CRD IV Data Point Model

Domains and Dimensions

DomainName	DimensionName	# Members
Amount type		
	Amount type	286
	Type of allowance	8
Approach		
	Approach	33
	Methods to determine risk weights	26
Base		
	Base	11
Boolean Total		
	Controlling and non-controlling owners	2
	Hybrid instruments	1
	Subject to operating lease (reporting entity lessor)	1
	Subordinated	1
	To be reclassified to profit or loss	2
Callability of the instruments		
	Callability of the instruments	5
Collateral/Guarantees		
	Condition of the pledge of collateral given	9
	Condition of the pledge of collateral received	5
Computability in own funds		
	Deducted from own funds	1
	Eligibility for own funds of the main category	11
	Transitional Eligibility in Own Funds	5
Counterparty		
	Counterparty	23
	Counterparty (large regulated financial entities)	1
Credit protection		
	CRM Effects/Collateral	22
	Type of credit protection	3
Credit Quality steps		
	Exposures by Credit Quality steps at inception	17
	Exposures by Credit Quality steps at reporting date	17
Currency		
	Currency of the exposure	4
Event Type		
	Event Type	7
Exposure classes		
	Exposure class	29
	Items associated with a particular high risk	1

DomainName	DimensionName	# Members
External ratings		
	Use of external ratings	7
Geographical area		
	Country of the market	1
	Country where the exposure is generated	2
	Country where the requirement is applicable	18
	Location of the activities	2
	Residence of counterparty	6
Impairment status		
	Impairment status	8
Main category		
	Collateral/Guarantee received	16
	Derivatives Purchased/Sold	1
	Main category	477
	Main category of the Defined benefit plan assets	4
	Main Category of the transferred financial asset to which the liability is associated to	5
	Main Category provided of Investee	3
	Main category that generates income or expenses	42
	Main category that generates the deferred tax liability	3
	Main Category underlying	3
	Type of obligation with collateral given	2
	Type of securitisation	7
NACE Code		
	NACE code counterparty	20
Percentages		
	Conversion factors for off-balance sheet items	7
	Loan to Value	1
	Risk weights	57
Percentages (Typed)		
	PD assigned to the obligor grade or pool	2
Period		
	Attribute: Reference date	6
Portfolio		
	Accounting portfolio	67
	Accounting portfolio of the transferred financial asset to which the liability is associated to	11
	Prudential portfolio	3
Positions in the instrument		
	Positions in the instrument	35
Purpose		

DomainName	*DimensionName*	*# Members*
	Purpose	2
Related parties/Relationships		
	Related parties/Relationships	21
Risk transfer treatment		
	Type of risk transfer	2
Role in the securitisation process		
	Role in the securitisation process	5
Securitization tranches		
	Securitisation structure	3
Size		
	Size of the counterparty	1
Time interval		
	Residual maturity	9
	Time from the due time for settlement	5
	Time past due	6
	Time past from due second contractual payment or delivery leg (free deliveries)	1
Type of activity		
	Business line	9
	Type of activity	27
	Type of activity of Related parties/Relationships	3
Type of market		
	Fair value hierarchy	3
	Type of market	4
Type of risk		
	Type of risk	33
Typed Dimensions		
	Code of the securitisation	2
	Entity code	2
	Name of Holding entity	1
	Name of Investee	2
	Security code	1
Underlying exposures in securitisations		
	Type of underlying	13
Use of allocation mechanism		
	Use of allocation mechanism	1