

Definitions – Key Features

Tables	Explanation
<p>SECTION 1 – BALANCE SHEET</p> <p>Table 1A – Assets</p> <p>Table B – Liabilities</p> <p>Table C – Forecast of liquidity ratios</p>	<p>GOAL: To obtain a general overview of planned balance-sheet developments</p> <ul style="list-style-type: none"> • Projection of the stock position of high-level balance-sheet asset and liability items forward for 3 years • Projection of the liquidity coverage ratio (LCR) over a 1-year horizon and net stable funding ratio (NSFR)¹ over a 3-year time horizon • The balance sheet should include data included in Tables 2D1 and 2D2
<p>SECTION 2 – FUNDING RELIANCES</p> <p>Table 2A – Specific funding reliances</p> <p>Table 2A1 – Insured and uninsured deposits and uninsured deposit-like financial instruments</p> <p>Table 2A2 – Public sector sources of funding</p> <p>Table 2A3 – Innovative funding structures</p> <p>Table 2B – Pricing</p> <p>Table 2B1 – Pricing: loan assets</p>	<p>GOAL: To identify and assess (changes in) specific funding reliances</p> <ul style="list-style-type: none"> • Projection of deposits covered by a deposit guarantee scheme as under Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country and those which are uninsured • Projection of other deposit-like financial instruments that are sold to retail customers • Projection of sources of funding that are either directly or indirectly provided by the public sector. This includes medium- and long-term repo financing programmes, credit guarantee funding programmes and credit guarantee real economy support programmes • Projection of debt or debt-like innovative funding structures, including innovative deposit-like instruments <p>GOAL: To assess the feasibility of the planned funding from a price perspective</p> <ul style="list-style-type: none"> • Projection of high-level yields on assets, with a

¹ This also applies to the period where LCR and NSFR have not yet been fully introduced as binding minimum requirements, but where the data required is available via (monitoring) reporting.

Table 2B2 – Pricing: deposit liabilities	<p>1-year horizon. Firms should report the all-in yield received/paid and should not report a spread.</p> <ul style="list-style-type: none"> • Projection of high-level costs of funding, with a 1-year horizon.
Table 2C – Structural currency mismatches	GOAL: To identify and assess (changes in) funding mismatches in specific currencies
Table 2C1 – First-largest material currency	<ul style="list-style-type: none"> • Projection of specific elements of Table 1 split into largest material currency
Table 2C2 – Second-largest material currency	<ul style="list-style-type: none"> • Projection of specific elements of Table 1 split into second-largest material currency
Table 2C3 – Third-largest material currency	<ul style="list-style-type: none"> • Projection of specific elements of Table 1 split into third-largest material currency
Table 2D – Asset and Liabilities restructuring plans	GOAL: To assess the feasibilities of the funding plans when a firm is faced with significant restructuring (including acquisition) of its balance sheet
Table 2D1 – Loan asset acquisitions, Run Offs, and Disposal Plans	<ul style="list-style-type: none"> • Projection of assets a firm intends to either acquire/dispose of and/or that have been identified for run-off
Table 2D2 – Deposit liabilities acquisition and disposal plans	<ul style="list-style-type: none"> • Projection of liabilities a firm intends to either acquire or dispose of, and/or that have been identified for run-off
SECTION 3 – PERIMETER	GOAL – To obtain a precise description of the entities that are in the consolidation perimeter for this funding plan to avoid gaps or double counting
List 3	<ul style="list-style-type: none"> • List of unique Legal Entity Identifiers of credit institutions and other relevant entities included in this funding plan