



EUROPEAN CENTRAL BANK

EUROSYSTEM

AnaCredit plausibility checks

March 2024



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Figure 1

Figure 1

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Figure 1

Figure 1

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List of external plausibility checks performed under AnaCredit

Table 1

Table 1

Plausibility check identifier	Definition	Description

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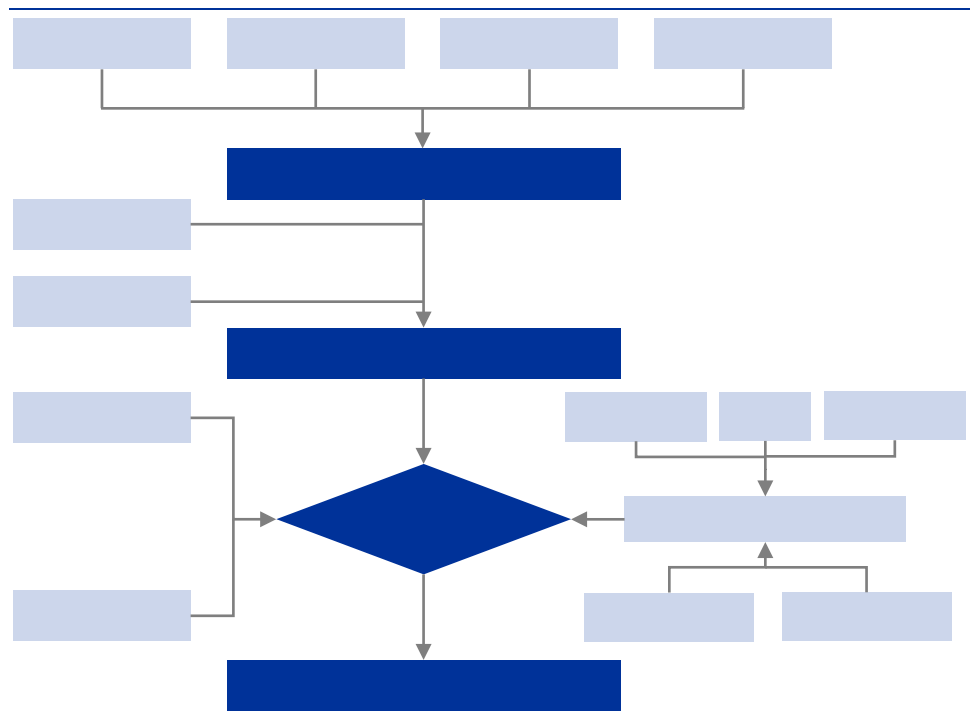
```
SUM (  
WHERE
```

```
AND  
AND  
AND
```

```
NULL
```

```
BY
```

Figure 2



NULL

Table 2

Instrument-level data (from the instrument, financial and accounting datasets)	Counterparty-instrument-level data (from the counterparty-instrument and joint liabilities datasets)	Counterparty level data (from the counterparty reference and counterparty risk and default datasets)

-
-
-
-

Relevant BSI balance

-
-

NULL

IF	
AND	NULL OR NULL
OR	
AND	NULL OR NULL
OR	
THEN ELSE DO	NULL
IF THEN	
ELSE	
END	
BY	

Instrument balance

NULL


```
IF                                NULL
  OR                                NULL
  OR                                NULL
  OR                                NULL
  OR                                NULL
  OR                                NULL
THEN                                NULL
ELSE DO                            NULL

                                MAX(

                                )

END
```

Balance sheet item

```
IF                                NULL
  OR                                NULL
  OR                                NULL
  OR                                NULL
THEN                                NULL
ELSE DO:                            NULL

  IF
    AND
    AND
    AND
  THEN
  ELSE
```

Non-fiduciary flag

```
IF is not in
THEN NULL
ELSE DO:
    IF
    THEN
    ELSE
END
```

Balance sheet recognition flag

```
IF
THEN NULL
ELSE DO:
    IF
    THEN
    ELSE
END
```

Intra-company instrument flag

IF	NULL	
THEN		NULL
ELSE DO:		
IF		
THEN		
ELSE		
END		

Non-traditionally securitised loans

IF		
THEN		NULL
ELSE DO:		
IF		
AND		
THEN		
ELSE		
END		

Settled loans

IF	NULL AND [settlement date] ≠ "Non
THEN	NULL
ELSE DO:	
	IF [settlement date] ≤ [reference date] AND [settlement date] ≠ "Non
	THEN
	ELSE
END	

Partially transferred instruments

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NULL

IF	<i>NULL</i>
OR	<i>NULL</i>
OR	
THEN	<i>NULL</i>
ELSE DO:	

IF	THEN DO:
----	----------

END
ELSE DO:

IF
THEN
ELSE

END

END

Loan loss provisions adjustment

NULL

IF		AND	
OR	NULL	AND	
THEN	NULL OR NULL		NULL
ELSE DO:			
IF		THEN	
IF			
AND			
THEN			
ELSE			
END			

Fair value adjustment

NULL

IF	AND	NULL OR
THEN	NULL	
ELSE DO:		
IF	AND	
value due to credit risk] ≥ 0)		
THEN		
ELSE		
END		

Acquisition price adjustment

NULL

IF	AND	NULL
THEN	NULL	
ELSE DO:		
IF		
AND		
THEN		
ELSE		
END		

Country of debtor

NULL

IF	NULL THEN	NULL ELSE
----	-----------	-----------

Institutional sector of debtor

NULL

IF	THEN
ELSE DO:	
IF	THEN
END	

Debtor share

Number of debtors

	COUNTIF(	WHERE
)		
BY		

Pro rata debtor share

NULL

IF _____ AND ANY _____)
OR (_____)
THEN _____
ELSE DO: _____

IF **THEN DO:**

IF
ELSE IF
THEN
ELSE

NULL THEN
AND

END: **ELSE IF** **THEN DO:**

```
IF SUM THEN AND
ELSE IF SUM THEN AND
ELSE IF SUM THEN
ELSE IF SUM THEN
```

END

END

BY

Main debtor share

NULL

IF	THEN
ELSE DO:	
IF	THEN
ELSE IF	MAX
THEN	COUNTIF(
	AND
	WHERE
	MAX
ELSE	)
END	
BY	

Figure 3

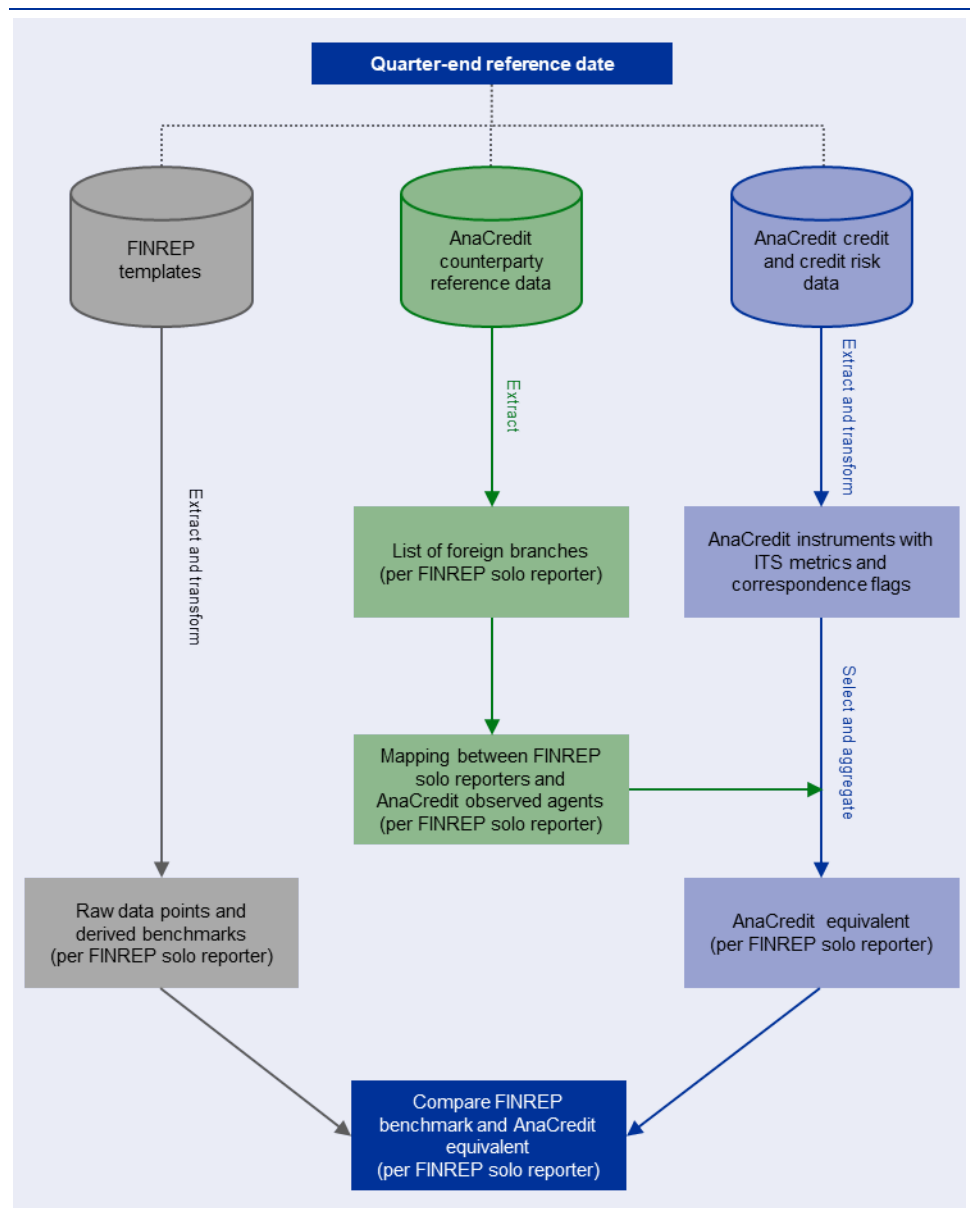


Table 3

Table 3

[illegible]

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