



CRD IV Data Point Model

Dimensions and Members

Dimension Name

Member Code Member Name

Accounting portfolio

PL:2727	Accounting portfolios at a cost-based method for financial assets
PL:2726	Accounting portfolios at fair value for financial assets
PL:2449	Accounting portfolios for debt instruments subject to impairment
PL:2448	Accounting portfolios for equity instruments subject to impairment
PL:2737	Accounting portfolios for financial assets non-subject to impairment
PL:2736	Accounting portfolios for financial assets subject to impairment
PL:2742	Accounting portfolios for non-trading financial instruments
PL:2735	Accounting portfolios for non-trading financial instruments not included in IFRS
PL:2750	Accounting portfolios for trading financial instruments
PL:2734	Accounting portfolios not measured at fair value through profit or loss for financial instruments
PL:1342	Accounting portfolios other than Financial assets held for trading, Trading financial assets, Financial assets designated at fair value through profit or loss, Available-for-sale financial assets, Non-trading non-derivative financial assets measured at fa
PL:1344	Accounting portfolios other than Financial liabilities held for trading, Trading financial liabilities, Financial liabilities designated at fair value through profit or loss, Financial liabilities measured at amortised cost, Non-trading non-derivative fin
PL:1029	Available-for-sale financial assets
PL:1179	Available-for-sale financial assets. At cost
PL:1147	Available-for-sale financial assets. At fair value
PL:1023	Cash and cash equivalents
PL:1024	Cash balances at central banks
PL:1158	Cash equivalents and demand deposits. Other than Cash balances at central banks
PL:1041	Classified as held for sale
PL:1028	Financial assets designated at fair value through profit or loss
PL:1143	Financial assets designated at fair value through profit or loss, Financial liabilities designated at fair value through profit or loss
PL:1448	Financial assets designated at fair value through profit or loss. Accounting mismatch, Financial liabilities designated at fair value through profit or loss. Accounting mismatch
PL:1170	Financial assets designated at fair value through profit or loss. At cost

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
PL:1449	Financial assets designated at fair value through profit or loss. Evaluation on a fair value basis, Financial liabilities designated at fair value through profit or loss. Evaluation on a fair value basis
PL:1450	Financial assets designated at fair value through profit or loss. Hybrid contracts designated, Financial liabilities designated at fair value through profit or loss. Hybrid contracts designated
PL:1026	Financial assets held for trading
PL:1611	Financial assets held for trading, Trading financial assets, Financial assets designated at fair value through profit or loss, Non-trading non-derivative financial assets measured at fair value through profit or loss, Available-for-sale financial asset
PL:1141	Financial assets held for trading, Financial liabilities held for trading
PL:2725	Financial assets held for trading, Trading financial assets
PL:1329	Financial assets held for trading, Trading financial assets, Financial assets designated at fair value through profit or loss, Available-for-sale financial assets Non-trading non-derivative financial assets measured at fair value through profit or loss, N
PL:1164	Financial assets held for trading. At cost
PL:1146	Financial assets held for trading. At cost, Financial assets designated at fair value through profit or loss. At cost, Available-for-sale financial assets. At cost
PL:2467	Financial assets held for trading. Economic hedges, Financial liabilities held for trading. Economic hedges, Trading financial assets. Economic hedges, Trading financial liabilities. Economic hedges
PL:1065	Financial liabilities designated at fair value through profit or loss
PL:1063	Financial liabilities held for trading
PL:1610	Financial liabilities held for trading Trading financial liabilities Financial liabilities designated at fair value through profit or loss
PL:1066	Financial liabilities measured at amortised cost
PL:1036	Hedge accounting
PL:2469	Hedge accounting. Cash flow hedges
PL:2468	Hedge accounting. Fair value hedges
PL:2470	Hedge accounting. Hedges of net investments in foreign operations
PL:2464	Hedge accounting. Interest rate risk
PL:2472	Hedge accounting. Portfolio Cash flow hedges of interest rate risk
PL:2471	Hedge accounting. Portfolio Fair value hedges of interest rate risk
PL:1033	Held-to-maturity investments
PL:1038	Investment property
PL:1149	Investment property. Cost model

Dimension Name	
Member Code	Member Name
PL:1466	Investment property. Fair value model
PL:2519	Investment property. Fair value model, Property, plant and equipment. Fair value model
PL:1039	Investments in subsidiaries, joint ventures and associates
PL:1032	Loans and receivables
PL:2463	Loans and receivables, Classified as held for sale
PL:1150	Measurement for Intangible assets. Other than Goodwill. Cost model
PL:1467	Measurement for Intangible assets. Other than Goodwill. Revaluation model
PL:1034	Non-trading debt instruments measured at a cost-based method
PL:1030	Non-trading non-derivative financial assets measured at fair value through profit or loss
PL:1031	Non-trading non-derivative financial assets measured at fair value to equity
PL:1067	Non-trading non-derivative financial liabilities measured at a cost-based method
PL:1035	Other non-trading non-derivative financial assets
PL:1444	Property, plant and equipment
PL:1148	Property, plant and equipment. Cost model
PL:1508	Property, plant and equipment. Deemed cost, Investment property. Deemed cost
PL:1465	Property, plant and equipment. Revaluation model
PL:1027	Trading financial assets
PL:1142	Trading financial assets, Trading financial liabilities
PL:1169	Trading Financial assets. At cost
PL:1064	Trading financial liabilities

Accounting portfolio of the transferred financial asset to which the liability is associated to
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PL:1029	Available-for-sale financial assets
PL:1028	Financial assets designated at fair value through profit or loss
PL:1026	Financial assets held for trading

Dimension Name

Member Code	Member Name
PL:1329	Financial assets held for trading, Trading financial assets, Financial assets designated at fair value through profit or loss, Available-for-sale financial assets Non-trading non-derivative financial assets measured at fair value through profit or loss, N
PL:1033	Held-to-maturity investments
PL:1032	Loans and receivables
PL:1034	Non-trading debt instruments measured at a cost-based method
PL:1030	Non-trading non-derivative financial assets measured at fair value through profit or loss
PL:1031	Non-trading non-derivative financial assets measured at fair value to equity
PL:1035	Other non-trading non-derivative financial assets
PL:1027	Trading financial assets

Amount type

AT:1641	10% CET1 threshold
AT:1696	10% CET1 transitional limit
AT:1642	15% CET1 threshold
AT:1698	15% CET1 transitional limit
AT:1266	Accumulated credit risk adjustments
AT:1176	Accumulated impairment
AT:1189	Accumulated write-offs
AT:1531	Acquisition cost
AT:2400	Actuarial gains and losses (flow)
AT:2373	Additions (flow)
AT:2391	Additions, including increases in existing provisions (flow)
AT:2218	Adjusted stressed VaR
AT:2216	Adjusted VaR
AT:1681	Adjustment residual amount
AT:2252	Adjustment residual amount (flow)

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
AT:1949	Adjustment to the risk-weighted exposure amount due to maturity mismatches
AT:1909	Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)
AT:2108	Adjustment to weighted securitisation value used for MKR purposes
AT:2223	All price risks capital charge for CTP 12 weeks average
AT:2222	All price risks capital charge for CTP Floor
AT:2224	All price risks capital charge for CTP Last measure
AT:2035	Alleviation of own funds requirements due to diversification
AT:2036	Alleviation of own funds requirements due to risk mitigation techniques
AT:2034	Alleviation of own funds requirements due to the expected loss captured in business practices
AT:1182	Allowance account
AT:2005	Amount assigned to direct credit substitutes
AT:2007	Amount assigned to eligible liquidity facilities
AT:2006	Amount assigned to IRS / CRS
AT:2008	Amount assigned to other off-balance sheet items
AT:1431	Amount by which any related credit derivatives mitigate the maximum exposure to credit risk
AT:1215	Amount contractually required to pay at maturity
AT:1452	Amount of Assets involved in the services provided by the institution
AT:2406	Amount of change in fair value attributable to changes in credit risk (flow)
AT:2382	Amount of change in fair values attributable to changes in credit risk (flow)
AT:1545	Amount of cumulative change in fair values attributable to changes in credit risk
AT:1433	Amount of cumulative change in the fair value of any related credit derivatives since designated
AT:1163	Amount of cumulative changes in fair value attributable to changes in credit risk
AT:2388	Amount of cumulative changes in fair value attributable to changes in credit risk (flow)
AT:2751	Amount of gains (flow)

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
AT:2752	Amount of losses (flow)
AT:1541	Amount of own equity instruments contractually obliged to purchase
AT:1549	Amount of purchases of own instruments
AT:1432	Amount of the change in the fair value of any related credit derivatives or similar instrument
AT:1671	Amount qualifying as consolidated reserves in accordance with prior regulation
AT:1662	Amount that exceeds the limit for grandfathering of instruments not constituting State aid
AT:1706	Amount to be deducted as a result of the application of the 10% CET1 limit
AT:1699	Amount to be deducted as a result of the application of the 15% CET1 limit
AT:1697	Amount to be risk weighted as a result of the application of the 10% CET1 limit
AT:1708	Amount treated as AT1 instruments of relevant entities where the institution does not have a significant investment
AT:1709	Amount treated as AT1 instruments of relevant entities where the institution has a significant investment
AT:1712	Amount treated as AT2 instruments of relevant entities where the institution does not have a significant investment
AT:1713	Amount treated as AT2 instruments of relevant entities where the institution has a significant investment
AT:1690	Amount treated as CET1 instruments of relevant entities where the institution does not have a significant investment
AT:1691	Amount treated as CET1 instruments of relevant entities where the institution has a significant investment
AT:1829	Amount used for LGD adjustment
AT:1322	Amounts derecognised for capital purposes
AT:1480	Amounts not recognised as an asset, due to limits of para 58 (b)
AT:2377	Amounts reversed for estimated probable loan losses on exposures (flow)
AT:2376	Amounts set aside for estimated probable loan losses on exposures (flow)
AT:2375	Amounts taken against allowances (flow)
AT:2392	Amounts used (flow)
AT:1678	Applicable factor
AT:2824	Applicable limit for institutions

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
AT:2823	Applicable limit for non institutions
AT:2270	ASA modified nominal amount
AT:2228	Assumed charge for CTP floor - weighted net long positions after cap
AT:2229	Assumed charge for CTP floor - weighted net short positions after cap
AT:2220	Average incremental default and migration risk capital charge
AT:1906	Average risk weight
AT:1659	Base for calculating the limit for grandfathering of instruments not constituting State aid
AT:2402	Benefits paid (flow)
AT:2404	Business combinations or divestitures (flow)
AT:1648	Capital conservation buffer
AT:1616	Capital ratio
AT:2494	Capital Reduction (flow)
AT:2060	Capital requirements
AT:1002	Carrying amount
AT:2246	Carrying amount (flow)
AT:2386	Carrying amount [before restatement]
AT:1548	Carrying amount before amount of purchases of own instruments
AT:2678	Carrying amount of Collateral obtained
AT:2389	Carrying amount of Collateral obtained during the period (flow)
AT:1239	Carrying amount, Mark-to-market (Mark-to-Model) value
AT:2744	Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable loan losses on exposures, Amounts reversed for estimated probable loan losses on exposures, Transfers between allowances (flow)
AT:2405	Changes in Defined benefit obligations other than Current service cost, Interest cost, Contributions paid by plan participants, Actuarial gains and losses, Foreign currency exchange, Benefits paid, Past service cost, Business combinations or divestitures
AT:2501	Changes in Equity from business combinations (flow)
AT:2502	Changes in Equity from share based payments (flow)

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
AT:2767	Changes in Equity other than Issuance of Ordinary Shares, Issuance of Preference Shares, Issuance of Equity Instruments other than Capital Instruments, Conversion of Debt to Equity, Capital Reduction, Dividends, Purchase of Treasury Shares, Sale/Cancellat
AT:2395	Changes in Provisions other than Additions, including increases in existing provisions, Amounts used, Unused amounts reversed during the period, Increase in the discounted amount and effect of any change in the discount rate (flow)
AT:1722	Combined buffer
AT:1539	Computable amount
AT:1719	Computable amount - Individual basis
AT:2245	Computable amount (flow)
AT:1538	Computable amount and transitional computable amount
AT:2399	Contributions paid by plan participants (flow)
AT:2009	Conversion factor applied to revolving securitisation
AT:2493	Conversion of Debt to Equity (flow)
AT:1366	Credit risk adjustments
AT:2776	Credit risk adjustments (flow)
AT:2372	Credit risk adjustments, Write-offs for defaults observed during the period (flow)
AT:1550	Credit risk adjustments. General. Computable amount
AT:1875	Credit risk mitigation techniques with substitution effects on the exposure
AT:1833	Credit value adjustments
AT:1901	CRM substitution effects Inflows
AT:1748	CRM substitution effects Inflows [CR SA]
AT:1897	CRM substitution effects Outflows
AT:1896	CRM Financial collateral: adjusted value (Cvam)
AT:1751	CRM Financial collateral: adjusted value (Cvam) [CR SA]
AT:1826	CRM substitution effects Inflows [CR IRB]
AT:1825	CRM substitution effects Outflows [CR IRB]
AT:2778	CRM substitution effects Outflows [CR SA]

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
AT:1750	CRM Volatility adjustment to the exposure [CR SA]
AT:1752	CRM Volatility and maturity adjustments [CR SA]
AT:2149	CTP value used for MKR purposes
AT:1100	Current period
AT:2269	Current period (flow)
AT:2397	Current service cost (flow)
AT:1547	Deductible amount
AT:2495	Dividends (flow)
AT:2488	Effects of changes in accounting policies recognised in accordance with IAS 8 (flow)
AT:2487	Effects of corrections of errors recognised in accordance with IAS 8 (flow)
AT:1679	Eligible amount of minority interest and equivalents including transitional provisions
AT:2492	Exercise/Expiration of Equity Instruments other than Capital Instruments (flow)
AT:1832	Expected loss amount
AT:1834	Expected loss amount higher than CVA at the netting set level
AT:1638	Expected losses amount
AT:1827	Exposure after crm substitution effects pre conversion factors [CR IRB]
AT:1746	Exposure net of value adjustments and provisions [CR SA]
AT:1900	Exposure net of value adjustments and provisions (CR SEC SA)
AT:1877	Exposure value
AT:2003	Exposure value - all exposures
AT:2004	Exposure value - securitised exposures of the reporting instructions
AT:2818	Exposure value (CR IP Losses)
AT:1944	Exposure value (CR SEC IRB)
AT:1946	Exposure value (CR SEC IRB) subject to risk weights

<i>Dimension Name</i>	
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AT:1904	Exposure value (CR SEC SA)
AT:1905	Exposure value (CR SEC SA) subject to risk weights
AT:1828	Exposure value [CR IRB]
AT:1754	Exposure value [CR SA]
AT:2010	Exposure Value deducted from own funds
AT:1945	Exposure value subject to risk weights (CR SEC IRB)
AT:1830	Exposure weighted average LGD
AT:1331	Fair value
AT:2401	Foreign currency translation (flow)
AT:1753	Fully adjusted exposure value (E*) [CR SA]
AT:1943	Fully adjusted exposure value E* (CR SEC IRB)
AT:1903	Fully adjusted exposure value E* (CR SEC SA)
AT:1636	General credit risk adjustments
AT:1502	Goodwill included in carrying amount
AT:1504	Gross [before taxes] unrealised gains [accumulated]
AT:1332	Gross [before taxes] unrealised gains and losses [accumulated]
AT:1505	Gross [before taxes] unrealised losses [accumulated]
AT:1181	Gross carrying amount
AT:1265	Gross carrying amount, Notional
AT:2371	Gross carrying amount, Notional of defaults observed during the period (flow)
AT:2394	Increase in the discounted amount and effect of any change in the discount rate (flow)
AT:2221	Incremental default and migration risk capital charge last measure
AT:2398	Interest cost (flow)
AT:2491	Issuance of Equity Instruments other than Capital Instruments (flow)

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
AT:2489	Issuance of Ordinary Shares (flow)
AT:2490	Issuance of Preference Shares (flow)
AT:2219	Latest available Stressed VaR
AT:1878	LGD
AT:1661	Limit for grandfathering of instruments not constituting State aid
AT:1644	Long positions
AT:2816	Losses stemming from lending collateralised
AT:2817	Losses stemming from lending collateralised - Valued with mortgage lending value
AT:1831	Maturity value (days)
AT:1188	Maximum collateral/guarantee that can be considered
AT:1430	Maximum exposure to credit risk
AT:2282	Maximum single loss due to operational risk (flow)
AT:1506	Net [after taxes] unrealised gains [accumulated]
AT:1507	Net [after taxes] unrealised losses [accumulated]
AT:1902	Net exposure after CRM substitution effects pre conversion factors
AT:1749	Net exposure after crm substitution effects pre conversion factors [CR SA]
AT:1643	Net position to the effect of holdings of capital instruments of relevant entities
AT:1528	Nominal amount
AT:2247	Not eligible Unaudited amount and foreseeable charges or dividends (flow)
AT:1229	Notional amount
AT:1365	Notional amount, Maximum collateral/guarantee that can be considered
AT:1755	Number of counterparties
AT:2280	Number of loss events (flow)
AT:2309	Number of obligors

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
AT:2225	Number of overshootings
AT:1874	Original exposure pre conversion factors
AT:1942	Original exposure pre conversion factors (CR SEC IRB)
AT:1898	Original exposure pre conversion factors (CR SEC SA)
AT:1824	Original exposure pre conversion factors [CR IRB]
AT:1744	Original exposure pre conversion factors [CR SA]
AT:1948	Overall effect (adjustment) due to infringement of the due diligence provisions
AT:1908	Overall effect (adjustment) due to infringement of the due diligence provisions (CR SEC SA)
AT:2033	Own funds requirement before alleviation due to expected loss, diversification and risk mitigation techniques
AT:1886	Own funds requirements
AT:2002	Own funds requirements before securitisation (Kirb)
AT:2403	Past service cost (flow)
AT:1823	PD assigned to the obligor grade or pool
AT:1660	Percentage for calculating the limit for grandfathering of instruments not constituting State aid
AT:2521	Percentage for calculating transitional adjustments
AT:1672	Percentage for calculating transitional adjustments limits
AT:1707	Percentage for calculating transitional adjustments limits to AT1
AT:1680	Percentage for calculating transitional adjustments limits to CET1
AT:1702	Percentage for calculating transitional adjustments limits to CET1 10% and 15% thresholds
AT:1682	Percentage for calculating transitional adjustments limits to T2
AT:1999	Percentage of participation of the reporting institution in the securitisation
AT:1996	Percentage of retention of securitisations at reporting date
AT:1645	Permitted offsetting short positions to the effect of holdings of capital instruments of relevant entities
AT:1476	Present value

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
AT:2217	Previous day VaR
AT:1885	Price difference exposure due to unsettled transactions
AT:1321	Principal amount outstanding
AT:2496	Purchase of Treasury Shares (flow)
AT:1720	Qualifying amount
AT:2498	Reclassification of Financial Instruments from Equity to Liability (flow)
AT:2499	Reclassification of Financial Instruments from Liability to Equity (flow)
AT:2759	Reclassifications other than Valuation Gains and losses taken to equity, Transferred to profit or loss (flow)
AT:2761	Reclassifications other than Valuation Gains and losses taken to equity, Transferred to profit or loss, Transferred to initial carrying amount of hedged items (flow)
AT:2380	Recoveries recorded directly to the income statement (flow)
AT:1947	Reduction in RWA due to value adjustments and provisions (CR SEC IRB)
AT:1683	Residual amount
AT:2374	Reversals (flow)
AT:1635	Risk adjustments and provisions
AT:1639	Risk weighted exposure amount
AT:2407	Risk weighted exposure amount related to amounts not deducted from CET1
AT:1907	Risk-weighted exposure amount (CR SEC SA)
AT:2497	Sale/Cancellation of Treasury Shares (flow)
AT:2107	Securitisation value used for MKR purposes
AT:1529	Share of equity interest
AT:1717	Share of ownership instruments
AT:1530	Share of voting rights
AT:1534	Share of voting rights
AT:1723	Specific countercyclical capital buffer

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
AT:1637	Specific credit risk adjustments
AT:1876	Substitution of the exposure due to CRM (Outflows)
AT:2283	Sum of the five largest losses due to operational risk (flow)
AT:2698	Sum of weighted securitisation value used for MKR purposes after CAP
AT:2697	Sum of weighted securitisation value used for MKR purposes before CAP
AT:1617	Surplus(+)/Deficit(-)
AT:2227	SVaR Multiplication factor
AT:2285	Threshold applied in data collection - highest
AT:2284	Threshold applied in data collection - lowest
AT:1640	Threshold for holdings in relevant entities where an institution does not have a significant investment
AT:1941	Total amount of securitisation exposures originated
AT:1895	Total amount of underlying securitised exposures
AT:1998	Total amount of underlying securitised exposures of every originator
AT:1997	Total amount of underlying securitised exposures of every originator at origination date
AT:1703	Total amount to be deducted after the applicable percentage
AT:1701	Total amount to be deducted prior to applicable percentage
AT:2504	Total comprehensive income for the year (flow)
AT:2281	Total loss due to operational risk (flow)
AT:2310	Total number of counterparties
AT:1718	Total risk exposure amount
AT:1721	Total risk exposure amount contribution to the group
AT:1911	Total risk weighted exposure amount
AT:1910	Total risk weighted exposure amount before CAP
AT:1887	Total settlement risk exposure amount

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
AT:2760	Transferred to initial carrying amount of hedged items (flow)
AT:2384	Transferred to profit or loss (flow)
AT:2500	Transfers among components of Equity (flow)
AT:2379	Transfers between allowances (flow)
AT:1544	Transitional computable amount
AT:2785	Transitional computable amount - Adjustment to the original deduction
AT:2786	Transitional computable amount - Adjustment to the original deduction (flow)
AT:2251	Transitional computable amount (flow)
AT:2520	Transitional residual amount
AT:1540	Underlying exposure to own equity instruments
AT:2745	Unrealised gains and losses (flow)
AT:1543	Unrealised gains and losses measured at fair value
AT:1477	Unrecognised actuarial gains
AT:1478	Unrecognised actuarial losses
AT:1479	Unrecognised past service cost
AT:1884	Unsettled transactions at settlement price
AT:2393	Unused amounts reversed during the period (flow)
AT:2758	Valuation Gains and losses taken to equity (flow)
AT:1745	Value adjustments and provision associated with the original exposure [CR SA]
AT:1899	Value adjustments and provision associated with the original exposure (CR SEC SA)
AT:2001	Value adjustments and provisions (CR SEC Details)
AT:1546	Value adjustments due to the requirements for prudent valuation
AT:2381	Value adjustments recorded directly to the income statement (flow)
AT:2183	Value used for FX risk purposes

Dimension Name

Member Code Member Name

AT:2059	Value used for MKR purposes
AT:2226	VaR Multiplication factor
AT:1646	Waived amount
AT:2151	Weighted CTP value used for MKR purposes after CAP
AT:2150	Weighted CTP value used for MKR purposes before CAP
AT:2111	Weighted securitisation value used for MKR purposes after CAP
AT:2109	Weighted securitisation value used for MKR purposes before CAP

Approach

AP:2787	Advanced IRB Approach
AP:2039	AMA
AP:2031	ASA
AP:2029	ASA, TSA
AP:2028	BIA
AP:2788	Foundation IRB Approach
AP:2214	IM approaches for MKR
AP:2789	IRB Approach
AP:2206	MKR COM Additional requirements for options
AP:2204	MKR COM Extended maturity ladder approach
AP:2203	MKR COM Maturity ladder approach
AP:2205	MKR COM Simplified approach
AP:2174	MKR EQU Additional requirements for options
AP:2293	MKR EQU Approachfor general risk
AP:2294	MKR EQU Approachfor specific risk
AP:2677	MKR FX Additional requirements for options

Dimension Name**Member Code** **Member Name**

AP:2676	MKR FX approach
AP:2295	MKR Particular Approachfor CIUs reported in EQU template
AP:2287	MKR Particular Approachfor CIUs reported in TDI template
AP:2075	MKR TDI Additional requirements for options
AP:2670	MKR TDI approach for specific risk for correlation trading portfolio
AP:2667	MKR TDI approach for specific risk for non securitisation debt instruments
AP:2668	MKR TDI approach for specific risk for securitisation instruments
AP:2072	MKR TDI General risk duration-based approach
AP:2071	MKR TDI General risk maturity-based approach
AP:2286	MKR TDI Total general risk, specific risk for non securitisation instruments, particular Approachfor CIUs reported in TDI template, additional requirements for options
AP:2680	Standardised Approach
AP:2642	Standardised Approach - Exposures other than securitisation
AP:2660	Standardised Approach - Securitisation exposures
AP:2675	Standardised approach for MKR FX
AP:2202	Standardised approaches for MKR COM
AP:2292	Standardised Approachfor MKR EQU
AP:2030	TSA

Attribute: Reference date

PR:2303	Complete fiscal year T
PR:2304	Complete fiscal year T-1
PR:2305	Complete fiscal year T-2
PR:2306	End fiscal year T
PR:2307	End fiscal year T-1
PR:2308	End fiscal year T-2

Base

Dimension Name

Member Code Member Name

BA:9001	Assets
BA:9002	Equity
BA:9003	Expenses
BA:9004	Exposures
BA:9005	Income
BA:9006	Income or expenses
BA:9007	Liabilities
BA:9008	Liabilities and Equity
BA:9009	Memorandum items
BA:9010	Off balance sheet items
BA:9011	Own funds

Base item

BAS:1521	Accounting treatment_Assets
BAS:2777	b_Memorandum items
BAS:1973	Code_Memorandum items
BAS:1517	Country_Memorandum items
BAS:1535	d_Assets
BAS:1516	d_Memorandum items
BAS:2254	i_Memorandum items
BAS:2334	m_Assets
BAS:2336	m_Equity
BAS:2358	m_Expenses
BAS:2250	m_Exposures
BAS:2357	m_Income

Dimension Name

Member Code Member Name

BAS:2359	m_Income or expenses
BAS:2335	m_Liabilities
BAS:2337	m_Liabilities and Equity
BAS:2249	m_Memorandum items
BAS:2369	m_Off balance sheet items
BAS:2244	m_Own funds
BAS:1518	NACE codes_Memorandum items
BAS:1519	p_Assets
BAS:2779	p_Exposures
BAS:2248	p_Memorandum items
BAS:1520	Related parties/Relationships_Assets
BAS:1533	s_Assets
BAS:2253	s_Memorandum items

Business line

TA:2027	Agency services
TA:1353	Asset management
TA:2024	Commercial Banking
TA:2021	Corporate finance
TA:2055	Corporate items
TA:2026	Payment and settlement
TA:2025	Retail Banking
TA:2023	Retail Brokerage
TA:2022	Trading and sales

Callability of the instruments

COI:1669	Instruments with a call exercisable after the reporting date, and which do not meet the conditions in Article 49 of CRR after the date of effective maturity
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Dimension Name

Member Code Member Name

COI:1668	Instruments with a call exercisable after the reporting date, and which meet the conditions in Article 49 of CRR after the date of effective maturity
COI:1670	Instruments with a call exercisable prior to or on 20 July 2011, and which do not meet the conditions in Article 49 of CRR after the date of effective maturity
COI:1667	Instruments with a call or an incentive to redeem
COI:1666	Instruments without a call or an incentive to redeem

Code of the securitisation

TY:1263	Key dimension
TY:1515	Typed

Collateral/Guarantee received

MC:2743	All collateral received
MC:2510	Collateral received. Debt securities
MC:2506	Collateral received. Deposits, Debt securities issued
MC:2509	Collateral received. Equity instruments
MC:2508	Collateral received. Equity instruments, debt securities, loans and advances
MC:2511	Collateral received. Loans and advances
MC:2769	Collateral received. Other than Equity instruments, Debt securities, Loans and advances
MC:2768	Collateral received. Other than Real estate, Deposits, Debt securities
MC:2466	Collateral received. Other than Real state
MC:2465	Collateral received. Real estate
MC:2475	Collateral received. Real estate. Commercial
MC:2505	Collateral received. Real estate. Residential
MC:2473	Collateral received. Real estate
MC:1236	Financial guarantees received
MC:1211	Non-collateralized
MC:1274	Real estate. Commercial

Condition of the pledge of collateral given

Dimension Name

Member Code Member Name

CG:1447	All Pledges
CG:1436	Permitted to sell or repledge in the absence of default by the owner of collateral
CG:1328	Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent of the institution's continuing involvement. Securitizations
CG:1327	Transferred financial assets entirely derecognised
CG:1323	Transferred financial assets entirely recognised
CG:1330	Transferred financial assets entirely recognized
CG:1325	Transferred financial assets entirely recognized. Repurchase agreements
CG:1324	Transferred financial assets entirely recognized. Securitizations
CG:1326	Transferred financial assets recognized to the extent of the institution's continuing involvement

Condition of the pledge of collateral received

CG:1436	Permitted to sell or repledge in the absence of default by the owner of collateral
CG:1439	Permitted to sell or repledge in the absence of default by the owner of collateral. Repledged
CG:1440	Permitted to sell or repledge in the absence of default by the owner of collateral. Repledged. Under repo
CG:1437	Permitted to sell or repledge in the absence of default by the owner of collateral. Sold
CG:1438	Permitted to sell or repledge in the absence of default by the owner of collateral. Sold. Under reserve repo

Controlling and non-controlling owners

BT:1097	Minority interests
BT:1096	Owners of the parent

Conversion factors for off-balance sheet items

PCT:1917	>0% and <=20%
PCT:1918	>20% and <=50%
PCT:1919	>50% and <=100%
PCT:1763	0%
PCT:1766	100%
PCT:1764	20%

Dimension Name

Member Code Member Name

PCT:1765 50%

Counterparty

CT:1166	Central banks
CT:1869	Corporate SME
CT:1868	Corporate SME and retail SME
CT:1162	Corporates
CT:1867	Counterparties other than central banks, general governments, credit institutions, other financial corporations, corporates and retail
CT:1255	Counterparties other than Financial corporations
CT:1820	Counterparties other than SME
CT:1160	Credit institutions
CT:1756	Default funds [CR SA]
CT:1161	Financial corporations. Other than credit institutions
CT:2474	Financial corporations. Other than credit institutions, Non-financial corporations, Households
CT:1273	Financial corporations. Other than credit institutions. Small and Medium Enterprises, Non-financial corporations. Small and Medium Enterprises, Households. Small and Medium Enterprises
CT:1159	General governments
CT:1227	Households
CT:1174	Households. Corporates
CT:1175	Households. Retail
CT:1165	Non-financial corporations
CT:1172	Non-financial corporations. Corporates
CT:1173	Non-financial corporations. Retail
CT:1171	Other financial corporations
CT:1167	Retail
CT:1870	Retail SME

Dimension Name

Member Code | Member Name

CT:1810 SME

Counterparty (large regulated financial entities)

CT:1836 Large regulated financial entities and unregulated financial entities

Country of the market

GA:1263 Key dimension

Country where the exposure is generated

GA:1263 Key dimension

GA:1515 Typed

Country where the requirement is applicable

GA:2627 AT

GA:2630 BE

GA:2640 BG

GA:2624 CY

GA:2628 DE

GA:2631 DK

GA:2632 ES

GA:2633 FI

GA:2634 FR

GA:2641 HU

GA:2625 IE

GA:2635 LU

GA:2639 LV

GA:2626 MT

GA:2629 NO

GA:2636 PT

Dimension Name**Member Code** **Member Name**

GA:2637 SI

GA:2638 UK

CRM Effects/Collateral

CP:1839	Credit derivatives - LGD adjustment effect
CP:1758	Credit derivatives - Substitution effect
CP:1880	Credit derivatives protection
CP:1845	CRM techniques double default treatment
CP:1762	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
CP:2257	CRM techniques RW adjustment effect (alternative Approachfor real estate)
CP:1761	CRM techniques substitution effect
CP:1841	Financial collateral LGD adjustment effect
CP:1759	Financial collateral simple method
CP:1912	Funded credit derivatives issued
CP:1913	Funded credit derivatives issued repruchased
CP:1837	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
CP:1760	Funded credit protection other than financial collateral wiith subsitution effect
CP:1838	Guarantees - LGD adjustment effect
CP:1757	Guarantees - Subsitution effect
CP:1840	Life insurance policies pledged to the lending institutions LGD adjustment effect
CP:1843	Other physical collateral eligible for CRM under IRB approach
CP:1842	Real estate excluding immovable property for which alternative treatment is used
CP:1844	Receivables eligible for CRM under IRB approach
CP:1879	Unfunded credit guarantees
CP:1914	Unfunded credit protection - Substitution effect

Dimension Name

Member Code Member Name

CP:1881 With credit protection

Currency of the exposure

CU:2197 Currencies closely correlated

CU:2198 Currencies not closely correlated

CU:1263 Key dimension

CU:1515 Typed

Deducted from own funds

COF:1503 Deducted from own funds

Derivatives Purchased/Sold

MC:1240 Derivatives. Sold

Eligibility for own funds of the main category

COF:1596 Eligible as AT1 Capital

COF:1597 Eligible as AT1 Capital and Non-eligible as AT1 due to reversible situations

COF:1593 Eligible as CET1 Capital

COF:1594 Eligible as CET1 Capital and Non-eligible as CET1 due to reversible situations

COF:1735 Eligible as own funds

COF:1736 Eligible as T1 Capital

COF:1599 Eligible as T2 Capital

COF:1600 Eligible as T2 Capital and Non-eligible as T2 due to reversible situations

COF:1598 Non-eligible as AT1 due to reversible situations

COF:1595 Non-eligible as CET1 due to reversible situations

COF:1601 Non-eligible as T2 due to reversible situations

Entity code

TY:1263 Key dimension

TY:1515 Typed

Dimension Name

Member Code *Member Name*

Event Type

ET:2047	Business disruption and system failures
ET:2045	Clients, products & business practices
ET:2046	Damage to physical assets
ET:2044	Employment practices and workplace safety
ET:2048	Execution, delivery & process management
ET:2043	External fraud
ET:2042	Internal fraud

Exposure class

EC:1805	Claims in form of covered bonds
EC:1807	Claims in the form of units or shares in CIUs
EC:1806	Claims on institutions and corporate with a short-term credit assessment
EC:1803	Claims or contingent claims secured by mortgages on immovable property
EC:1808	Equity claims
EC:1804	Exposures in default
EC:1794	Exposures in default [CR SA]
EC:2681	IRB Claims or contingent claims excluding equity claims and securitisation positions
EC:1813	IRB Claims or contingent claims on central governments and central banks
EC:2683	IRB Claims or contingent claims on corporates other than specialised lending
EC:2684	IRB Claims or contingent claims on corporates -specialised lending
EC:1814	IRB Claims or contingent claims on institutions
EC:2654	IRB Equity claims
EC:2687	IRB Retail claims or contingent retail claims - other
EC:2686	IRB Retail claims or contingent retail claims qualifying revolving
EC:2685	IRB Retail claims or contingent retail claims secured by immovable property

Dimension Name

Member Code Member Name

EC:2692	IRB Securitisation positions
EC:1795	SA Claims or contingent claims on central governments and central banks
EC:1812	SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sector entities
EC:1801	SA Claims or contingent claims on corporates without a short-term credit assessment
EC:1800	SA Claims or contingent claims on institutions without a short-term credit assessment
EC:1799	SA Claims or contingent claims on international organisations
EC:1798	SA Claims or contingent claims on multilateral development banks
EC:1797	SA Claims or contingent claims on public sector entities
EC:1796	SA Claims or contingent claims on regional governments or local authorities
EC:1809	SA Other items
EC:1802	SA Retail claims or contingent retail claims
EC:1793	Secured by mortgages on immovable property [CR SA]
EC:2323	Securitisation exposure class

Exposures by Credit Quality steps at inception

CQS:1967	ALL OTHER CQS (IRB)
CQS:1956	CQS 1 & S/T CQS 1 (IRB)
CQS:1928	CQS 1 (SA)
CQS:1965	CQS 10 (IRB)
CQS:1966	CQS 11 (IRB)
CQS:1957	CQS 2 (IRB)
CQS:1929	CQS 2 (SA)
CQS:1958	CQS 3 (IRB)
CQS:1930	CQS 3 (SA)
CQS:1959	CQS 4 & S/T CQS 2 (IRB)

Dimension Name**Member Code Member Name**

CQS:1931	CQS 4 (SA)
CQS:1960	CQS 5 (IRB)
CQS:1961	CQS 6 (IRB)
CQS:1962	CQS 7 & S/T CQS 3 (IRB)
CQS:1963	CQS 8 (IRB)
CQS:1964	CQS 9 (IRB)
CQS:1932	CQS otther than 1,2 3 or 4 (SA)

Exposures by Credit Quality steps at reporting date

CQS:1967	ALL OTHER CQS (IRB)
CQS:1956	CQS 1 & S/T CQS 1 (IRB)
CQS:1928	CQS 1 (SA)
CQS:1965	CQS 10 (IRB)
CQS:1966	CQS 11 (IRB)
CQS:1957	CQS 2 (IRB)
CQS:1929	CQS 2 (SA)
CQS:1958	CQS 3 (IRB)
CQS:1930	CQS 3 (SA)
CQS:1959	CQS 4 & S/T CQS 2 (IRB)
CQS:1931	CQS 4 (SA)
CQS:1960	CQS 5 (IRB)
CQS:1961	CQS 6 (IRB)
CQS:1962	CQS 7 & S/T CQS 3 (IRB)
CQS:1963	CQS 8 (IRB)
CQS:1964	CQS 9 (IRB)

Dimension Name

Member Code *Member Name*

CQS:1932 CQS otther than 1,2 3 or 4 (SA)

Fair value hierarchy

MA:1333 Level 1

MA:1334 Level 2

MA:1335 Level 3

Hybrid instruments

BT:2513 Yes

Impairment status

IM:1233 Defaulted

IM:1866 Defaulted exposures

IM:1178 Impaired

IM:1858 Non defaulted

IM:1177 Non-impaired

IM:1190 Past due

IM:1191 Past due, Impaired

IM:1192 Written-off

Items associated with a particular high risk

EC:1778 Items associated with a particular high risk

Loan to Value

PCT:2822 Reference percentages according to specific reporting obligation

Location of the activities

GA:1337 Domestic

GA:1345 Non-domestic

Main category

MC:2522 1.1.2.6.15 Other valuation differences affecting the eligible reserves

MC:2523 1.1.2.6.15 Foreign Currency Translation Adjustments

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
MC:2524	1.1.2.6.15 Valuation difference from defined benefit pension schemes.
MC:2525	1.1.2.6.16 Adjustment to Other valuation differences affecting eligible reserves
MC:2527	1.1.2.6.16 defined benefit pension schemes.
MC:2526	1.1.2.6.16 Unrealised net losses reported in the currency revaluation reserve
MC:2528	1.1.2.6.16.01 Valuation difference from the aggregation of Equity Capital and Holdings
MC:2529	1.1.2.6.16.02 Foreign currency translation adjustments
MC:2530	1.1.2.6.16.03 Valuation difference from equity-valuation of subsidiaries
MC:2531	1.1.2.6.16.04 Valuation difference from equity-valuation of investments in corporates
MC:2532	1.1.4.4 Other (country specific Original Own Funds)
MC:2535	1.1.4.4 Depreciation of investment property and property, plant and equipment deducted from own funds, applicable to unrealised gains not included in own funds
MC:2533	1.1.4.4 Information about capitalised consolidation difference, section 10a para 6 sentence 9 and 10 of German Banking Act
MC:2534	1.1.4.4 Undistributable Reserves
MC:2544	1.1.5.4.2 (-) Deduction of the positive difference arising from equity method (insurance entities)
MC:2538	1.1.5.4.2 (-) Other
MC:2545	1.1.5.4.2 (-)Deferred tax assets, unaudited profit carried forward, interim dividends paid and foreseeable dividend payments
MC:2539	1.1.5.4.2 Deferred tax assets
MC:2558	1.1.5.4.2 Of which: Excess of drawings over profits for partnerships, LLPs and sole traders
MC:2537	1.1.5.4.2 Possible losses; (-) minority interest; prudential filters not listed above
MC:2546	1.1.5.4.2 Shares issued by the capitalisation of property revaluation reserve
MC:2536	1.1.5.4.2(-) Other [country specific deductions to Original Own Funds]
MC:2543	1.1.5.4.2. (-) Planned dividend and profit sharing
MC:2551	1.1.5.4.2.01 (-) Deferred costs related with pension funds liabilities
MC:2547	1.1.5.4.2.01 (-) Dividend payable and group contribution, classified as equity.
MC:2555	1.1.5.4.2.01 (-) Impairments and provisions not reported due to a book-entry delay

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
MC:2540	1.1.5.4.2.01 Excess on limits for minority interests over 10% of original own funds
MC:2556	1.1.5.4.2.02 (-) Difference between the reported impairments and provisions according to IFRS and the regulation on loss assessment
MC:2548	1.1.5.4.2.02 (-) Equity components for convertible bonds issued by the institution.
MC:2552	1.1.5.4.2.02 (-) Insufficient building-up of provisions
MC:2541	1.1.5.4.2.02 Excess on limits for original own funds other than capital and reserves (50%)
MC:2553	1.1.5.4.2.03 (-) Deferred tax assets associated with general provisions
MC:2549	1.1.5.4.2.03 (-) Deferred tax assets.
MC:2557	1.1.5.4.2.03 (-)Other PP
MC:2542	1.1.5.4.2.03 Other
MC:2550	1.1.5.4.2.04 (-) Defined benefit pension fund assets
MC:2554	1.1.5.4.2.04 (-) Others
MC:2559	1.2.1.2.05 Other adjustments to valuation differences affecting the eligible reserves transferred to core additional own funds
MC:2560	1.2.1.2.05 Unrealised net gains reported in the currency revaluation reserve
MC:2561	1.2.1.5 Other items
MC:2562	1.2.1.5 Elements within conditions of article 4b) of regulation n°90-02
MC:2563	1.2.1.5 General provisions eligible as Tier 2 capital for banks using the standardised approach to credit risk.
MC:2564	1.2.1.5.01 General provisions related to exposures under the SA approach
MC:2565	1.2.1.5.02 General provisions related to securitised exposures under the IRB approach
MC:2566	1.2.1.5.03 Other
MC:2567	1.2.1.8 Country specific Core Additional Own Funds
MC:2568	1.2.1.8 Shares issued by the capitalisation of property revaluation reserves
MC:2569	1.2.1.8.01 Adjustments made to minority interests related to revaluation reserves transferred to core additional own funds
MC:2573	1.2.1.8.01 of which hidden reserves
MC:2570	1.2.1.8.02 Adjustments made to minority interests related to preferential shares and shares without voting rights assimilated to securities of indeterminate duration transferred to core additional own funds

Dimension Name	
Member Code	Member Name
MC:2574	1.2.1.8.02 of which participation capital with obligation of subsequent payment of dividends
MC:2575	1.2.1.8.03 Adjustment according to § 23 par. 14 point 4 BWG
MC:2571	1.2.1.8.03 Other adjustments to minority interests transferred to core additional own funds
MC:2572	1.2.1.8.04 Savings banks and cooperatives Funds ("Obra Social")
MC:2576	1.2.2.4 Country specific Supplementary Additional Own Funds
MC:2577	1.2.2.4. Collective provisioning
MC:2578	1.2.2.4.01 Adjustments made to minority interests related to preferential shares assimilated to subordinated loan capital transferred to additional own funds
MC:2579	1.2.2.4.02 Other adjustments made to minority interests transferred to additional own funds
MC:2580	1.2.2.5 (-) Excess on limits for Supplementary Additional Own Funds
MC:2581	1.2.2.5 Effect of the transitory increase of limits for Additional Own Funds
MC:2582	1.2.2.5. Adjustment according to § 23 par. 14 point 3 BWG
MC:2583	1.2.2.5. Adjustment according to § 23 par. 14 point 6 BWG
MC:2584	1.2.3.1* Of which: Effect of the transitory increase of limits for Additional Own Funds
MC:2585	1.2.3.1* Of which: Effect of the transitory increase of limits for Additional Own Funds
MC:2586	1.2.3.2 (-) Other country-specific deductions to Additional Own funds
MC:2587	1.2.3.2.02 (-) Maximum 50 % of capitalised consolidation difference according to section 10a para 6 sentence 9 and 10 of German Banking Act, which is not treated according to a minority interest
MC:2597	1.3.11 (-) Other country specific deductions from Original and Additional Own Funds
MC:2600	1.3.11 (-) Loans and commitments to principal shareholders and managers
MC:2599	1.3.11 (-) Other country specific deductions from Original and Additional Own Funds
MC:2598	1.3.11 (-) Specific provisions for credit risk when standardised approach is used
MC:2602	1.3.11 Adjustments to trading book items
MC:2603	1.3.11.01 Investments that are not material holdings or qualifying holdings
MC:2601	1.3.11.01 Large exposure overshootings
MC:2604	1.3.11.02 Connected lending of a capital nature

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
MC:2605	1.3.11.03 Contingent liabilities
MC:2606	1.3.11.04 Reciprocal cross-holdings
MC:2588	1.3.6 (-) Country-specific deductions from Original and Additional Own Funds
MC:2592	1.3.6 (-) Country-specific deductions from Original and Additional Own Funds
MC:2589	1.3.6 (-) Country-specific deductions from Original and Additional Own Funds
MC:2594	1.3.6. (-) the net book value of investments in shares or in other form of participating interests, which represent 10 or more than 10 per cent of the paid-in capital of a unconsolidated undertakings other than those under item 1.3.1 and 1.3.2
MC:2593	1.3.6. Intragrouptransactions not at arms-length basis; own funds items of the institution kept by other group entities
MC:2595	1.3.6.01 (-) Participations and other instruments hold in insurance undertakings, reinsurance undertakings and insurance holding companies (Financial Conglomerates Directive alternative method)
MC:2590	1.3.6.01 Deductions of solvency write-downs on assets
MC:2596	1.3.6.02 (-) Losses in holdings not covered by provisions in accordance with Notice of Banco de Portugal no. 4/2002
MC:2591	1.3.6.02 Deductions for capital charge in insurance subsidiaries and associated entities
MC:2607	1.6.6 (-) Country specific deductions from Own Funds Specific to Cover Market Risks
MC:2608	1.6.6.01 Adjustments to trading book items
MC:2609	1.7.1 (-) Country specific deductions from total own funds
MC:2618	1.7.1 (-) Deduction of amounts exceeding the large exposures limits from total own funds under the provisions of Article 106 (1) subparagraph 3.
MC:2617	1.7.1. Of which: Excess trading book position
MC:2610	1.7.1.01 (-) Value adjustments for risks arising from securitisation transactions not reflected in the accounting
MC:2611	1.7.1.02 (-) Free deliveries from 5 business days post second contractual payment or delivery leg until extinction of the transaction
MC:2612	1.7.1.03 (-) Excess on limits to large exposures
MC:2613	1.7.1.04 Memorandum item: Own funds relevant to determine the excess on limits for qualified participating interest in non financial institutions
MC:2614	1.7.1.05 (-) Qualified participating interest in non financial institutions
MC:2615	1.7.1.06 Memorandum item: Own funds relevant to determine the excess on limits for tangible fixed assets (real estate) hold in repayment of credit granted by the institution
MC:2616	1.7.1.07 (-) Tangible fixed assets (real estate) hold in repayment of credit granted by the institution in excess of the limits
MC:2619	1.8.1.1*** Of which: Other and country specific value adjustments and provisions included in the calculation of the IRB provision excess (+) / shortfall

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
MC:2620	1.8.1.1***01 of which: RWA of those assets that are used as the basis for the computation of general provision in SA
MC:2622	1.8.1.1***01 of which: Value of fund assets according to § 3 par. 4 BWG
MC:2623	1.8.1.1***02 of which: Amount of own funds which is used for definition of LEs according to § 27 BWG
MC:2621	1.8.1.1***02 of which: Gross amount of Fondos de la Obra Social of savings banks and cooperative banks that are not eligible any more
MC:2733	Accounting hedges
MC:2754	Accounting Hedges. Fair value changes of the hedged item attributable to the hedged risk
MC:2753	Accounting Hedges. Fair value changes of the hedging instrument [including discontinuation]
MC:2755	Accounting Hedges. Ineffectiveness in profit or loss from cash flow hedges
MC:2756	Accounting Hedges. Ineffectiveness in profit or loss from hedges of net investments in foreign operations
MC:1978	Accounting treatment of the securitisation
MC:1060	Accruals and deferred income
MC:1078	Accumulated other comprehensive income
MC:1564	Accumulated other comprehensive income, Fair value reserve
MC:2343	Accumulated other comprehensive income. Available-for-sale financial assets
MC:2342	Accumulated other comprehensive income. Cash flow hedges
MC:2344	Accumulated other comprehensive income. Classified as held for sale
MC:2340	Accumulated other comprehensive income. Defined benefit plans
MC:1079	Accumulated other comprehensive income. Foreign currency translation
MC:2450	Accumulated other comprehensive income. Hedges of net investments in foreign operations
MC:2339	Accumulated other comprehensive income. Intangible assets
MC:2345	Accumulated other comprehensive income. Investments in subsidiaries, joint ventures and associates
MC:2338	Accumulated other comprehensive income. Tangible assets
MC:1562	Adjustments to CET1 due to prudential filters
MC:1112	Administrative expenses

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
MC:1114	Administrative expenses. Other than staff
MC:1113	Administrative expenses. Staff
MC:1498	Administrative expenses. Staff. Pension and similar expenses
MC:2775	Administrative expenses. Staff. Share based payments
MC:1022	All assets
MC:1351	All assets, all liabilities, all off balance sheet items
MC:1729	All assets, All Off balance sheet items, Derivatives, Short positions, Debt securities issued, Deposits
MC:1088	All equity
MC:1090	All equity, All liabilities
MC:1728	All exposures
MC:1062	All liabilities
MC:1575	Amount exceeding the 15% threshold
MC:2780	Approach used for the securitised exposures
MC:2241	Assets and liabilities other than derivatives
MC:1454	Assets involved in the services provided by the institution
MC:1021	Assets other than Cash on hand, Derivatives, Debt securities, Loans and advances, Equity instruments, Fair value changes of the hedged items in portfolio hedge of interest rate risk, Tangible assets, Intangible assets, Tax assets, Prepayments and accrued
MC:1139	Assets other than Derivatives, Equity instruments, Debt securities, Loans and advances, Tangible assets, Intangible assets
MC:1138	Assets other than Derivatives, Equity instruments, Debt securities, Loans and advances
MC:1443	Assets other than Equity instruments, Debt securities, Loans and advances, Tangible assets
MC:1577	AT1 Capital Items
MC:1734	Capital buffer
MC:1648	Capital conservation buffer
MC:1004	Cash on hand
MC:1003	Cash on hand, Equity instruments, Debt securities, Loans and advances

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
MC:1552	CET1 Capital Items
MC:1618	CET1 Capital Items, AT1 Capital Items
MC:2082	CIUs
MC:1976	Code of the originator of the securitisation
MC:1435	Collateral received
MC:1647	Combined buffer requirement
MC:1983	Compliance with the retention requirement
MC:1673	Consolidated reserves according to CRD which are not eligible according to CRR
MC:1583	Contractual obligation to purchase
MC:1556	Contractual obligation to purchase equity instruments issued
MC:1649	Countercyclical buffer rate
MC:1989	Country of origin of the ultimate underlying of the transaction
MC:2328	CTP positions hedging n-th to default credit derivatives
MC:2327	CTP positions hedging securitisation positions
MC:1018	Current tax assets
MC:1057	Current tax liabilities
MC:1010	Debt securities
MC:1046	Debt securities issued
MC:1221	Debt securities issued. Asset-backed securities
MC:1220	Debt securities issued. Certificates of deposits
MC:1222	Debt securities issued. Covered bonds
MC:1223	Debt securities issued. Hybrid contracts
MC:1224	Debt securities issued. Other than Certificates of deposits, Asset-backed securities, Covered bonds, Hybrid contracts
MC:1225	Debt securities issued. Other than Certificates of deposits, Asset-backed securities, Covered bonds, Hybrid contracts. Convertible compound financial instruments

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
MC:1226	Debt securities issued. Other than Certificates of deposits, Asset-backed securities, Covered bonds, Hybrid contracts. Non-convertible
MC:1005	Debt securities, Loans and advances
MC:2729	Debt securities, Loans and advances, Off-balance sheet items subject to credit risk
MC:1625	Deductible deferred tax liabilities associated with deferred tax assets that rely on future profitability and arise from temporary differences
MC:1624	Deductible deferred tax liabilities associated with deferred tax assets that rely on future profitability and do not arise from temporary differences
MC:1019	Deferred tax assets
MC:1574	Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences
MC:1705	Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences, and Equity instruments and indirect holdings of equity instruments
MC:1619	Deferred tax assets that do not rely on future profitability
MC:1621	Deferred tax assets that rely on future profitability and arise from temporary differences
MC:1620	Deferred tax assets that rely on future profitability and do not arise from temporary differences
MC:1566	Deferred tax assets. Rely on future profitability and do not arise from temporary differences
MC:1058	Deferred tax liabilities
MC:1623	Deferred tax liabilities deductible from deferred tax assets that rely on future profitability
MC:1622	Deferred tax liabilities non deductible from deferred tax assets that rely on future profitability
MC:1484	Defined benefit obligations
MC:1483	Defined benefit obligations. Unfunded defined benefit obligations
MC:1481	Defined benefit obligations. Wholly or partially funded defined benefit obligations
MC:1482	Defined benefit plan assets
MC:1568	Defined benefit plan assets. In which the institution has an unrestricted ability to use the plan assets
MC:1091	Defined benefit plans
MC:1045	Deposits
MC:1361	Deposits, Debt securities issued
MC:1048	Deposits, Debt securities issued, Other financial liabilities

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
MC:1216	Deposits. Current accounts / overnight deposits
MC:1218	Deposits. Redeemable at notice
MC:1219	Deposits. Repurchase agreements
MC:1217	Deposits. With agreed maturity
MC:1115	Depreciation
MC:1008	Derivatives
MC:1787	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
MC:2411	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
MC:2410	Derivatives excluding Contractual Cross Product Netting - OTC
MC:2239	Derivatives which can be subject to EQU market risk requirements under IM approach
MC:2177	Derivatives which can be subject to EQU market risk requirements under SA approach
MC:2236	Derivatives which can be subject to TDI market risk requirements under IM approach
MC:2078	Derivatives which can be subject to TDI market risk requirements under SA approach
MC:1007	Derivatives, Debt securities, Loans and advances, Equity instruments
MC:1571	Derivatives, Debt securities, Loans and advances, Loan commitments given, Financial guarantees given, Other Commitments given
MC:1349	Derivatives, Deposits, Debt securities issued
MC:1356	Derivatives, Deposits, Debt securities issued, Equity instruments issued
MC:1128	Derivatives, Deposits, Debt securities issued, Other financial liabilities
MC:2679	Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities
MC:1043	Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities
MC:2771	Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities, Equity instruments issued
MC:1248	Derivatives. Credit default swaps
MC:1249	Derivatives. Credit spread options
MC:1246	Derivatives. Options

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
MC:1251	Derivatives. Other than Credit default swaps, Credit spread options, Total return swaps
MC:1247	Derivatives. Other than options
MC:1250	Derivatives. Total return swaps
MC:1677	Difference resulting from the inclusion of certain participating interests according to CRD which are not eligible according to CRR
MC:2360	Dividend income
MC:1631	Eligible capital for the purposes of qualifying holdings outside the financial sector and large exposures
MC:1560	Eligible minority interest
MC:1733	Eligible minority interest, Instruments issued by subsidiaries that are given recognition in own funds
MC:1522	Entry
MC:2644	Equity exposures and equivalents to the effects of CR
MC:1009	Equity instruments
MC:1569	Equity instruments and indirect holdings of equity instruments
MC:1355	Equity instruments issued
MC:1523	Equity instruments issued. Capital
MC:1075	Equity instruments issued. Capital instruments other than Capital
MC:1578	Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits
MC:1633	Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits and indirect holdings of Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits
MC:1579	Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits. Paid up
MC:2765	Equity instruments issued. Capital instruments other than Capital, Equity instruments issued. Equity component of compound financial instruments, Equity issued. Other than Equity instruments issued
MC:1589	Equity instruments issued. Capital instruments other than Capital. Paid up, Debt securities issued, Deposits
MC:1070	Equity instruments issued. Capital. Other than Share capital repayable on demand
MC:1071	Equity instruments issued. Capital. Paid up
MC:1059	Equity instruments issued. Capital. Share capital repayable on demand
MC:1072	Equity instruments issued. Capital. Unpaid which has been called up

Dimension Name

Member Code Member Name

MC:1076	Equity instruments issued. Equity component of compound financial instruments
MC:1442	Equity instruments, debt securities, loans and advances
MC:1572	Equity instruments, Debt securities, Loans and advances, Commodities
MC:1710	Equity instruments, Debt securities, Loans and advances, Deposits
MC:1132	Equity instruments, Debt securities, Loans and advances, Deposits, Debt securities issued, Other financial liabilities
MC:1585	Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments
MC:1573	Equity instruments, Indirect holdings of equity instruments
MC:1555	Equity instruments. Index securities
MC:1077	Equity issued. Other than Equity instruments issued
MC:1089	Equity other than Accumulated other comprehensive income
MC:1587	Excess of deduction. From AT1 items over AT1 Capital
MC:1592	Excess of deduction. From T2 items over T2 Capital
MC:1570	Excess of deduction. From AT1 items over AT1 Capital
MC:1586	Excess of deduction. From T2 items over T2 Capital
MC:1110	Exchange differences
MC:2179	Exchange traded stock-index futures broadly diversified
MC:1106	Expenses on equity instruments issued
MC:1012	Fair value changes of the hedged items in portfolio hedge of interest rate risk
MC:1082	Fair value reserves
MC:2351	Fair value reserves. Cash flow hedges
MC:2451	Fair value reserves. Hedges of net investments in foreign operations
MC:2352	Fair value reserves. Hedges other than hedges of net investments in foreign operations, Cash flow hedges
MC:2353	Fair value reserves. Non-trading non-derivative financial assets measured at fair value to equity
MC:1108	Fee and commission

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
MC:1231	Financial guarantees given
MC:1236	Financial guarantees received
MC:2237	Financial instruments other than derivatives which can be subject to TDI market risk requirements under IM approach
MC:2242	Financial instruments which can be subject to COM market risk requirements under IM approach
MC:2207	Financial instruments which can be subject to COM market risk requirements under SA approach
MC:2301	Financial instruments which can be subject to COM market risk requirements under SA Approach- Energy products (oil, gas) underlying
MC:2297	Financial instruments which can be subject to COM market risk requirements under SA Approach- Precious metals except gold underlying
MC:2299	Financial instruments which can be subject to COM market risk requirements under SA Approach-Agricultural products (softs) underlying
MC:2298	Financial instruments which can be subject to COM market risk requirements under SA Approach-Base metals underlying
MC:2300	Financial instruments which can be subject to COM market risk requirements under SA Approach-Other than precious metals, base metals, agricultural products (softs) underlying
MC:2238	Financial instruments which can be subject to EQU market risk requirements under IM approach
MC:2673	Financial instruments which can be subject to EQU market risk requirements under SA approach
MC:2672	Financial instruments which can be subject to EQU market risk requirements under SA approach and CIUs
MC:2794	Financial instruments which can be subject to EQU market risk requirements under SA approach other than exchange traded stock-index futures broadly diversified
MC:2240	Financial instruments which can be subject to FX market risk requirements under IM approach
MC:2437	Financial instruments which can be subject to FX market risk requirements under SA approach
MC:2440	Financial instruments which can be subject to FX market risk requirements under SA approach - Currency and gold Options
MC:2443	Financial instruments which can be subject to FX market risk requirements under SA approach - Derivatives
MC:2439	Financial instruments which can be subject to FX market risk requirements under SA approach - Gold and derivatives related to gold
MC:2438	Financial instruments which can be subject to FX market risk requirements under SA approach - Instruments other than gold and derivatives related to gold
MC:2442	Financial instruments which can be subject to FX market risk requirements under SA approach - Off-balance sheet financial instruments
MC:2441	Financial instruments which can be subject to FX market risk requirements under SA approach - On-balance sheet financial instruments excluding derivatives
MC:2243	Financial instruments which can be subject to TDI and EQU market risk requirements under IM approach
MC:2235	Financial instruments which can be subject to TDI market risk requirements under IM approach

Dimension Name

Member Code	Member Name
MC:2288	Financial instruments which can be subject to TDI market risk requirements under SA Approach and CIUs
MC:1675	First consolidation difference computable according to CRD which are not eligible according to CRR
MC:1084	First consolidation differences
MC:1992	First foreseeable termination date
MC:1050	Funds for general banking risk
MC:1558	Funds for general banking risks
MC:2732	Gains and losses from remeasurements
MC:2730	Gains and losses on derecognition
MC:2731	Gains and losses on derecognition, Gains and losses from remeasurements
MC:2762	Gains and losses other comprehensive income
MC:2763	Gains and losses other comprehensive income. Foreign currency translation
MC:1685	Gains other comprehensive income
MC:1015	Goodwill
MC:1692	Goodwill and other intangible assets
MC:1116	Impairment
MC:1563	Increases in equity resulting from securitised assets
MC:1632	Indirect holdings of equity instruments
MC:1634	Indirect holdings of Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits
MC:1711	Indirect holdings of other entities instruments
MC:1554	Indirect holdings of own instruments
MC:1725	Institution or equivalent
MC:2653	Instrument subject to credit risk
MC:1629	Instrument subject to credit risk under SA
MC:2161	Instruments in the CTP

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
MC:1584	Instruments issued by subsidiaries that are given recognition in own funds
MC:1848	Instruments subject to credit risk
MC:1627	Instruments subject to credit risk under IRB
MC:2643	Instruments subject to credit risk
MC:2412	Instruments which can be subject to securitisation credit risk treatment
MC:2420	Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
MC:2421	Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
MC:2417	Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
MC:2429	Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisations C
MC:2414	Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
MC:2077	Instruments which can be subject to TDI market risk requirements under SA approach
MC:2432	Instruments which can be subject to TDI market risk requirements under SA Approach excluding securitisation instruments
MC:2290	Instruments which can be subject to TDI market risk requirements under SA Approach excluding securitisation instruments
MC:2289	Instruments which can be subject to TDI market risk requirements under SA Approach other than derivatives
MC:1014	Intangible assets
MC:1016	Intangible assets other than Goodwill
MC:1105	Interest
MC:1087	Interim dividends
MC:1975	Internal code of the securitisation
MC:1626	IRB excess (+) or shortfall (-) of credit risk adjustments to expected losses
MC:1590	IRB excess of credit risk adjustments to expected losses
MC:1567	IRB shortfall of credit risk adjustments to expected losses
MC:1524	Jurisdiction of Incorporation
MC:1993	Legal final maturity date

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
MC:1061	Liabilities other than Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities, Fair value changes of the hedged items in portfolio hedge of interest rate risk, Provisions, Tax liabilities, Share capital repayable on de
MC:1343	Liabilities other than Short positions, Deposits, Debt securities issued, Other financial liabilities
MC:1230	Loan commitments given
MC:1270	Loan Commitments given, Other Commitments given
MC:1235	Loan commitments received
MC:2749	Loan commitments received, Financial guarantees received, Other commitments received
MC:1011	Loans and advances
MC:1206	Loans and advances. Advances that are not loans
MC:1201	Loans and advances. On demand [call] and short notice [current account]
MC:1204	Loans and advances. Term loans. Finance leases
MC:1202	Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans
MC:1205	Loans and advances. Term loans. Reverse repurchase loans
MC:1260	Loans and advances. Term loans. Trade receivables
MC:2781	Loss events
MC:1686	Loss for the year
MC:1350	Losses
MC:1684	Losses other comprehensive income
MC:2279	Main categories that generate operational risk under AMA
MC:2274	Main categories that generate operational risk under BIA, ASA and TSA
MC:2770	Main category
MC:1687	Material losses
MC:1674	Minority interests computable according to CRD which are not eligible according to CRR
MC:1525	NACE Code of Investee
MC:1724	Name of entity

Dimension Name	
Member Code	Member Name
MC:1117	Negative goodwill
MC:1688	Non-material losses
MC:2164	N-th to default credit derivatives
MC:2081	Nth to default credit derivatives which can be subject to TDI market risk requirements under SA approach
MC:2000	Number of Exposures
MC:1784	Off balance sheet exposures subject to credit risk
MC:2196	Off-balance sheet financial instruments
MC:2724	Off-balance sheet items subject to credit risk
MC:2748	Off-balance sheet items subject to credit risk, Loan commitments received, Financial guarantees received, Other commitments received
MC:1791	On and off-balance sheet exposures subject to credit risk
MC:1783	On balance sheet exposures subject to credit risk
MC:1849	On balance sheet exposures subject to credit risk for SA and IRB
MC:2782	Operational losses
MC:2181	Options which can be subject to EQU market risk requirements under SA approach
MC:2083	Options which can be subject to TDI market risk requirements under SA approach
MC:2213	Options which can be subject to COM market risk requirements under SA approach
MC:1985	Origination date of the securitisation
MC:1788	OTC-Derivatives excluding Contractual Cross Product Netting
MC:1786	OTC-Securities financing transactions excluding Contractual Cross Product Netting
MC:1731	Other and transitional risk exposures
MC:2674	Other assets and liabilities which can be subject to EQU market risk requirements under SA approach
MC:1232	Other Commitments given
MC:1237	Other Commitments Received
MC:1367	Other financial liabilities

Dimension Name	
Member Code	Member Name
MC:2452	Other operating
MC:2516	Other operating. Generated by tangible assets. Changes in fair value
MC:2517	Other operating. Generated by tangible assets. Other than changes in fair value
MC:2518	Other operating. Other than generated by tangible assets
MC:2354	Other reserves
MC:2356	Other Reserves. Other than Reserves or accumulated losses of investments in subsidiaries, joint ventures and associates
MC:2355	Other Reserves. Reserves or accumulated losses of investments in subsidiaries, joint ventures and associates
MC:1582	Own debt instruments issued
MC:1085	Own equity instruments issued
MC:1693	Own equity instruments issued and indirect holdings of own instruments
MC:1553	Own equity instruments issued, indirect holdings of own instruments
MC:1581	Own equity instruments issued, Own debt instruments issued
MC:1580	Own equity instruments issued, Own debt instruments issued and indirect holdings of own instruments
MC:1551	Own funds Items
MC:1020	Prepayments and accrued income
MC:1086	Profit or loss
MC:2453	Profit or loss before tax from continuing operations
MC:2460	Profit or loss before tax from discontinued operations
MC:2457	Profit or loss before tax from extraordinary operations
MC:2455	Profit or loss from continuing operations
MC:2459	Profit or loss from discontinued operations
MC:2456	Profit or loss from extraordinary operations
MC:1401	Profit or loss other comprehensive income
MC:1405	Profit or loss, Profit or loss other comprehensive income

Dimension Name	
Member Code	Member Name
MC:1049	Provisions
MC:1051	Provisions. Employee benefits
MC:2719	Provisions. Off-balance sheet items subject to credit risk
MC:1470	Provisions. Other employee benefits
MC:2720	Provisions. Other than Employee benefits, Restructuring, Pending legal issues and tax litigation, Off-balance sheet items subject to credit risk
MC:1053	Provisions. Pending legal issues and tax litigation
MC:1469	Provisions. Pensions and other post retirement benefit obligations
MC:1052	Provisions. Restructuring
MC:1704	Relevant amounts for calculating the limits referred to in Article 452
MC:2020	Relevant indicator OPR
MC:1730	Relevant indicator OPR, Loan and advances
MC:1557	Reserves other than Share premium, Accumulated other comprehensive income, Retained earnings
MC:1727	Residence of entities within the scope of consolidation
MC:1080	Retained earnings
MC:2766	Retained earnings, Revaluation reserves, Fair value reserves, Other reserves, First consolidation differences
MC:1081	Revaluation reserves
MC:2348	Revaluation reserves. Debt securities
MC:2347	Revaluation reserves. Equity instruments
MC:2349	Revaluation reserves. Other than Tangible assets, Equity instruments, Debt securities
MC:2346	Revaluation reserves. Tangible assets
MC:1485	Right to reimbursement of the expenditure required to settled a defined benefit obligation
MC:1984	Role in the securitisation process
MC:1726	Scope of data (levels of consolidation code)
MC:2409	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP

Dimension Name	
Member Code	Member Name
MC:2408	Securities financing transactions excluding Contractual Cross Product Netting - OTC
MC:2651	Securities financing transactions and Derivatives & long settlement transactions
MC:1790	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
MC:1785	Securities financing transactions excluding Contractual Cross Product Netting
MC:2783	Securitisation debt instruments
MC:1982	Securitisation positions
MC:1995	Securitisation positions Off-balance sheet & derivatives
MC:1994	Securitisation positions On-balance sheet
MC:1986	Securitized exposures
MC:1991	Securitized exposures Off-balance sheet & derivatives
MC:1990	Securitized exposures On-balance sheet
MC:1118	Share of profit or loss
MC:1073	Share premium
MC:1044	Short positions
MC:1979	Solvency treatment of the securitisation
MC:1732	T1 Capital items
MC:1588	T2 Capital Items
MC:1013	Tangible assets
MC:1017	Tax assets
MC:2454	Tax from continuing operations
MC:2461	Tax from discontinued operations
MC:2458	Tax from extraordinary operations
MC:2721	Tax liabilities
MC:1403	Tax other comprehensive income

Dimension Name	
Member Code	Member Name
MC:1630	Threshold
MC:1628	Total expected loss eligible for inclusion in the adjustment to capital in respect of the difference between expected loss and provisions (excluding equity expected loss amounts)
MC:1883	Total instruments for settlement/delivery
MC:2234	Total instruments that may be subject to MKR under IM approach
MC:1657	Transitional adjustments. Additional filters and deductions
MC:1559	Transitional adjustments. Due to grandfathered Capital instruments
MC:1658	Transitional adjustments. Due to grandfathered Capital instruments. Instruments constituting state aid
MC:1663	Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid
MC:1664	Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid and limits excess
MC:1665	Transitional adjustments. Due to grandfathered Capital instruments. Limits excess
MC:1561	Transitional adjustments. Due to minority interests and equivalents
MC:1576	Transitional adjustments. Other than grandfathered Capital instruments and minority interests and equivalents
MC:1655	Transitional adjustments. Total
MC:1656	Transitional adjustments. Deductions
MC:1676	Translation differences included in consolidated reserves according to CRD which are not eligible according to CRR
MC:1981	Type of retention applied
MC:1977	Type of risk transfer
MC:2693	Type of underlying
MC:2790	Type of underlying (Securitisation/Re-securitisation)

Main category of the Defined benefit plan assets

MC:1487	Assets other than Equity instruments, Debt securities, Loans and advances, Tangible assets. Property
MC:1005	Debt securities, Loans and advances
MC:1009	Equity instruments
MC:1486	Tangible assets. Property

Main Category of the transferred financial asset to which the liability is associated to

Dimension Name

Member Code Member Name

MC:1010	Debt securities
MC:1005	Debt securities, Loans and advances
MC:1009	Equity instruments
MC:1442	Equity instruments, debt securities, loans and advances
MC:1011	Loans and advances

Main Category provided of Investee

MC:1526	Accounting treatment Accounting consolidation
MC:1527	Accounting treatment Prudential consolidation
MC:1522	Entry

Main category that generates income or expenses

MC:1022	All assets
MC:1062	All liabilities
MC:2515	Assets other than Cash on hand, Derivatives, Equity instruments, Debt securities, Loans and advances, Tangible assets, Intangible assets
MC:2462	Assets other than Cash on hand, Derivatives, Equity instruments. Other than Investments in subsidiaries, joint ventures and associates, Debt securities, Loans and advances
MC:1127	Assets other than Derivatives, Debt securities, Loans and advances
MC:1139	Assets other than Derivatives, Equity instruments, Debt securities, Loans and advances, Tangible assets, Intangible assets
MC:1138	Assets other than Derivatives, Equity instruments, Debt securities, Loans and advances
MC:1003	Cash on hand, Equity instruments, Debt securities, Loans and advances
MC:1130	Cash on hand, Equity instruments, Debt securities, Loans and advances, Deposits, Debt securities issued, Other financial liabilities
MC:1010	Debt securities
MC:1046	Debt securities issued
MC:1005	Debt securities, Loans and advances
MC:1091	Defined benefit plans
MC:1045	Deposits
MC:1048	Deposits, Debt securities issued, Other financial liabilities

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
MC:1008	Derivatives
MC:1126	Derivatives, Debt securities, Loans and advances
MC:1007	Derivatives, Debt securities, Loans and advances, Equity instruments
MC:1128	Derivatives, Deposits, Debt securities issued, Other financial liabilities
MC:1137	Derivatives, Equity instruments
MC:1131	Derivatives, Equity instruments, Debt securities, Loans and advances, Short positions, Deposits, Debt securities issued, Other financial liabilities
MC:1009	Equity instruments
MC:1059	Equity instruments issued. Capital. Share capital repayable on demand
MC:1442	Equity instruments, debt securities, loans and advances
MC:1132	Equity instruments, Debt securities, Loans and advances, Deposits, Debt securities issued, Other financial liabilities
MC:1231	Financial guarantees given
MC:1236	Financial guarantees received
MC:1050	Funds for general banking risk
MC:1015	Goodwill
MC:1014	Intangible assets
MC:1016	Intangible assets other than Goodwill
MC:1129	Liabilities other than Derivatives, Deposits, Debt securities issued, Other financial liabilities
MC:1230	Loan commitments given
MC:1235	Loan commitments received
MC:1011	Loans and advances
MC:1367	Other financial liabilities
MC:1049	Provisions
MC:2719	Provisions. Off-balance sheet items subject to credit risk
MC:2722	Provisions. Other than Off-balance sheet items subject to credit risk

Dimension Name

Member Code Member Name

MC:1044	Short positions
MC:1013	Tangible assets
MC:1135	Tangible assets, Intangible assets

Main category that generates the deferred tax liability

MC:1482	Defined benefit plan assets
MC:1015	Goodwill
MC:1016	Intangible assets other than Goodwill

Main Category underlying

MC:1010	Debt securities
MC:1009	Equity instruments
MC:1011	Loans and advances

Methods to determine risk weights

AP:1852	IRB Alternative treatment for exposures secured by real estate
AP:1853	IRB Risk weighted exposure amounts calculated using RW, other
AP:2665	IRB SEC - 1250% for positions not subject to any method
AP:2319	IRB SEC Internal Assessment Approach
AP:1953	IRB SEC Look-Through Approach
AP:1951	IRB SEC Ratings Based Method
AP:1952	IRB SEC Supervisory formula method
AP:1851	IRB Specialized lending slotting criteria
AP:2690	Method for IRB - Equity - Internal models approach
AP:2688	Method for IRB - Equity - PD/LGD approach
AP:2689	Method for IRB - Equity - Simple Risk Weight approach
AP:2664	Methods to calculate risk weights for securitisation exposures IRB
AP:2661	Methods to calculate risk weights for securitisation exposures SA

Dimension Name**Member Code Member Name**

AP:2656	Risk weighted exposure amounts calculated for equity exposures - Total methods
AP:1854	Risk weighted exposure calculated using PD, LGD and M, dilution risk
AP:1850	Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk
AP:1920	SA for Credit Risk - Securitisation exposures
AP:2662	SA SEC - 1250% for positions not subject to any method
AP:2315	SA SEC Internal Assessment Approach
AP:1922	SA SEC Look-Through Approach
AP:2314	SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme
AP:1921	SA SEC Ratings Based Method
AP:2326	Total - 1250% for positions not subject to any method
AP:2322	Total Internal Assessment Approach
AP:2321	Total Look-Through-Approach
AP:2320	Total Ratings Based Method

NACE code counterparty

NAC:1275	A - Agriculture, forestry and fishing
NAC:1276	B - Mining and quarrying
NAC:1277	C - Manufacturing
NAC:1278	D - Electricity, gas, steam and air conditioning supply
NAC:1279	E - Water supply
NAC:1280	F - Construction
NAC:1281	G - Wholesale and retail trade
NAC:1282	H - Transport and storage
NAC:1283	I - Accommodation and food service activities
NAC:1284	J - Information and communication

Dimension Name

Member Code Member Name

NAC:1285	L - Real estate activities
NAC:1286	M - Professional, scientific and technical activities
NAC:1287	N - Administrative and support service activities
NAC:1288	O - Public administration and defence, compulsory social security
NAC:1289	P - Education
NAC:1290	Q - Human health services and social work activities
NAC:1291	R - Arts, entertainment and recreation
NAC:1292	S - Other services
NAC:1293	T - Activities of households as employers
NAC:1294	U - Activities of extra-territorial organisations and bodies

Name of Holding entity

TY:1515 Typed

Name of Investee

TY:1263 Key dimension

TY:1515 Typed

PD assigned to the obligor grade or pool

PCO:1263 Key dimension

PCO:1515 Typed

Positions in the instrument

PI:2716 Gross MKR COM long positions

PI:2796 Gross MKR COM short positions

PI:2707 Gross MKR CTP long positions

PI:2708 Gross MKR CTP short positions

PI:2713 Gross MKR EQU long positions

PI:2714 Gross MKR EQU short positions

Dimension Name

Member Code Member Name

PI:2715	Gross MKR FX long positions
PI:2795	Gross MKR FX short positions
PI:2717	Gross MKR IM long positions
PI:2718	Gross MKR IM short positions
PI:2700	Gross MKR SEC long positions
PI:2701	Gross MKR SEC short positions
PI:2694	Gross MKR TDI long positions
PI:2695	Gross MKR TDI short positions
PI:2331	Long positions subject to FX capital charge
PI:2333	Matched positions subject to FX capital charge
PI:2199	Net MKR COM long positions
PI:2200	Net MKR COM short positions
PI:2153	Net MKR CTP long positions
PI:2154	Net MKR CTP short positions
PI:2165	Net MKR EQU long positions
PI:2166	Net MKR EQU short positions
PI:2329	Net MKR FX long positions
PI:2330	Net MKR FX short positions
PI:2114	Net MKR SEC short positions
PI:2113	Net MKR SEC long positions
PI:2064	Net MKR TDI short positions
PI:2063	Net MKR TDI long positions
PI:2065	Net positions subject to capital charge
PI:2332	Short positions subject to FX capital charge

Dimension Name

Member Code Member Name

PI:2793 Sum of weighted net MKR SEC long and short positions

PI:2820 Weighted net MKR CTP long positions

PI:2821 Weighted net MKR CTP short positions

PI:2791 Weighted net MKR SEC long positions

PI:2792 Weighted net MKR SEC short positions

Prudential portfolio

PL:2182 Banking and trading book

PL:1272 Banking book

PL:1888 Trading book

Purpose

PU:1212 Consumer credit

PU:1262 Purposes other than consumer credit

Related parties/Relationships

RP:1310 Associates

RP:1453 Entities to which the institutions provided asset management services

RP:1740 Entities within the scope of prudential consolidation

RP:1309 Joint ventures

RP:2746 Joint ventures, Associates

RP:1359 Key management of the institution or its parent

RP:1357 Parent and parent entities with joint control

RP:2396 Post-employment benefit plans with defined benefits

RP:1741 Regulated entities within the scope of prudential consolidation

RP:1360 Related parties other than Parent and parent entities with joint control, Subsidiaries, Associates and joint ventures, Key management of the institution or its parent

RP:2747 Related parties other than Parent and parent entities with joint control, Subsidiaries, Joint ventures, Associates , Key management of the institution or its parent

RP:1608 Relevant entities where the institution does not have a significant investment

Dimension Name

Member Code Member Name

RP:1651	Relevant entities where the institution does not have a significant investment and relevant entities where the institution has a significant investment
RP:1609	Relevant entities where the institution has a significant investment
RP:1606	Relevant entities with which the institution has reciprocal cross holdings
RP:1694	Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a significant investment
RP:1695	Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant investment
RP:1308	Subsidiaries
RP:1348	Unconsolidated structured entities in which the reporting institution has interests
RP:1607	Understakings where the institution has a qualifying holding
RP:1605	Undertakings in which the institution has participation of 20% or more

Residence of counterparty

GA:1337	Domestic
GA:1263	Key dimension
GA:2481	Non-Domestic countries. Other than EU
GA:2480	Non-Domestic. Countries other than EU
GA:2478	Non-Domestic. EMU countries
GA:2479	Non-Domestic. EU countries other than EMU

Residual maturity

TI:1300	> 1 year ≤ 2 years
TI:1304	> 10 years ≤ 15 years
TI:1305	> 15 years
TI:1301	> 2 years ≤ 3 years
TI:1299	> 3 months ≤ 12 months
TI:1302	> 3 years ≤ 5 years
TI:1303	> 5 years ≤ 10 years
TI:1298	≤ 3 months

Dimension Name**Member Code** **Member Name**

TI:1859 ≥ 2,5 years

Risk weights

PCT:1763	0%
PCT:2085	0,2%
PCT:2102	0,25%
PCT:2086	0,4%
PCT:2087	0,7%
PCT:2103	1%
PCT:2089	1,25%
PCT:2104	1,6%
PCT:2090	1,75%
PCT:1768	10%
PCT:1766	100%
PCT:1856	115%
PCT:2122	12 - 18%
PCT:2105	12%
PCT:2100	12,5%
PCT:1774	1250%
PCT:1772	150%
PCT:2263	190%
PCT:1767	2%
PCT:2091	2,25%
PCT:2093	2,75%
PCT:2123	20 - 35%

Dimension Name

Member Code **Member Name**

PCT:1764	20%
PCT:2125	200%
PCT:2126	225%
PCT:1773	250%
PCT:2311	290%
PCT:2094	3,25%
PCT:2095	3,75%
PCT:2127	300%
PCT:1769	35%
PCT:2128	350%
PCT:2312	370%
PCT:2096	4,5%
PCT:2124	40 - 75%
PCT:2129	425%
PCT:2097	5,25%
PCT:1765	50%
PCT:2130	500%
PCT:2098	6%
PCT:2131	650%
PCT:2121	7 - 10%
PCT:1770	70%
PCT:1771	75%
PCT:2132	750%
PCT:2099	8%

Dimension Name

Member Code Member Name

PCT:2133	850%
PCT:1855	90%
PCT:2101	Debt securities under the second category risk weights for MKR SA TDI specific total
PCT:1775	Risk weights other for CR SA
PCT:2159	Risk weights other than 7 - 10%, 12 - 18%, 20 - 35%, 40 - 75%, 100%, 250%, 350%, 425%, 650%, 1250%
PCT:2433	Zone 1 risk weights for MKR SA TDI general duration-based approach
PCT:2084	Zone 1 risk weights for MKR SA TDI general maturity-based approach
PCT:2434	Zone 2 risk weights for MKR SA TDI general duration-based approach
PCT:2088	Zone 2 risk weights for MKR SA TDI general maturity-based approach
PCT:2435	Zone 3 risk weights for MKR SA TDI general duration-based approach
PCT:2092	Zone 3 risk weights for MKR SA TDI general maturity-based approach

Role in the securitisation process

RSP:1934	Investor
RSP:1933	Originator
RSP:2012	Originator, Investor
RSP:2013	Originator, Sponsor
RSP:1935	Sponsor

Securitisation structure

ST:2016	First loss
ST:2015	Mezzanine
ST:2014	Senior

Security code

TY:1263	Key dimension
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Size of the counterparty

SZ:2476	Small and Medium Enterprises
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Dimension Name

Member Code Member Name

Subject to operating lease (reporting entity lessor)

BT:2513 Yes

Subordinated

BT:2513 Yes

Time from the due time for settlement

TI:1893 ≥46 days

TI:1889 0-4 days

TI:1891 16-30 days

TI:1892 31 to 45 days

TI:1890 5-15 days

Time past due

TI:1198 > 1 year

TI:1197 > 180 days ≤ 1year

TI:1194 > 30 days ≤ 60 days

TI:1195 > 60 days ≤ 90 days

TI:1196 > 90 days ≤ 180days

TI:1193 ≤ 30 days

Time past from due second contractual payment or delivery leg (free deliveries)

TI:1614 ≥5 days

To be reclassified to profit or loss

BT:2764 No

BT:2513 Yes

Transitional Eligibility in Own Funds

COF:1603 AT1 Capital

COF:1602 CET1 Capital

COF:1653 T1 Capital

Dimension Name**Member Code Member Name**

COF:1604 T2 Capital

COF:2784 Total own funds

Type of activity

TA:1397 Activities other than Clearing and settlement, Custody, Servicing fees from securitization activities

TA:2486 Activities other than Securities, Clearing and settlement, Asset management, Custody, Central administration services for institutional customers, Fiduciary transactions, Payment services, Customer resources distributed but not managed, Structured Finance

TA:1353 Asset management

TA:2772 Asset management. Collective investment

TA:2774 Asset management. Customer portfolios managed on a discretionary basis

TA:2773 Asset management. Pension funds

TA:1387 Central administration services for institutional customers

TA:1382 Clearing and settlement

TA:1383 Custody

TA:1384 Custody. Collective investment

TA:1386 Custody. Customers other than Institutional customers

TA:1461 Custody. Entrusted to other entities

TA:1385 Custody. Institutional customers other than Collective investment

TA:1390 Customer resources distributed but not managed

TA:1463 Customer resources distributed but not managed other than Collective investment, Insurance products

TA:1391 Customer resources distributed but not managed. Collective investment

TA:1392 Customer resources distributed but not managed. Insurance products

TA:1393 Customer resources distributed but not managed. Other than collective investments, insurance products

TA:1388 Fiduciary transactions

TA:1458 Investment vehicles under asset management other than Collective investment, Pension funds, Customer portfolios managed on a discretionary basis

TA:1389 Payment services

Dimension Name

Member Code Member Name

TA:1378	Securities
TA:1379	Securities. Issuances
TA:1381	Securities. Other than issuances and transfer orders
TA:1380	Securities. Transfer orders
TA:1395	Servicing fees from securitization activities
TA:1394	Structured finance

Type of activity of Related parties/Relationships

TA:1354	Activities other than Securitisation Special Purpose Entities, Asset management
TA:1353	Asset management
TA:1352	Securitisation Special Purpose Entities

Type of allowance

AT:1320	All allowances
AT:2444	Collective allowances for incurred but not reported losses
AT:1185	General allowances
AT:2447	General allowances based on BAD. BAD art 37.2
AT:2446	General allowances based on BAD. Other than BAD art 37.2
AT:2445	Specific allowances based on BAD
AT:1184	Specific allowances. Collectively assessed financial assets
AT:1183	Specific allowances. Individually assessed financial assets

Type of credit protection

CP:1811	Mortgages on residential property
CP:2819	Mortgages on commercial immovable property
CP:1871	Secured by commercial real state

Type of market

MA:1180	Non-quoted
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Dimension Name

Member Code Member Name

MA:1253	Organised market
MA:1252	OTC
MA:1532	Published price quotations

Type of obligation with collateral given

MC:1062	All liabilities
MC:1446	Contingent liabilities

Type of risk

RT:2740	Commodity risk
RT:1779	Counterparty credit risk
RT:1861	Credit and counterparty risk, and free deliveries
RT:1782	Credit risk
RT:1862	Credit risk and free deliveries
RT:1780	Credit risk, counterparty credit risk and free deliveries
RT:1846	Credit risk, counterparty credit risk, free deliveries and dilution risk
RT:1781	Credit risk, free deliveries
RT:1737	Credit; counterparty credit; dilution risks, free deliveries and settlement/delivery risk
RT:1847	Dilution risk
RT:2370	Equity risk
RT:2739	Foreign exchange risk
RT:2738	Interest rate risk
RT:2231	MKR
RT:2201	MKR COM risk
RT:2168	MKR EQU General risk
RT:2167	MKR EQU risk
RT:2169	MKR EQU Specific risk

Dimension Name

Member Code Member Name

RT:2189	MKR FX risk
RT:2069	MKR not look-through CIUs risk
RT:2067	MKR TDI General risk
RT:2066	MKR TDI risk
RT:2068	MKR TDI Specific risk
RT:2696	MKR TDI Specific risk excluding securitisations and CTP positions
RT:2706	MKR TDI Specific risk for CTP positions
RT:2669	MKR TDI Specific risk for positions calculated with approaches for securitisation instruments
RT:2699	MKR TDI Specific risk for securitisation instrument
RT:2040	Operational risk
RT:1738	Position, fx and commodities risks
RT:2741	Risks other than Interest rate risk, Equity risk, Foreign exchange risk, Credit risk, Commodity risk
RT:1882	Settlement/delivery risk
RT:2232	TDI and EQU General risk
RT:2233	TDI and EQU Specific risk

Type of risk transfer

RTT:1915	Synthetic transactions
RTT:1916	Traditional transactions

Type of securitisation

MC:2011	Non-ABCP programmes
MC:1971	Re-Securitisation D
MC:1972	Re-Securitisation E
MC:1937	Revolving securitisations with early amortisation
MC:1968	Securitisation A
MC:1969	Securitisation B

Dimension Name

Member Code Member Name

MC:1970 Securitisation C

Type of underlying

UES:2140 Commercial mortgages

UES:2144 Consumer loans

UES:2291 Covered Bonds

UES:2141 Credit card receivables

UES:2142 Leasing

UES:2143 Loans to corporates or SMEs

UES:2146 Other assets

UES:2148 Other liabilities

UES:2139 Residential mortgages

UES:1982 Securitisation positions

UES:1613 Securitisation, Re-Securitisation

UES:2145 Trade receivables

UES:2691 Underlying positions others than securitisation positions

Use of allocation mechanism

UAM:2278 Use of allocation mechanism

Use of external ratings

ER:1925 Direct issue credit assessment

ER:1926 Direct issue long-term credit assessment

ER:1792 Direct issue short-term credit assessment

ER:1776 Rated exposure

ER:2316 Unrated exposure where a derived rating is not used

ER:1777 Unrated exposure where a derived rating is used

ER:1927 Without direct issue credit assessment