



CRD IV Data Point Model

Dimensions and Members

Dimension Name	
Member Code	Member Name
Accounting portfolio	
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_2750	Accounting portfolios for trading financial instruments
PL_2734	Accounting portfolios not measured at fair value through profit or loss for financial instruments
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_4571	Cash and cash balances at central banks
PL_1023	Cash and cash equivalents
PL_1024	Cash balances at central banks
PL_1041	Classified as held for sale
PL_4572	Demand deposits. Other than Cash balances at central banks
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_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_1141	Financial assets held for trading, Financial liabilities held for trading
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
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

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
PL_1065	Financial liabilities designated at fair value through profit or loss
PL_1063	Financial liabilities held for trading
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
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_1444	Property, plant and equipment
PL_1148	Property, plant and equipment. Cost model
PL_1465	Property, plant and equipment. Revaluation model
PL_1888	Trading book
PL_1027	Trading financial assets
PL_1169	Trading Financial assets. At cost
Amount type	

Dimension Name	
Member Code	Member Name
AT_2990	[AP]_Approach used for the securitised exposures
AT_2978	[CG]_Accounting treatment of the securitisation
AT_2992	[GA]_Country of origin of the ultimate underlying of the transaction
AT_3167	[GA]_Jurisdiction of incorporation
AT_2905	[GA]_Residence of entities within the scope of consolidation
AT_3046	[GA]_Residence of the counterparty
AT_3168	[NAC]_Sector
AT_3171	[RP]_Group structure
AT_2984	[RSP]_Role in the securitisation process
AT_2977	[RTT]_Type of risk transfer
AT_2989	[UES]_Type of underlying
AT_2980	[UES]_Type of underlying (Securitisation/Re-securitisation)
AT_2860	10% CET1 threshold
AT_2861	15% CET1 threshold
AT_3172	Accounting consolidation
AT_3086	Accumulated credit risk adjustments
AT_3076	Accumulated impairment
AT_3080	Accumulated write-offs
AT_3174	Acquisition cost
AT_3151	Actuarial gains and losses (flow)
AT_3088	Additions (flow)
AT_3138	Additions, including increases in existing provisions (flow)
AT_2973	Adjustment to the risk-weighted exposure amount due to maturity mismatches
AT_4040	Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)
AT_4110	Adjustment to Value used for MKR purpose, net, weighted after cap due to infringement of the due diligence provisions (MKR SA SEC)
AT_3037	All price risks capital charge for CTP 12 weeks average
AT_3010	Alleviation of own funds requirements due to diversification

Dimension Name	
Member Code	Member Name
AT_3011	Alleviation of own funds requirements due to risk mitigation techniques
AT_3009	Alleviation of own funds requirements due to the expected loss captured in business practices
AT_3078	Allowance account
AT_3000	Amount assigned to direct credit substitutes
AT_3002	Amount assigned to eligible liquidity facilities
AT_3001	Amount assigned to IRS / CRS
AT_3003	Amount assigned to other off-balance sheet items
AT_3081	Amount contractually required to pay at maturity
AT_3137	Amount of Assets involved in the services provided by the institution
AT_3161	Amount of change in fair value attributable to changes in credit risk (flow)
AT_3133	Amount of changes in fair value attributable to changes in credit risk (flow)
AT_2844	Amount of cumulative change in fair values attributable to changes in credit risk
AT_3103	Amount of gains (flow)
AT_3104	Amount of losses (flow)
AT_2871	Amount that exceeds the limit for grandfathering of instruments not constituting State aid
AT_2930	Amount used for LGD adjustment
AT_3098	Amounts derecognised for capital purposes
AT_3147	Amounts not recognised as an asset, due to limits of para 58 (b)
AT_3092	Amounts reversed for estimated probable loan losses on exposures (flow)
AT_3091	Amounts set aside for estimated probable loan losses on exposures (flow)
AT_3090	Amounts taken against allowances (flow)
AT_3139	Amounts used (flow)
AT_3063	Applicable limit for institutions
AT_3064	Applicable limit for institutions
AT_3062	Applicable limit for non institutions
AT_3007	ASA modified nominal amount
AT_3042	Assumed charge for CTP floor - weighted positions after cap

Dimension Name	
Member Code	Member Name
AT_3034	Average incremental default and migration risk capital charge
AT_2959	Average risk weight
AT_2868	Base for calculating the limit for grandfathering of instruments not constituting State aid
AT_3153	Benefits paid (flow)
AT_3155	Business combinations or divestitures (flow)
AT_2866	Capital buffer
AT_4191	Capital conservation buffer
AT_2852	Capital ratio
AT_3119	Capital Reduction (flow)
AT_3019	Capital requirements
AT_1743	Carrying amount
AT_2840	Carrying amount (flow)
AT_3111	Carrying amount [before restatement]
AT_2848	Carrying amount before amount of purchases of own instruments
AT_3136	Carrying amount of Collateral obtained
AT_3135	Carrying amount of Collateral obtained during the period (flow)
AT_3093	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
AT_3266	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
AT_3126	Changes in Equity from business combinations (flow)
AT_3127	Changes in Equity from share based payments (flow)
AT_3267	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
AT_3142	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_2976	Code of the originator of the securitisation
AT_4192	Combined Buffer Requirement
AT_2983	Compliance with the retention requirement
AT_1742	Computable amount
AT_2908	Computable amount - Individual basis

Dimension Name	
Member Code	Member Name
AT_2834	Computable amount, transitional computable amount
AT_4193	Conservation buffer due to macro-prudential or systemic risk identified at the level of a Member State
AT_3150	Contributions paid by plan participants (flow)
AT_3004	Conversion factor applied to revolving securitisation
AT_3118	Conversion of debt to equity (flow)
AT_4194	Countercyclical buffer
AT_3087	Credit risk adjustments, Write-offs for defaults observed during the period (flow)
AT_3162	Credit risk adjustments. Additions (flow)
AT_2850	Credit risk adjustments. General. Computable amount
AT_3163	Credit risk adjustments. Reversals (flow)
AT_2954	CRM substitution effects Inflows
AT_4023	CRM substitution effects Inflows (CR SA)
AT_2949	CRM substitution effects Outflows
AT_2948	CRM Financial collateral: adjusted value (Cvam)
AT_4020	CRM Financial collateral: adjusted value (Cvam) (CR SA)
AT_4068	CRM Financial collateral: adjusted value (Cvam) (CR SEC IRB)
AT_4047	CRM Financial collateral: adjusted value (Cvam) (CR SEC SA)
AT_4078	CRM substitution effects - Value of Credit derivatives [CR IRB]
AT_4081	CRM substitution effects - Value of Credit derivatives [CR SA]
AT_4082	CRM substitution effects - Value of Financial collateral: simple method [CR SA]
AT_4080	CRM substitution effects - Value of Guarantees [CR SA]
AT_4077	CRM substitution effects - Value of gurantees [CR IRB]
AT_4079	CRM substitution effects - Value of Other funded credit protection [CR IRB]
AT_4083	CRM substitution effects - Value of Other funded credit protection [CR SA]
AT_4031	CRM substitution effects Inflows (CR IRB)
AT_4032	CRM substitution effects Outflows (CR IRB)
AT_4024	CRM substitution effects Outflows (CR SA)

Dimension Name	
Member Code	Member Name
AT_4021	CRM Volatility adjustment to the exposure (CR SA)
AT_4019	CRM Volatility and maturity adjustments (CR SA)
AT_3006	Current period (flow)
AT_3148	Current service cost (flow)
AT_3120	Dividends (flow)
AT_3113	Effects of changes in accounting policies recognised in accordance with IAS 8 (flow)
AT_3112	Effects of corrections of errors recognised in accordance with IAS 8 (flow)
AT_3429	ELGD
AT_4195	Eligible amount without transitional provisions
AT_3165	Entry date
AT_3117	Exercise/Expiration of equity Instruments other than capital Instruments (flow)
AT_2857	Expected losses amount
AT_2928	Exposure after CRM substitution effects pre conversion factors [CR IRB]
AT_4025	Exposure net of value adjustments and provisions (CR SA)
AT_4051	Exposure net of value adjustments and provisions (CR SEC SA)
AT_2941	Exposure value
AT_4045	Exposure value (CR SEC SA)
AT_4043	Exposure value (CR SEC SA) subject to risk weights
AT_2996	Exposure value - all exposures
AT_4029	Exposure value (CR IRB)
AT_4017	Exposure value (CR SA)
AT_4066	Exposure value (CR SEC IRB)
AT_4064	Exposure value (CR SEC IRB) subject to risk weights
AT_3005	Exposure Value deducted from own funds
AT_2931	Exposure weighted average LGD
AT_3099	Fair value
AT_2998	First foreseeable termination date

Dimension Name	
Member Code	Member Name
AT_3152	Foreign currency translation (flow)
AT_4018	Fully adjusted exposure value (E*) (CR SA)
AT_4046	Fully adjusted exposure value E* (CR SEC SA)
AT_4067	Fully adjusted exposure value E* (CR SEC IRB)
AT_2855	General credit risk adjustments
AT_2846	Goodwill included in carrying amount
AT_3101	Gross [before taxes] unrealised gains and losses [accumulated]
AT_3077	Gross carrying amount
AT_4196	Gross direct holdings of AT1 capital of relevant entities where the institution does not have a significant investment
AT_4197	Gross direct holdings of AT1 capital of relevant entities where the institution has a significant investment
AT_4198	Gross direct holdings of CET1 capital of relevant entities where the institution does not have a significant investment
AT_4199	Gross direct holdings of CET1 capital of relevant entities where the institution has a significant investment
AT_4200	Gross direct holdings of T2 capital of relevant entities where the institution does not have a significant investment
AT_4201	Gross direct holdings of T2 capital of relevant entities where the institution has a significant investment
AT_4202	Gross synthetic holdings of AT1 capital of financial sector entities
AT_4203	Gross synthetic holdings of CET1 capital of financial sector entities
AT_4204	Gross synthetic holdings of T2 capital of financial sector entities
AT_3141	Increase in the discounted amount and effect of any change in the discount rate (flow)
AT_3035	Incremental default and migration risk capital charge last measure
AT_4205	Incurred CVA
AT_2903	Institution or equivalent
AT_3149	Interest cost (flow)
AT_2975	Internal code of the securitisation
AT_3116	Issuance of equity Instruments other than capital instruments (flow)
AT_3114	Issuance of ordinary shares (flow)
AT_3115	Issuance of preference shares (flow)
AT_2999	Legal final maturity date

Dimension Name	
Member Code	Member Name
AT_2942	LGD
AT_2870	Limit for grandfathering of instruments not constituting State aid
AT_3065	Losses stemming from lending collateralised
AT_3066	Losses stemming from lending collateralised - Valued with mortgage lending value
AT_2932	Maturity value (days)
AT_3079	Maximum collateral/guarantee that can be considered
AT_3014	Maximum single loss due to operational risk (flow)
AT_4206	Mean credit spread
AT_2902	Name of entity
AT_3176	Name of Holding entity
AT_2955	Net exposure after CRM substitution effects pre conversion factors
AT_4022	Net exposure after crm substitution effects pre conversion factors (CR SA)
AT_2862	Net position to the effect of holdings of capital instruments of relevant entities
AT_4118	Net positions long
AT_4119	Net positions short
AT_3166	Nominal amount
AT_2841	Not eligible unaudited amount and foreseeable charges or dividends (flow)
AT_2950	Notional amount
AT_4207	Notional amount
AT_3102	Notional amount, Maximum collateral/guarantee that can be considered
AT_2923	Number of counterparties
AT_2991	Number of exposures
AT_3012	Number of loss events (flow)
AT_2936	Number of obligors
AT_3039	Number of overshootings
AT_4219	Obligor grade
AT_4208	Observed new defaults for the period (flow)

Dimension Name	
Member Code	Member Name
AT_2938	Original exposure pre conversion factors
AT_4033	Original exposure pre conversion factors (CR IRB)
AT_4027	Original exposure pre conversion factors (CR SA)
AT_4072	Original exposure pre conversion factors (CR SEC IRB)
AT_4053	Original exposure pre conversion factors (CR SEC SA)
AT_2985	Origination date of the securitisation
AT_2972	Overall effect (adjustment) due to infringement of the due diligence provisions
AT_4041	Overall effect (adjustment) due to infringement of the due diligence provisions (CR SEC SA)
AT_3008	Own funds requirement before alleviation due to expected loss, diversification and risk mitigation techniques
AT_2945	Own funds requirements
AT_4091	Own funds requirements (MKR SA COM)
AT_4094	Own funds requirements (MKR SA CTP)
AT_4102	Own funds requirements (MKR SA EQU)
AT_4124	Own funds requirements (MKR SA FX)
AT_4105	Own funds requirements (MKR SA SEC)
AT_4116	Own funds requirements (MKR SA TDI)
AT_2995	Own funds requirements before securitisation (Kirb)
AT_3154	Past service cost (flow)
AT_2924	PD assigned to the obligor grade or pool
AT_2869	Percentage for calculating the limit for grandfathering of instruments not constituting State aid
AT_2988	Percentage of participation of the reporting institution in the securitisation
AT_2982	Percentage of retention of securitisations at reporting date
AT_2864	Permitted offsetting short positions to the effect of holdings of capital instruments of relevant entities
AT_4211	Permitted offsetting short positions in relation to the synthetic gross holdings included above
AT_3143	Present value
AT_2944	Price difference exposure due to unsettled transactions
AT_3097	Principal amount outstanding

Dimension Name	
Member Code	Member Name
AT_3173	Prudential consolidation
AT_3121	Purchase of Treasury Shares (flow)
AT_2909	Qualifying amount
AT_3123	Reclassification of financial instruments from equity to liability (flow)
AT_3124	Reclassification of financial instruments from liability to equity (flow)
AT_3108	Reclassifications other than valuation gains and losses taken to equity, Transferred to profit or loss (flow)
AT_3110	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_3095	Recoveries recorded directly to the income statement (flow)
AT_4063	Reduction in RWA due to value adjustments and provisions (CR SEC IRB)
AT_3089	Reversals (flow)
AT_2854	Risk adjustments and provisions
AT_2858	Risk weighted exposure amount
AT_4042	Risk weighted exposure amount (CR SEC SA)
AT_4038	Risk weighted exposure amount after cap (CR SEC SA)
AT_3366	Risk weighted exposure amount before CAP
AT_3122	Sale/Cancellation of Treasury Shares (flow)
AT_2904	Scope of data (levels of consolidation code)
AT_3169	Share of equity interest
AT_2906	Share of ownership instruments
AT_3170	Share of voting rights
AT_2979	Solvency treatment of the securitisation
AT_2856	Specific credit risk adjustments
AT_3015	Sum of the five largest losses due to operational risk (flow)
AT_2853	Surplus(+)/Deficit(-) of own funds
AT_4212	Synthetic holdings of AT1 capital of financial sector entities
AT_4213	Synthetic holdings of CET1 capital of financial sector entities
AT_4214	Synthetic holdings of T2 capital of financial sector entities

Dimension Name	
Member Code	Member Name
AT_4215	Systemic risk buffer
AT_3017	Threshold applied in data collection - highest
AT_3016	Threshold applied in data collection - lowest
AT_2859	Threshold for holdings in relevant entities where an institution does not have a significant investment
AT_2965	Total amount of securitisation exposures originated
AT_2947	Total amount of underlying securitised exposures
AT_2987	Total amount of underlying securitised exposures of every originator
AT_2986	Total amount of underlying securitised exposures of every originator at origination date
AT_4216	Total capital conservation buffer
AT_3129	Total comprehensive income for the year (flow)
AT_3013	Total loss due to operational risk (flow)
AT_4120	Total own funds requirements for specific risk
AT_2907	Total risk exposure amount
AT_4092	Total risk exposure amount (MKR SA COM)
AT_4103	Total risk exposure amount (MKR SA EQU)
AT_4125	Total risk exposure amount (MKR SA FX)
AT_4117	Total risk exposure amount (MKR SA TDI)
AT_2910	Total risk exposure amount contribution to the group
AT_3347	Total risk exposure amount, Risk weighted exposure amount
AT_3109	Transferred to initial carrying amount of hedged items (flow)
AT_3107	Transferred to profit or loss (flow)
AT_3125	Transfers among components of Equity (flow)
AT_3094	Transfers between allowances (flow)
AT_1744	Transitional computable amount
AT_4217	Transitional own funds, applicable percentage
AT_2981	Type of retention applied
AT_3100	Unrealised gains and losses (flow)

Dimension Name	
Member Code	Member Name
AT_2943	Unsettled transactions at settlement price
AT_3140	Unused amounts reversed during the period (flow)
AT_3106	Valuation gains and losses taken to equity (flow)
AT_4026	Value adjustments and provision associated with the original exposure (CR SA)
AT_4052	Value adjustments and provision associated with the original exposure (CR SEC SA)
AT_2994	Value adjustments and provisions (CR SEC Details)
AT_2845	Value adjustments due to the requirements for prudent valuation
AT_3096	Value adjustments recorded directly to the income statement (flow)
AT_4088	Value used for MKR purpose, gross (MKR SA COM)
AT_4098	Value used for MKR purpose, gross (MKR SA CTP)
AT_4099	Value used for MKR purpose, gross (MKR SA EQU)
AT_4121	Value used for MKR purpose, gross (MKR SA FX)
AT_4109	Value used for MKR purpose, gross (MKR SA SEC)
AT_4113	Value used for MKR purpose, gross (MKR SA TDI)
AT_4089	Value used for MKR purpose, net (MKR SA COM)
AT_4096	Value used for MKR purpose, net (MKR SA CTP)
AT_4100	Value used for MKR purpose, net (MKR SA EQU)
AT_4122	Value used for MKR purpose, net (MKR SA FX)
AT_4107	Value used for MKR purpose, net (MKR SA SEC)
AT_4114	Value used for MKR purpose, net (MKR SA TDI)
AT_4112	Value used for MKR purpose, net, weighted after cap (MKR SA CTP)
AT_4111	Value used for MKR purpose, net, weighted after cap (MKR SA SEC)
AT_4095	Value used for MKR purpose, net, weighted before cap (MKR SA CTP)
AT_4106	Value used for MKR purpose, net, weighted before cap (MKR SA SEC)
AT_4090	Value used for MKR purpose, subject to capital charge (MKR SA COM)
AT_4101	Value used for MKR purpose, subject to capital charge (MKR SA EQU)
AT_4123	Value used for MKR purpose, subject to capital charge (MKR SA FX)

Dimension Name	
Member Code	Member Name
AT_4115	Value used for MKR purpose, subject to capital charge (MKR SA TDI)
AT_4097	Value used for MKR purpose, to be deducted from own funds (MKR SA CTP)
AT_4108	Value used for MKR purpose, to be deducted from own funds (MKR SA SEC)
AT_2865	Waived amount
AT_4218	Write offs
Approach	
AP_4130	Advanced IRB Approach - Exposures other than equities and securitisations
AP_2787	CR Advanced IRB Approach
AP_2788	CR Foundation IRB Approach
AP_2789	CR IRB Approach
AP_2690	CR Method for IRB - Equity - Internal models approach
AP_1920	CR SA - Securitisation exposures
AP_3354	CVA Advanced method
AP_3355	CVA Standardised method
AP_3353	CVA Total method
AP_4131	Foundation IRB Approach - Exposures other than equities and securitisations
AP_4129	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 Approach for general risk
AP_2294	MKR EQU Approach for specific risk
AP_2677	MKR FX Additional requirements for options
AP_2676	MKR FX approach
AP_2214	MKR IM approaches

Dimension Name	
Member Code	Member Name
AP_3350	MKR SA
AP_3349	MKR SA and MKR IM
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_2039	Operational risk AMA
AP_2031	Operational risk ASA
AP_2029	Operational risk ASA, TSA
AP_2028	Operational risk BIA
AP_3352	Operational risk BIA, ASA, STA, AMA
AP_2030	Operational risk TSA
AP_4189	Original Exposure Method
AP_4126	Standardised Approach
AP_4127	Standardised Approach - Exposures other than securitisations
AP_2680	Standardised Approach for CR
AP_2202	Standardised Approach for MKR COM
AP_2292	Standardised Approach for MKR EQU
AP_3348	Standardised Approach, IRB Approach
AP_3351	Standardised approaches for MKR TDI
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

Dimension Name	
Member Code	Member Name
PR_2307	End fiscal year T-1
PR_2308	End fiscal year T-2
Base	
BAS_3068	Assets
BAS_3070	Equity
BAS_3073	Expenses
BAS_2867	Exposures
BAS_3072	Income
BAS_3074	Income or expenses
BAS_3069	Liabilities
BAS_3071	Liabilities and Equity
BAS_2851	Memorandum items
BAS_3082	Off balance sheet items
BAS_2833	Own funds
Business line	
TA_2027	Agency services
TA_4011	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
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

Dimension Name	
Member Code	Member Name
COI_1667	Instruments with a call or an incentive to redeem
COI_1666	Instruments without a call or an incentive to redeem
Condition of the pledge of collateral received	
CG_4490	All Pledges
CG_1436	Permitted to sell or repledge in the absence of default by the owner of collateral
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%
PCT_1765	50%
Counterparty	
CT_1166	Central banks
CT_4232	Central governments or central banks
CT_1162	Corporates
CT_1255	Counterparties other than financial corporations
CT_4233	Counterparties other than SME
CT_1160	Credit institutions
CT_1756	Default funds
CT_3360	Default funds of complying CCPs
CT_3361	Default funds of non-complying CCPs
CT_1161	Financial corporations. Other than credit institutions

Dimension Name	
Member Code	Member Name
CT_1159	General governments
CT_1227	Households
CT_1175	Households. Retail
CT_4234	Institutions
CT_4235	International Organisations
CT_1836	Large regulated financial entities and unregulated financial entities
CT_4236	Multilateral Development Banks
CT_1165	Non-financial corporations
CT_1172	Non-financial corporations. Corporates
CT_4237	Public sector entities
CT_4238	Regional governments or local authorities
CT_1167	Retail
CT_4007	Securitisation Special Purpose Entities
CT_4182	SME
Counterparty (large regulated financial entities)	
CT_1836	Large regulated financial entities and unregulated financial entities
Country of the market	
GA_4254	AUSTRIA
GA_4261	BELGIUM
Country where the exposure is generated	
GA_1263	Key dimension
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 Approach for real estate)

Dimension Name	
Member Code	Member Name
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 other than credit derivatives - LGD adjustment effect
CP_1757	Guarantees other than credit derivatives - 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
CP_1881	With credit protection
Eligibility for own funds of the main category	
COF_1022	All assets
COF_1088	All equity
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

Dimension Name	
Member Code	Member Name
COF_1523	Equity instruments issued. Capital
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
COF_1086	Profit or loss
Entity code	
TD_3400	Key
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
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)
CQS_1931	CQS 4 (SA)
CQS_1960	CQS 5 (IRB)

Dimension Name	
Member Code	Member Name
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
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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)
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

Impairment status

Dimension Name	
Member Code	Member Name
IM_1233	Defaulted
IM_1866	Defaulted exposures
IM_1178	Impaired
IM_1858	Non defaulted
IM_1177	Non-impaired
IM_1190	Past due
IM_1192	Written-off
Location of the activities	
GA_1337	Domestic
GA_1263	Key dimension
GA_1345	Non-domestic
Main category	
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_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

Dimension Name	
Member Code	Member Name
MC_2338	Accumulated other comprehensive income. Tangible assets
MC_1562	Adjustments to CET1 due to prudential filters
MC_1112	Administrative expenses
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_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,
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_1648	Capital conservation buffer
MC_1004	Cash on hand
MC_1003	Cash on hand, Equity instruments, Debt securities, Loans and advances
MC_1552	CET1 Capital Items
MC_1618	CET1 Capital Items, AT1 Capital Items
MC_4491	Changes in AT1 capital due to Art 443a CRR
MC_4492	Changes in AT1 capital due to Art 443b CRR
MC_4493	Changes in CET1 capital due to Art 443a CRR

Dimension Name	
Member Code	Member Name
MC_4494	Changes in CET1 capital due to Art 443b CRR
MC_4495	Changes in T2 capital due to Art 443a CRR
MC_4496	Changes in T2 capital due to Art 443b CRR
MC_2082	CIUs
MC_1435	Collateral received
MC_1722	Combined buffer
MC_1583	Contractual obligation to purchase
MC_1556	Contractual obligation to purchase equity instruments issued
MC_2328	CTP positions hedging n-th to default credit derivatives
MC_2327	CTP positions hedging securitisation positions
MC_4008	Cumulative gains and losses due to changes in own credit risk on fair valued liabilities
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
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

Dimension Name	
Member Code	Member Name
MC_1574	Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences
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_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
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_3379	Derivatives which can be subject to EQU market risk requirements
MC_3396	Derivatives which can be subject to TDI market risk
MC_3373	Derivatives which can be subject to TDI market risk requirements

Dimension Name	
Member Code	Member Name
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_4497	Derivatives, Securities financial transactions
MC_1043	Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities
MC_1248	Derivatives. Credit default swaps
MC_1249	Derivatives. Credit spread options
MC_1246	Derivatives. Options
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_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_2644	Equity exposures and equivalents to the effects of CR
MC_1009	Equity instruments
MC_4498	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

Dimension Name	
Member Code	Member Name
MC_1589	Equity instruments issued. Capital instruments other than Capital. Paid up, Debt securities issued, Deposits
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
MC_1076	Equity instruments issued. Equity component of compound financial instruments
MC_4581	Equity instruments issued. Other than Ownership instruments, 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_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_1569	Equity instruments, indirect holdings of equity instruments, synthetic 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_1570	Excess of deduction, AT1
MC_1587	Excess of deduction, AT1 (Deducted CET1)
MC_1586	Excess of deduction, T2
MC_1592	Excess of deduction, T2 (Deducted AT1)
MC_1575	Excess over the 15% own funds deduction threshold
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_1108	Fee and commission
MC_1231	Financial guarantees given
MC_1236	Financial guarantees received

Dimension Name	
Member Code	Member Name
MC_3397	Financial instruments other than derivatives which can be subject to TDI market risk
MC_3343	Financial instruments which can be subject to COM market risk requirements
MC_3391	Financial instruments which can be subject to COM market risk requirements - Agricultural products (softs) underlying
MC_3390	Financial instruments which can be subject to COM market risk requirements - Base metals underlying
MC_3393	Financial instruments which can be subject to COM market risk requirements - Energy products (oil, gas) underlying
MC_3392	Financial instruments which can be subject to COM market risk requirements - Other than precious metals, base metals, agricultural products (softs) underlying
MC_3389	Financial instruments which can be subject to COM market risk requirements - Precious metals except gold underlying
MC_3341	Financial instruments which can be subject to EQU market risk requirements
MC_3381	Financial instruments which can be subject to EQU market risk requirements other than exchange traded stock-index futures broadly diversified
MC_3342	Financial instruments which can be subject to FX market risk requirements
MC_3385	Financial instruments which can be subject to FX market risk requirements - Currency and gold Options
MC_3388	Financial instruments which can be subject to FX market risk requirements - Derivatives
MC_3384	Financial instruments which can be subject to FX market risk requirements - Gold and derivatives related to gold
MC_3383	Financial instruments which can be subject to FX market risk requirements - Instruments other than gold and derivatives related to gold
MC_3387	Financial instruments which can be subject to FX market risk requirements - Off-balance sheet financial instruments
MC_3386	Financial instruments which can be subject to FX market risk requirements - On-balance sheet financial instruments excluding derivatives
MC_3398	Financial instruments which can be subject to FX market risk requirements - On-balance sheet items other than derivatives
MC_3339	Financial instruments which can be subject to market risk requirements
MC_3399	Financial instruments which can be subject to TDI and EQU market risk requirements
MC_3395	Financial instruments which can be subject to TDI market risk
MC_3340	Financial instruments which can be subject to TDI market risk requirements and CIUs
MC_1558	Funds for general banking risks
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_1015	Goodwill

Dimension Name	
Member Code	Member Name
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_1554	Indirect holdings of own instruments
MC_2161	Instruments in the CTP
MC_1584	Instruments issued by subsidiaries that are given recognition in own funds
MC_3332	Instruments subject to capital requirements
MC_1848	Instruments subject to credit risk
MC_3336	Instruments subject to credit risk and non credit-obligation assets
MC_3333	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
MC_2812	Instruments subject to Large exposures regime
MC_3338	Instruments subject to requirements for exposures to a CCP
MC_3335	Instruments subject to securitisation credit risk treatment
MC_3369	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
MC_3370	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
MC_3368	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
MC_3371	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisations C
MC_3367	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
MC_3372	Instruments which can be subject to TDI market risk requirements
MC_3375	Instruments which can be subject to TDI market risk requirements excluding instruments which can be subject to securitisation credit risk treatment
MC_3376	Instruments which can be subject to TDI market risk requirements excluding securitisation instruments
MC_3374	Instruments which can be subject to TDI market risk requirements other than derivatives
MC_1014	Intangible assets
MC_1016	Intangible assets other than Goodwill
MC_1105	Interest
MC_1087	Interim dividends

Dimension Name	
Member Code	Member Name
MC_3164	Investee
MC_1626	IRB excess (+) or shortfall (-) of credit risk adjustments, additional value adjustments and other own funds reductions 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_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
MC_1230	Loan 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_4499	Loans and advances. Term loans. Credit card debt
MC_1204	Loans and advances. Term loans. Finance leases
MC_1202	Loans and advances. Term loans. Other than Trade receivables, Credit card debt, 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_1350	Losses
MC_3345	Main categories that generate fixed overheads
MC_2279	Main categories that generate operational risk under AMA
MC_2274	Main categories that generate operational risk under BIA, ASA and TSA
MC_3344	Main categories that generate operational risk under BIA, ASA, TSA and AMA
MC_2770	Main category
MC_1117	Negative goodwill
MC_3337	Non credit-obligation assets
MC_2164	N-th to default credit derivatives
MC_3377	Nth to default credit derivatives which can be subject to TDI market risk requirements

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
MC_3365	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
MC_4004	Off balance sheet instruments
MC_2724	Off-balance sheet exposures subject to credit risk
MC_3334	On and off-balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
MC_3364	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
MC_2782	Operational losses
MC_3382	Options which can be subject to EQU market risk requirements
MC_3378	Options which can be subject to TDI market risk requirements
MC_3394	Options which can be subject to COM market risk requirements
MC_3346	OTC Derivative instruments, Securities financing transactions
MC_1731	Other and transitional risk exposures
MC_3380	Other assets and liabilities which can be subject to EQU market risk requirements
MC_1232	Other Commitments given
MC_1237	Other Commitments Received
MC_1367	Other financial liabilities
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_1085	Own equity instruments issued
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, indirect holdings of own instruments, synthetic holdings of own instruments
MC_1551	Own funds Items

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
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_2455	Profit or loss from continuing operations
MC_2459	Profit or loss from discontinued operations
MC_1401	Profit or loss other comprehensive income
MC_1405	Profit or loss, Profit or loss other comprehensive income
MC_1049	Provisions
MC_1470	Provisions. Employee benefits. Other than pension and other post-employment defined benefit obligations
MC_1469	Provisions. Employee benefits. Pension and other post-employment defined benefit obligations
MC_2719	Provisions. Off-balance sheet items subject to credit risk
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_1052	Provisions. Restructuring
MC_2020	Relevant indicator OPR
MC_1730	Relevant indicator OPR, Debt instruments
MC_1557	Reserves other than Share premium, Accumulated other comprehensive income, Retained earnings
MC_1080	Retained earnings
MC_2766	Retained earnings, Revaluation reserves, Fair value reserves, Other reserves, First consolidation differences
MC_1081	Revaluation reserves
MC_1485	Right to reimbursement of the expenditure required to settle a defined benefit obligation
MC_4501	Securities financing transactions
MC_2409	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
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_2974	Securitisation

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
MC_2993	Securitisation debt instruments
MC_1982	Securitisation positions
MC_1995	Securitisation positions Off-balance sheet & derivatives
MC_1994	Securitisation positions On-balance sheet
MC_1986	Securitised exposures
MC_1991	Securitised exposures Off-balance sheet & derivatives
MC_1990	Securitised exposures On-balance sheet
MC_1118	Share of profit or loss
MC_1073	Share premium
MC_1044	Short positions
MC_1723	Specific countercyclical capital buffer
MC_4502	Synthetic holdings of Equity instruments
MC_4503	Synthetic holdings of Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits
MC_4504	Systemic risk buffer
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_2721	Tax liabilities
MC_1403	Tax other comprehensive income
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_1657	Transitional adjustments. Additional filters and deductions
MC_1559	Transitional adjustments. Due to grandfathered Capital instruments
MC_1663	Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid

<i>Dimension Name</i>	
<i>Member Code</i>	<i>Member Name</i>
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
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	
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_2827	True
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

Dimension Name	
Member Code	Member Name
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
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_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_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

Dimension Name	
Member Code	Member Name
MC_2719	Provisions. Off-balance sheet items subject to credit risk
MC_2722	Provisions. Other than Off-balance sheet items subject to credit risk
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
Methods to determine risk weights	
AP_4183	1250% for positions not subject to any method
AP_1854	CR IRB - PD, LGD and M approach, dilution risk
AP_1850	CR IRB - PD, LGD and M approach, excluding dilution risk
AP_1852	CR IRB Alternative treatment for exposures secured by real estate
AP_2789	CR IRB Approach
AP_2664	CR IRB Methods to calculate risk weights for securitisation exposures
AP_1853	CR IRB Risk weighted exposure amounts calculated using RW, other
AP_2665	CR IRB SEC - 1250% for positions not subject to any method
AP_2319	CR IRB SEC Internal Assessment Approach
AP_1953	CR IRB SEC Look-Through Approach
AP_1951	CR IRB SEC Ratings Based Method
AP_1952	CR IRB SEC Supervisory formula method
AP_1851	CR IRB Specialized lending slotting criteria
AP_2690	CR Method for IRB - Equity - Internal models approach
AP_2688	CR Method for IRB - Equity - PD/LGD approach

Dimension Name	
Member Code	Member Name
AP_2689	CR Method for IRB - Equity - Simple Risk Weight approach
AP_2662	CR SA SEC - 1250% for positions not subject to any method
AP_2315	CR SA SEC Internal Assessment Approach
AP_1922	CR SA SEC Look-Through Approach
AP_2314	CR SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme
AP_1921	CR SA SEC Ratings Based Method
AP_4184	Internal Assessment Approach
AP_4185	Look-Through-Approach
AP_4188	Methods using external ratings
AP_4128	Standardised Approach - Securitisation exposures
AP_2680	Standardised Approach for CR

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
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

Dimension Name	
Member Code	Member Name
NAC_1290	Q - Human health services and social work activities
NAC_1291	R - Arts, entertainment and recreation
NAC_1292	S - Other services
Positions in the instrument	
PI_2331	Long position
PI_2333	Matched position
PI_3295	Not applicable/All positions
PI_2332	Short position
Prudential portfolio	
PL_2182	Banking and trading book
PL_1272	Banking book
PL_1888	Trading book
Purpose	
PU_1212	Consumer credit
PU_4573	Lending for house purchase
PU_1262	Purposes other than consumer credit
Related parties/Relationships	
RP_1310	Associates
RP_1608	Financial sector entities where the institution does not have a significant investment
RP_1609	Financial sector entities where the institution has a significant investment
RP_1606	Financial sector entities with which the institution has reciprocal cross holdings
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_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

Dimension Name	
Member Code	Member Name
RP_4574	Relevant entities where the institution does not have a significant investment
RP_4575	Relevant entities where the institution does not have a significant investment and relevant entities where the institution has a significant investment
RP_4576	Relevant entities where the institution has a significant investment
RP_1308	Subsidiaries
RP_1348	Unconsolidated structured entities in which the reporting institution has interests
RP_1607	Undertakings where the institution has a qualifying holding
Residence of counterparty	
GA_1263	Key dimension
Residual maturity	
TI_1859	≥ 2,5 years
Risk weights	
PCT_1763	0%
PCT_2085	0,2%
PCT_2102	0,25%
PCT_2101	0,25%, 1%, 1,60%
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%

Dimension Name	
Member Code	Member Name
PCT_1772	150%
PCT_2263	190%
PCT_1767	2%
PCT_2091	2,25%
PCT_2093	2,75%
PCT_2123	20 - 35%
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%

Dimension Name	
Member Code	Member Name
PCT_1771	75%
PCT_2132	750%
PCT_2099	8%
PCT_2133	850%
PCT_1855	90%
PCT_1775	Risk weights other for CR SA
PCT_2159	Risk weights other for MKR SA CTP
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_2014	SINT MAARTEN (DUTCH PART)
ST_2016	SWAZILAND
ST_2015	SYRIAN ARAB REPUBLIC
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

Dimension Name	
Member Code	Member Name
TI_1890	5-15 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_2826	False
BT_2827	True
Transitional Eligibility in Own Funds	
COF_1603	AT1 Capital
COF_1602	CET1 Capital
COF_1653	T1 Capital
COF_1604	T2 Capital
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
TA_4011	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 administrative services for collective investment
TA_1382	Clearing and settlement
TA_1383	Custody
TA_1384	Custody. Collective investment
TA_4579	Custody. Customers other than Institutional customers
TA_1461	Custody. Entrusted to other entities
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

Dimension Name	
Member Code	Member Name
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
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_4011	Asset management
TA_4007	Securitisation Special Purpose Entities
Type of allowance	
IM_1320	All allowances
IM_2444	Collective allowances for incurred but not reported losses
IM_1184	Specific allowances. Collectively assessed financial assets
IM_1183	Specific allowances. Individually assessed financial assets
Type of credit protection	
CP_2819	Mortgages on commercial immovable property
CP_1811	Mortgages on residential property
CP_4230	Secured by mortgages on immovable property
CP_4231	Secured by real estate property
Type of market	
MA_1253	Organised market
MA_1252	OTC
MA_1532	Published price quotations

Dimension Name	
Member Code	Member Name
Type of obligation with collateral given	
MC_1062	All liabilities
MC_4490	All Pledges
MC_1446	Contingent liabilities
MC_4500	Repurchase agreements
MC_4506	Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent of the institution's continuing involvement. Securitizations
MC_4507	Transferred. Entirely derecognised
MC_4508	Transferred. Entirely recognised
MC_4509	Transferred. Entirely recognized. Repurchase agreements
MC_4510	Transferred. Entirely recognized. Securitizations
MC_4511	Transferred. Recognized to the extent of the institution's continuing involvement
MC_4512	Transferred. Transfers of contractual rights
Type of risk	
RT_2740	Commodity risk
RT_1779	Counterparty credit risk
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_1737	Credit; counterparty credit; dilution risks, free deliveries and settlement/delivery risk
RT_3356	CVA risk
RT_1847	Dilution risk
RT_2370	Equity risk
RT_2739	Foreign exchange risk
RT_2738	Interest rate risk
RT_4577	Large exposures risk
RT_2231	MKR

Dimension Name	
Member Code	Member Name
RT_2201	MKR COM risk
RT_2168	MKR EQU General risk
RT_2167	MKR EQU risk
RT_2169	MKR EQU Specific risk
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_4009	Other 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

Dimension Name	
Member Code	Member Name
MC_1937	Revolving securitisations with early amortisation
MC_1968	Securitisation A
MC_1969	Securitisation B
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_1613	Securitisation, Re-Securitisation
UES_2145	Trade receivables
UES_2691	Underlying positions others than securitisation positions
Use of allocation mechanism	
BT_2827	True
Use of external ratings	
ER_1925	Direct issue credit assessment
ER_1926	Direct issue long-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