CRD IV Data Point Model

Domains and Dimensions

DomainName	*DimensionName*
Amount type	
	Amount type
Approach	
	Approach
	Methods to determine risk weights
Boolean Total	
	Controlling and non-controlling owners
	Hybrid instruments
	Removed during the period
	Subject to operating lease (reporting entity lessor)
	Subordinated
	To be reclassified to profit or loss
	Use of allocation mechanism
Callability of the instruments	
	Callability of the instruments
Collateral/Guarantees	
	Condition of the pledge of collateral given
	Condition of the pledge of collateral received
Computability in own funds	
	Eligibility for own funds of the main category
	Transitional Eligibility in Own Funds
Counterparty	
	Counterparty
	Counterparty (large regulated financial entities)
Credit protection	
	CRM Effects/Collateral
	Type of credit protection
Credit Quality steps	
	Exposures by Credit Quality steps at inception
	Exposures by Credit Quality steps at reporting date
Currency	
	Currency of the exposure
	Top currency positions for MKR
Event Type	
	Event Type

DomainName

DimensionName

Exposure classes

Exposure class

Items associated with a particular high risk

External ratings

Use of external ratings

Geographical area

Country of the market

Country where the exposure is generated

Country where the requirement is applicable

Location of the activities

Residence of counterparty

Impairment

Impairment status

Type of allowance

Main category

Collateral/Guarantee received

Derivatives Purchased/Sold

Main category

Main category of the Defined benefit plan assets

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

Main Category provided of Investee

Main category that generates income or expenses

Main category that generates the deferred tax liability

Main Category underlying

Type of obligation with collateral given

Type of securitisation

NACE Code

NACE code counterparty

Percentages

Conversion factors for off-balance sheet items

Loan to Value

Risk weights

Percentages (Typed)

PD assigned to the obligor grade or pool

Period

DomainName

DimensionName

Attribute: Reference date

Portfolio

Accounting portfolio

Accounting portfolio of the transferred financial asset to which the liability is associated to

Prudential portfolio

Positions in the instrument

Positions in the instrument

Purpose

Purpose

Related parties/Relationships

Related parties/Relationships

Risk transfer treatment

Type of risk transfer

Role in the securitisation process

Role in the securitisation process

Securitization tranches

Securitisation structure

Size

Size of the counterparty

Time interval

Residual maturity

Time from the due time for settlement

Time past due

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

Type of activity

Business line

Type of activity

Type of activity of Related parties/Relationships

Type of investment firm

Type of market

Fair value hierarchy

Type of market

Type of risk

Type of risk

Typed Dimensions

DomainName

DimensionName

Code of the securitisation

Entity code

Individual entity code

Name of Investee

Obligor grade

Security code

Underlying exposures in securitisations

Type of underlying