros, since that is the reporting currency of euro zone banks, even if the threshold is not met.	{r130} > 0 AND {r130} <>""
14	C_24.00	120, 150, 160	010	Add a rule specifying that multiplication factors should be, at least, equal to 3 according to CRR provisions	{r010, c150} >= 3 {r010, c160} >= 3
15	C_24.00	120, 140	010	Add a rule to limit the amounts to be reported here between 0 and 250	{r010, c140} <= 250 {r010, c140} >= 0
16	C_07.00.a, C_07.00.c, C_07.00.d	150, 200	010-090; 110; 130-320	Add a rule stating that reported amounts under column 200 shall be lower or equal than those in column 150	{c200} <= {c150}
17	C_08.01.a	010	010-70, 180	PDs cannot be higher than 1 or lower than zero	{c010} >= 0 AND {c010} <= 1
18	C_08.02.a	010	All	PDs cannot be higher than 1 or lower than zero	{c010} >= 0 AND {c010} <= 1
21	C_17.00.a	010-080	030, 040, 130, 140, 230, 240, 330, 340, 430, 440, 530, 540, 630, 640, 730, 740, 830, 840, 930, 940	Add a rule to establish that the maximum loss shall always be lower or equal than the sum of the maximum five losses	{r030} <= {r040} {r130} <= {r140} {r230} <= {r240} {r330} <= {r340} {r430} <= {r440} {r530} <= {r540} {r630} <= {r640} {r730} <= {r740} {r830} <= {r840} {r930} <= {r940}
22	C_17.00.a	010-080	030, 040, 130, 140, 230, 240, 330, 340, 430, 440, 530, 540, 630, 640, 730, 740, 830, 840, 930, 940	Add a rule to say that if the maximum loss equals the sum of the maximum five losses, then the number of events shall be 1	IF {r030} = {r040} THEN {r010} = 1 IF {r130} = {r140} THEN {r110} = 1 IF {r230} = {r240} THEN {r210} = 1 IF {r330} = {r340} THEN {r310} = 1 IF {r430} = {r440} THEN {r410} = 1 IF {r530} = {r540} THEN {r510} = 1 IF {r630} = {r640} THEN {r610} = 1 IF {r730} = {r740} THEN {r710} = 1 IF {r830} = {r840} THEN {r810} = 1 IF {r930} = {r940} THEN {r910} = 1

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23	C_17.00.a	010-080	020, 040, 120, 140, 220, 240, 320, 340, 420, 440, 520, 540, 620, 640, 720, 740, 820, 840, 920, 940	Add a rule to establish that the total loss shall be larger or equal than the sum of the maximum five losses	<pre> {r020} >= {r040} {r120} >= {r140} {r220} >= {r240} {r320} >= {r340} {r420} >= {r440} {r520} >= {r540} {r620} >= {r640} {r720} >= {r740} {r820} >= {r840} {r920} >= {r940} </pre>
24	C_17.00.a	010-080	020, 040, 120, 140, 220, 240, 320, 340, 420, 440, 520, 540, 620, 640, 720, 740, 820, 840, 920, 940	Add a rule to say that if the sum of the maximum five losses equal the total loss, then the number of events shall be lower or equal than five	<pre> IF {r020} = {r040} THEN {r010} <= 5 IF {r120} = {r140} THEN {r110} <= 5 IF {r220} = {r240} THEN {r210} <= 5 IF {r320} = {r340} THEN {r310} <= 5 IF {r420} = {r440} THEN {r410} <= 5 IF {r520} = {r540} THEN {r510} <= 5 IF {r620} = {r640} THEN {r610} <= 5 IF {r720} = {r740} THEN {r710} <= 5 IF {r820} = {r840} THEN {r810} <= 5 IF {r920} = {r940} THEN {r910} <= 5 </pre>
25	C_16.00.a	070	010, 020, 130	There should be consistency between the method reported in the master data and the own funds requirements reported in template C 16.00.	<pre> IF {C16.00.a, r010, c070} <> "" THEN {masterdata CONTAINS BIA} IF {C16.00.a, r020, c070} <> "" THEN {masterdata CONTAINS TSA OR ASA} IF {C16.00.a, r130, c070} <> "" THEN {masterdata CONTAINS AMA} </pre>
26	C_07.00.a	010	010	There should be consistency between the method reported in the master data and the original exposures pre conversion factors of credit risk reported in template C 07.00.	<pre> IF {masterdata=IRB} THEN {C07.00.a, r010, c010} = "" </pre>
27	C_08.01.a	020	010	There should be consistency between the method reported in the master data and the original exposures pre conversion factors of credit risk reported in template C 08.01.	<pre> IF {masterdata=SA} THEN {C08.01.a, r010, c020} = "" </pre>
28	C_18.00	060	011, 250, 340, 350	If own funds requirements are reported, they should be reported for either general or specific risk, or both.	<pre> IF {r010, c060} <> 0 THEN {r011, c060} <> 0 OR {r250, c060} <> 0 OR {r350, c060} <> 0 </pre>
29	C_22.00	020-030	040, 100-480	The long and short positions by currency should match with the total positions in rows 100 to 120.	<pre> if c100,r010 > 0 then {r100} + {r110} + {r120} = SUM (r130-r480) if c100,r010 = 0 or missing then {r100} + {r110} + {r120} >= SUM (r130-r480) </pre>
30	C_22.00	020-030	100-120	It should be expected that off-balance sheet items and derivatives do not account for the most part of the total positions (including on-balance sheet items) of the institutions.	<pre> {r110} + {r120} <= 0.75 * ({r100} + {r110} + {r120}) </pre>
31	C_22.00	020-030	130-480	Positions in euros should be the largest ones in the euro zone institutions. If not, that could signal an issue with how this template has been filled in.	<pre> {r130} >= 0.15 * SUM (r130-r480) </pre>
35	F_02.00	010	010, 090, 670	Interest income, interest expense and profit or loss for the year shall be reported by all institutions in the sample, regardless of their size, business model, ownership structure or any other consideration.	<pre> {r010} <> "" {r090} <> "" {r670} <> "" </pre>
36	F_03.00	010	020	If the institution reports other comprehensive income during the period, it should also report accumulated other comprehensive income in equity (F 01.03, rows 090 and 280, column 010).	<pre> IF {F03.00, r020, c010} <> "" THEN {F01.03, r090, c010} OR {F01.03, r280, c010} <> "" </pre>
38	F_07.00	070, 080, 090	060, 120, 190	Specific allowances shall be charged when there are impaired assets. So it is not possible to report such allowances and, at the same time, claim that the institution does not have impaired assets.	<pre> IF {c080} + {c090} <> 0 THEN {c070} > 0 </pre>

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44	C_05.01	050	080-092, 120-138, 150-198, 210-232, 250, 280, 310, 350-370, 400-420, 430	Applicable percentages cannot be larger than 1.	{c050} <= 1 {c050} >= 0
46	C_24.00	040, 060	010-110	Values of the stressed VaR should, in principle, be higher or equal than values under VaR.	{c060} >= {c040}
49	F_18.00.b	130-190	010-180	Following the sign convention, " Accumulated impairment, accumulated changes in fair value due to credit risk and provisions" should be negative for the exposures valued at amortised cost.	{c130} <= 0 {c140} <= 0 {c150} <= 0 {c160} <= 0 {c170} <= 0 {c180} <= 0 {c190} <= 0
52	F_32.04.a, F_32.04.b	010 (F 32.04.a) 030 (F 32.04.b)	010 to 110	If there is an amount reported as matching liability, then there should be an amount of encumbered assets for the same liability (and vice versa). The amounts must not be the same, but they shall co-exist.	IF {c010} >0 THEN {c030} > 0 IF {c030} >0 THEN {c010} > 0
81	C_17.00.a	010, 020, 030, 040, 050, 060, 070, 080	(010;110;210;310;410;510;610;710;810;910)	For AMA banks, the number of events over all event types is equal to the sum of numbers of events in all event types.	If {C16.00.b,r130,c070} != OR(0,blank) then {c080} = SUM ({c010}, {c020}, {c030}, {c040}, {c050}, {c060}, {c070}) else no check
82	C_17.00.a	010, 020, 030, 040, 050, 060, 070, 080	(030;130;230;330;430;530;630;730;830;930)	For AMA banks, the maximum single loss over all event types is equal to the maximum of the maximum single losses in all event types.	If {C16.00.b,r130,c070} != OR(0,blank) then {c080} = MAX({c010}, {c020}, {c030}, {c040}, {c050}, {c060}, {c070}) else no check
83	C_17.00.a	010, 020, 030, 040, 050, 060, 070, 080	(040;140;240;340;440;540;640;740;840;940)	For AMA banks, the five largest losses in all event types (35 losses in total) include the five largest losses over all event types. Therefore, the sum of the five largest losses over all event types is less than or equal to the sum of all sums of the five largest losses in all event types.	If {C16.00.b,r130,c070} != OR(0,blank) then {c080} <= {c010} + {c020} + {c030} + {c040} + {c050} + {c060} + {c070} else no check
84a	C_17.00.a	010, 020, 030, 040, 050, 060, 070, 080	(010;110;210;310;410;510;610;710;810;910)	A loss may be split over several business lines. Therefore, the number of events over all business lines is greater than or equal to the maximum of all numbers of events in all business lines.	MAX({r010}, {r110}, {r210}, {r310}, {r410}, {r510}, {r610}, {r710}, {r810}) <= {r910})
84b	C_17.00.a	010, 020, 030, 040, 050, 060, 070, 080	(010;110;210;310;410;510;610;710;810;910)	For AMA banks: A loss may be split over several business lines. Therefore, the number of events over all business lines is less than or equal to the sum of all numbers of events in all business lines.	If {C16.00.b,r130,c070} != OR(0,blank) then {r910} <= {r010} +{r110} + {r210} + {r310} + {r410} + {r510} + {r610} + {r710} + {r810} else no check
85	C_17.00.a	010, 020, 030, 040, 050, 060, 070, 080	910, 911, 912, 913, 914	Rows 911, 912, 913 and 914 contain subsets of row 910	{r910} >= Sum({r911}, {r912}, {r913}, {r914})
86b	C_17.00.a	010, 020, 030, 040, 050, 060, 070, 080	920, 921, 922, 923, 924, 950	Rows 921, 922, 923 and 924 contain subsets of row 920 and row 950	sum({r920} + {r950}) >= Sum({r921}, {r922}, {r923}, {r924})
87	C_17.00.a	010, 020, 030, 040, 050, 060, 070, 080	(030;130;230;330;430;530;630;730;830;930)	For AMA banks: A loss may be split over several business lines. Therefore, the maximum single loss over all business lines is less than or equal to the sum of the maximum single losses in all business lines.	If {C16.00.b,r130,c070} != OR(0,blank) then {r930} <= {r030} + {r130} + {r230} + {r330} + {r430} + {r530} + {r630} + {r730} + {r830} else no check

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88a	C_17.00.a	010, 020, 030, 040, 050, 060, 070, 080	(040;140;240;340;440;540;640;740;840;940)	The five largest losses in all business lines make up 45 losses in total and a loss may be split over several business lines. Therefore, the sum of the five largest losses over all business lines is greater than or equal to the maximum of all sums of the five largest losses in all business lines.	$\text{MAX}(\{r040\}, \{r140\}, \{r240\}, \{r340\}, \{r440\}, \{r540\}, \{r640\}, \{r740\}, \{r840\}) \leq \{r940\}$
88b	C_17.00.a	010, 020, 030, 040, 050, 060, 070, 080	(040;140;240;340;440;540;640;740;840;940)	For AMA banks: The five largest losses in all business lines make up 45 losses in total and a loss may be split over several business lines. Therefore, the sum of the five largest losses over all business lines is less than or equal to the sum of all sums of the five largest losses in all business lines.	If $\{C16.00.b,r130,c070\} \neq \text{OR}(0,\text{blank})$ then $\{r940\} \leq \{r040\} + \{r140\} + \{r240\} + \{r340\} + \{r440\} + \{r540\} + \{r640\} + \{r740\} + \{r840\}$ else no check
89	C_17.00.a, C_17.00.b	C 17.00.a: 080 C 17.00.b: 090	010, 020, 110, 120, 210, 220, 310, 320, 410, 420, 510, 520, 610, 620, 710, 720, 810, 820	If losses have been reported for a specific business line, a threshold needs to be reported for this business line as well.	If $\{C17.00.a,r020,c080\} > 0$ OR $\{C17.00.a,r010,c080\} > 0$: $\{C17.00.b,r020,c090\} \neq \text{BLANK}$, If $\{C17.00.a,r120,c080\} > 0$ OR $\{C17.00.a,r110,c080\} > 0$: $\{C17.00.b,r120,c090\} \neq \text{BLANK}$, etc. (9 checks in total)
90	C_02.00, C_16.00.b	C 02.00: 010 C 16.00.b: 071	C_02.00: 600, 610, 620 C_16.00.b: 130	EBA instructions for sheet C_02.00 rows 600-620 refer to sheets C_16.00.a and C_16.00.b	$\{C02.00,r620,c010\} = \{C16.00.b,r130,c071\}$
91	C_16.00.a	010, 020, 030, 070	010	Own fund requirements calculated as average of positive amounts for the relevant indicators of the past 3 years, multiplied with 15% (equal to 0 if only negative figures)	$\{c070\} = 15\% \cdot \text{SUM}(\text{Max}(0, \{c010\}), \text{Max}(0, \{c020\}), \text{Max}(0, \{c030\})) / \text{Max}(1, \text{Count}(\{c010\}, \{c020\}, \{c030\}; ">0"))$
92	C_16.00.a	010, 020, 030, 070	020, 030, 040, 050, 060, 070, 080, 090, 100, 110, 120	Own fund requirements calculated as average of weighted relevant indicators of past 3 years (relevant indicator across business lines for a specific year may not be negative)	$\{r020,c070\} = (\text{max}(\{r030,c010\} * 18\% + \{r040,c010\} * 18\% + \{r050,c010\} * 12\% + (\{r060,c010\} + \{r110,c010\}) * 15\% + (\{r070,c010\} + \{r120,c010\}) * 12\% + \{r080,c010\} * 18\% + \{r090,c010\} * 15\% + \{r100,c010\} * 12\%, 0) + \text{max}(\{r030,c020\} * 18\% + \{r040,c020\} * 18\% + \{r050,c020\} * 12\% + (\{r060,c020\} + \{r110,c020\}) * 15\% + (\{r070,c020\} + \{r120,c020\}) * 12\% + \{r080,c020\} * 18\% + \{r090,c020\} * 15\% + \{r100,c020\} * 12\%, 0) + \text{max}(\{r030,c030\} * 18\% + \{r040,c030\} * 18\% + \{r050,c030\} * 12\% + (\{r060,c030\} + \{r110,c030\}) * 15\% + (\{r070,c030\} + \{r120,c030\}) * 12\% + \{r080,c030\} * 18\% + \{r090,c030\} * 15\% + \{r100,c030\} * 12\%, 0)) / 3$
92a	C_16.00.a	010, 020, 030, 040, 050, 060	110, 120	The relevant indicator is a normalised income indicator equal to the nominal amount of loans and advances multiplied by 0,035.	$\{r110, c10\} = \{r110, c40\} * 0,035$ $\{r110, c20\} = \{r110, c50\} * 0,035$ $\{r110, c30\} = \{r110, c60\} * 0,035$ $\{r120, c10\} = \{r120, c40\} * 0,035$ $\{r120, c20\} = \{r120, c50\} * 0,035$ $\{r120, c30\} = \{r120, c60\} * 0,035$
94	C_17.00.a	010, 020, 030, 040, 050, 060, 070, 080	(010;110;210;310;410;510;610;710;810;910)	For TSA/ASA/BIA banks if they allocate all losses to event types, the number of events over all event types is equal to the sum of numbers of events in all event types.	If $\{C16.00.b,r130,c070\} = \text{OR}(0,\text{blank})$ then $\{c080\} = \text{SUM}(\{c010\}, \{c020\}, \{c030\}, \{c040\}, \{c050\}, \{c060\}, \{c070\})$ else no check
95	C_17.00.a	010, 020, 030, 040, 050, 060, 070, 080	(030;130;230;330;430;530;630;730;830;930)	For TSA/ASA/BIA banks if they allocate all losses to event types, the maximum single loss over all event types is equal to the maximum of the maximum single losses in all event types.	If $\{C16.00.b,r130,c070\} = \text{OR}(0,\text{blank})$ then $\{c080\} = \text{MAX}(\{c010\}, \{c020\}, \{c030\}, \{c040\}, \{c050\}, \{c060\}, \{c070\})$ else no check

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96	C_17.00.a	010, 020, 030, 040, 050, 060, 070, 080	(040;140;240;340;440;540;640;740;840;940)	For TSA/ASA/BIA banks if they allocate all losses to event types, the five largest losses in all event types (35 losses in total) include the five largest losses over all event types. Therefore, the sum of the five largest losses over all event types is less than or equal to the sum of all sums of the five largest losses in all event types.	<pre> If {C16.00.b,r130,c070} = OR(0,blank) then {c080} <= {c010} + {c020} + {c030} + {c040} + {c050} + {c060} + {c070} else no check </pre>
97	C_17.00.a	010, 020, 030, 040, 050, 060, 070, 080	(010;110;210;310;410;510;610;710;810;910)	For TSA/ASA/BIA banks (if they report losses by business lines): A loss may be split over several business lines. Therefore, the number of events over all business lines is less than or equal to the sum of all numbers of events in all business lines.	<pre> If {C16.00.b,r130,c070} = OR(0,blank) then {r910} <= {r010} + {r110} + {r210} + {r310} + {r410} + {r510} + {r610} + {r710} + {r810} else no check </pre>
98	C_17.00.a	010, 020, 030, 040, 050, 060, 070, 080	(030;130;230;330;430;530;630;730;830;930)	For TSA/ASA/BIA banks (if they report losses by business lines): A loss may be split over several business lines. Therefore, the maximum single loss over all business lines is less than or equal to the sum of the maximum single losses in all business lines.	<pre> If {C16.00.b,r130,c070} = OR(0,blank) then {r930} <= {r030} + {r130} + {r230} + {r330} + {r430} + {r530} + {r630} + {r730} + {r830} else no check </pre>
99	C_17.00.a	010, 020, 030, 040, 050, 060, 070, 080	(040;140;240;340;440;540;640;740;840;940)	For TSA/ASA/BIA banks (if they report losses by business lines): The five largest losses in all business lines make up 45 losses in total and a loss may be split over several business lines. Therefore, the sum of the five largest losses over all business lines is less than or equal to the sum of all sums of the five largest losses in all business lines.	<pre> If {C16.00.b,r130,c070} = OR(0,blank) then {r940} <= {r040} + {r140} + {r240} + {r340} + {r440} + {r540} + {r640} + {r740} + {r840} else no check </pre>