

TCOR71

## RACCORDO BASE INFORMATIVA - MODULI EBA

BASE INFORMATIVA*	CODICE MODULO EBA	DESCRIZIONE MODULO	SURVEY INFOSTAT	MONETARY	PERCENTAGE**	NUMBER
IY	COREP_LCR_DA	LCR Delegated Act - COREP (Individual e consolidated)	LCR	0	>=5	5
IE	AE	Asset Encumbrance (Individual e consolidated)	AE	0	>=5	5
IF***	FINREP9	Finrep Reporting (IFRS9) (Individual, consolidated)	FIN	0	>=5	5
IA	COREP_ALM	Additional Liquidity Monitoring - COREP (Individual, consolidated)	ALM	0	>=5	5
I2	COREP_OF	Corep_OF – Prudential (Individual, consolidated)	PRU	0	>=5	5
BS	COREP_OF	Corep_OF– Prudential (Individual, consolidated)	PRU	0	>=5	5
IL	COREP_LR	Leverage Ratio – COREP Prudential (Individual,Consolidated)	LEV	0	>=5	5
I4	COREP_Ind	Corep_ind – Prudential_intermediari_finanziari	PRIF	0	>=5	5
I5	COREP_Con	Corep_cons – Prudential_intermediari_finanziari	PRCF	0	>=5	5
L2	COREP_LE	Large exposures and concentration risk - COREP (Individual,Consolidated)	LEX	0	>=5	5
L4	COREP_LE_Ind	Large exposures and concentration risk - Corep intermediari Finanziari, Individual	LEIF	0	>=5	5
L5	COREP_LE_Con	Large exposures and concentration risk - Corep intermediari Finanziari, Consolidate	LECF	0	>=5	5
MR	MREL_TLAC	MREL e TLAC( individual, consolidated)	MRE	0	>=5	5
N1	COREP_NSFR	COREP - Stable Funding Templates (Individual,consolidated)	NSF	0	>=5	5
CI	COVID19	Moratoria COVID19 (Individual, Consolidated IFRS)	COV	0	>=5	5
RP	RESOL	Resolution Plans (individual, consolidated)	RES	0	>=5	5
FR	COREP_FRTB	Specific reporting requirements for Market Risk - (Individual,Consolidated)	FRT	0	>=5	5
ES	ESG	Environmental Social and Governance	ESG	0	>=5	5

\* le basi informative Puma elencate (ad eccezione della base IF) si riferiscono sempre all'individuale.

\*\* il paragrafo 2.18 delle filing rules contiene l'indicazione che "There SHOULD be no truncation, rounding or change to the original fact value, which should be reported as known". I dati quindi devono sempre essere segnalati senza arrotondamenti, e possono contenere fino a 9 cifre dopo la virgola, essendo questo il massimo numero di decimali gestito in INFOSTAT.

\*\*\* all'interno della base IF i record con il campo 05536=0 si riferiscono al modulo FINREP9 con suffisso .IND, mentre quelli con il campo 05536=1 al contributo al modulo FINREP9 con suffisso .CON