



## **CRD IV Data Point Model**

### Table Statistics

Framework	Template	Table Name	Table Code	Closed Multi Sheet	Open Multi Sheet	Open Tabular	Data Cells	Grey Cells	Dimensions
COREP	CA 1	Capital Adequacy - Own funds definition	CA 1				97		13
	CA 2	Capital Adequacy - Risk Exposure Amounts	CA 2				74		
	CA 3	Capital Adequacy - Ratios	CA 3				6		3
	CA 4	Capital Adequacy - Memorandum Items	CA 4				76	8	6
	CA 5.01	Capital Adequacy - Transitional provions: Summary	CA 5.01				36	6	4
	CA 5.02	Capital Adequacy - Transitional provions: Grandfathered instruments constituting State aid	CA 5.02				3		4
	CA 5.03	Capital Adequacy - Transitional provions: Grandfathered instruments not constituting State aid	CA 5.03				30	60	6
	CA 5.04	Capital Adequacy - Transitional provions: Recognition in consolidated Common Equity Tier 1 capital of instruments and items that do not qualify as minority interests	CA 5.04				7	8	4
	CA 5.05	Capital Adequacy - Transitional provions: Recognition in consolidated own funds of minority interests and qualifying Additional Tier 1 and Tier 2 capital	CA 5.05a				9		4
		Capital Adequacy - Transitional provions: Recognition in consolidated own funds of minority interests and qualifying Additional Tier 1 and Tier 2 capital-Adjustments	CA 5.05b				3		5
	CA 5.06	Capital Adequacy - Transitional provions: Adjustments to unrealised losses and gains measured at fair value	CA 5.06				9	3	4
	CA 5.07	Capital Adequacy - Transitional provions: Adjustments to deductions due to losses for the current financial year	CA 5.07a				15		4
		Capital Adequacy - Transitional provions: Adjustments to deductions from CET1 items (excluding losses for the current year and 10% and 15% thresholds)	CA 5.07b				153		6
	CA 5.08	Capital Adequacy - Transitional provions: Adjustments to deductions from CET1 items included in 10% and 15% thresholds. Totals	CA 5.08a				20		4
		Capital Adequacy - Transitional provions: Adjustments to deductions from CET1 items included in 10% and 15% thresholds. Deferred tax assets	CA 5.08b				10		4
		Capital Adequacy - Transitional provions: Adjustments to deductions from CET1 items included in 10% and 15% thresholds. CET1 instruments of relevant entities where the institution has a significant investment	CA 5.08c				36		6
	CA 5.09	Capital Adequacy - Transitional provions: Adjustments to deductions from AT1 items	CA 5.09				57	96	6

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COREP	CA 5.10	Capital Adequacy - Transitional provions: Adjustments to deductions from T2 items	CA 5.10				57	96	6
	CA 5.11	Capital Adequacy - Transitional provions: Additional filters and deductions	CA 5.11				612		5
	CR EQU IRB 1	Credit risk: Equity - IRB approaches to capital requirements - TOTAL	CR EQU IRB 1				51	48	11
	CR EQU IRB 2	Credit risk: Equity - IRB approaches to capital requirements - Breakdown of total exposures under the PD/LGD Approach by obligor grades	CR EQU IRB 2			X	6		8
	CR IP Losses	Exposures and losses from lending collateralised immovable property	CR IP Losses				22		8
	CR IRB 1	Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL	CR IRB 1a	X			5831	10081	14
		Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risk and off balance sheet	CR IRB 1b	X			765	306	13
	CR IRB 2	Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - Breakdown of exposures assigned to obligor grades or pools by country	CR IRB 2	X		X	119		8
	CR IRB 3	Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - Breakdown of exposures assigned to obligor grades or pools by obligor grades	CR IRB 3	X		X	510	153	10
	CR IRB GB	Geographical breakdown of exposures subject to credit risk (IRB approach)	CR IRB GB		X		69	23	11
	CR SA Details	Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - DETAILS	CR SA Details a	X			1728	2976	13
		Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - DETAILS - Of which: Arising from Counterparty Credit Risk	CR SA Details b	X			140	20	10
	CR SA Total	Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - TOTAL	CR SA Total a				1459	2246	14
		Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Of which: Arising from Counterparty Credit Risk	CR SA Total b				56	4	12
	CR SEC Details	Detailed information on securitisations	CR SEC Details				44	12	8
	CR SEC IRB	Credit risk: Securitisations - IRB Approach to own funds requirements	CR SEC IRB				2484	1268	18
	CR SEC SA	Credit risk: Securitisations - Standardised Approach to own funds requirements	CR SEC SA				897	573	18

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COREP	CR SETT	Settlement/Delivery risk	CR SETT				38	10	6
	GS	Group Solvency	GS			X	34	4	7
	LE	Large exposures in the non-trading and trading book	LE 1			X	37	12	7
	LE 2		LE 2				37	12	8
	LE limits	LE limits	LE limits				3		3
	MKR IM 1	Market risk: Internal models - Total	MKR IM 1				72	365	7
	MKR IM 2	Market risk: Internal models - Currency details	MKR IM 2			X	19	5	6
	MKR SA COM	Market risk: Standardised Approachfor position risk in commodities	MKR SA COM				58	52	7
	MKR SA CTP	Market risk: Standardised Approachfor specific risk in the correlation trading portfolio	MKR SA CTP				524	288	11
	MKR SA EQU	Market risk: Standardised Approachfor position risk in equities	MKR SA EQU		X		33	66	8
	MKR SA FX 1	Market risk: Standardised approaches for foreign exchange risk - Total	MKR SA FX 1				39	69	8
	MKR SA FX 2	Market risk: Standardised approaches for foreign exchange risk - Currency details	MKR SA FX 2			X	10	3	6
	MKR SA SEC	Market risk: Standardised Approachfor specific risk in securitisations	MKR SA SEC				604	1046	12
	MKR SA TDI	Market risk: Standardised Approachfor traded debt instruments	MKR SA TDI		X		140	289	10
	OPR	Operational risk - Excluding AMA		OPR 1				43	53
Operational risk - AMA			OPR 2				10		7
OPR Details		Operational risks: Gross losses by business lines and event types in the last year	OPR Details 1				320	80	5

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COREP	OPR Details	Operational risks: Thresholds applied in data collections	OPR Details 2				20	20	4
FINREP	FT 01.01	Balance Sheet Statement / Assets	FT 01.01				59		4
	FT 01.02	Balance Sheet Statement / Liabilities	FT 01.02				41		4
	FT 01.03	Balance Sheet Statement / Equity	FT 01.03				42		4
	FT 02.00	Income Statement	FT 02.00				75		6
	FT 03.01	Demand deposits and cash equivalents	FT 03.01				15		5
	FT 03.02	Financial assets held for trading	FT 03.02				31	5	5
	FT 03.03	Trading financial assets	FT 03.03				31	5	5
	FT 03.04	Financial assets designated at fair value through profit or loss	FT 03.04				37	5	5
	FT 03.05	Available-for-sale financial assets	FT 03.05				76		6
	FT 03.06	Non-trading non-derivative financial assets measured at fair value through profit or loss	FT 03.06				33	5	6
	FT 03.07	Non-trading non-derivative financial assets measured at fair value to equity	FT 03.07				33	5	6
	FT 03.08	Loans and receivables and held-to-maturity investments	FT 03.08				138		7
	FT 03.09	Non-trading debt instruments measured at a cost-based method	FT 03.09				80		7
	FT 03.10	Other non-trading non-derivative financial assets	FT 03.10				19		6
	FT 04.01	Financial assets subject to impairment that are past due or impaired	FT 04.01				380	116	10
FT 04.02	Financial assets non-subject to impairment that are past due	FT 04.02				48	16	7	

Framework	Template	Table Name	Table Code	Closed Multi Sheet	Open Multi Sheet	Open Tabular	Data Cells	Grey Cells	Dimensions
FINREP	FT 05.00	Financial liabilities by product and by counterparty	FT 05.00.a				210	150	6
			FT 05.00.b				5	1	4
	FT 06.01	Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given	FT 06.01				24		5
	FT 06.02	Loan commitments, financial guarantees and other commitments received	FT 06.02				21		4
	FT 07.00	Derivatives held for trading	FT 07.00				96	96	8
	FT 08.00	Derivatives - Hedge accounting	FT 08.00				160	158	8
	FT 09.00	Breakdown of Loans and advances by product	FT 09.00				75	13	6
	FT 10.01	Geographical breakdown of financial exposures subject to credit risk by residence of the counterparty	FT 10.01		X		181	35	9
	FT 10.02	Breakdown of loans and advances to non-financial corporations by NACE codes	FT 10.02		X		42	21	6
	FT 10.03	Geographical breakdown of debt securities held from general governments by residence of the counterparty	FT 10.03		X		54		7
	FT 11.01	Impairment on financial and non-financial assets (a)	FT 11.01.a				31	37	7
		Impairment on financial and non-financial assets (b)	FT 11.01.b				11		5
	FT 11.02	Movements in allowances for credit losses and impairment of equity instruments	FT 11.02				511	20	7
	FT 12.00	Financial assets pledged as collateral: derecognition and financial liabilities associated with transferred financial assets (a)	FT 12.00.a				230	150	5
		Financial assets pledged as collateral: derecognition and financial liabilities associated with transferred financial assets (b)	FT 12.00.b				152	76	6
	FT 13.00	Fair value hierarchy: financial instruments at fair value	FT 13.00				185	112	5
	FT 14.01	Geographical breakdown of assets by residence of the counterparty	FT 14.01				164		5

Framework	Template	Table Name	Table Code	Closed Multi Sheet	Open Multi Sheet	Open Tabular	Data Cells	Grey Cells	Dimensions
FINREP	FT 14.02	Geographical breakdown of liabilities by residence of the counterparty	FT 14.02				104		5
	FT 14.03	Geographical breakdown of main income statement items by residence of the counterparty	FT 14.03		X		6		5
	FT 14.04	Geographical breakdown of assets by location of the activities	FT 14.04				106		5
	FT 14.05	Geographical breakdown of liabilities by location of the activities	FT 14.05				66		5
	FT 14.06	Geographical breakdown of main income statement items by location of the activities	FT 14.06				62		6
	FT 15.00	Off-balance sheet activities: Interests in unconsolidated structured entities (a)	FT 15.00.a				7		4
		Off-balance sheet activities: Interests in unconsolidated structured entities (b)	FT 15.00.b				33		6
	FT 16.00	Related parties: amounts payable to and amounts receivable from	FT 16.00				70		5
	FT 17.01	Interest income and expenses by instrument and counterparty	FT 17.01.a				30	26	6
			FT 17.01.b				2		4
	FT 17.02	Realised gains and losses on financial assets and liabilities not measured at fair value through profit or loss by instrument	FT 17.02				18		5
	FT 17.03	Gains and losses on financial assets and liabilities held for trading by instrument	FT 17.03				9		5
	FT 17.04	Gains and losses on financial assets and liabilities held for trading by risk	FT 17.04				7		5
	FT 17.05	Gains and losses on financial assets and liabilities designated at fair value through profit or loss by instrument (a)	FT 17.05.a				21		5
		Gains and losses on financial assets and liabilities designated at fair value through profit or loss by instrument (b)	FT 17.05.b				7		4
	FT 17.06	Gains and losses from hedge accounting	FT 17.06				10		3
	FT 18.00	Fee and commission income and expenses by activity	FT 18.00				30		5

Framework	Template	Table Name	Table Code	Closed Multi Sheet	Open Multi Sheet	Open Tabular	Data Cells	Grey Cells	Dimensions
FINREP	FT 19.00	Statement of comprehensive income	FT 19.00				34	2	7
	FT 20.01	Statement of changes in equity	FT 20.01				153	99	5
	FT 20.02	Capital by counterparty	FT 20.02				7		4
	FT 21.01	Breakdown of loans and advances by collateral and guarantees	FT 21.01				30	12	5
	FT 21.02	Financial Assets designated at fair value through profit or loss: mitigation of credit risk with credit derivatives	FT 21.02				12		4
	FT 21.03	Collateral held when the reporting institution is permitted to sell or repledge in the absence of default by the owner of collateral	FT 21.03				25		5
	FT 21.04	Collateral obtained by taking possession during the period	FT 21.04				7		4
	FT 21.05	Foreclosure [tangible assets] accumulated	FT 21.05				1		3
	FT 22.01	Financial assets pledged as collateral for liabilities and contingent liabilities	FT 22.01				2		5
	FT 22.02	Financial assets pledged as non-cash collateral for which the transferre has the right to sell or repledge in the absence of default by the reporting institution	FT 22.02				5		5
	FT 23.01	Fair value hierarchy: financial instruments at amortised cost	FT 23.01				40	20	5
	FT 23.02	Use of the Fair Value Option	FT 23.02				23	7	4
		Hybrid financial instruments not designated at fair value through profit or loss	FT 23.03				11	1	5
	FT 24.00	Off-balance sheet activities: asset management, custody and other service functions (a)	FT 24.00				39	12	5
	FT 25.01	Tangible and intangible assets: carrying amount	FT 25.01				9		4
	FT 25.02	Tangible and intangible assets: assets subject to operating lease	FT 25.02				9		5
	FT 26.00	Provisions	FT 26.00				49	7	4



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FINREP	FT 27.01	Components of defined benefit plan assets and liabilities	FT 27.01				15		5
	FT 27.02	Defined benefit plans and employee benefits	FT 27.02				11		4
	FT 27.03	Memo items [related to staff expenses]	FT 27.03				2		3
	FT 28.01	Components of own funds	FT 28.01				6		5
	FT 28.02	Minority interests [Non-controlling interests]: Accumulated Other Comprehensive Income	FT 28.02				10		4
	FT 28.03	Information on unrealised gains and losses (a)	FT 28.03.a				4		6
		Information on unrealised gains and losses (b)	FT 28.03.b				35		4
	FT 29.01	Realised gains and losses on financial assets and liabilities not measured at fair value through profit or loss	FT 29.01				12		5
	FT 29.02	Gains and losses on financial assets and liabilities designated at fair value through profit or loss (a)	FT 29.02.a				6		5
		Gains and losses on financial assets and liabilities designated at fair value through profit or loss (b)	FT 29.02.b				3		4
	FT 29.03	Gains and losses on derecognition of of investments in entities and non-financial assets other than held for sale	FT 29.03				12		5
	FT 29.04	Other operating income and expenses	FT 29.04				10		5
	FT 30.01	Expenses and income generated by transactions with related parties	FT 30.01				55		7
	FT 30.02	Key management personnel compensation	FT 30.02				1		4
	FT 31.00.a	Scope of the group (a)	FT 31.00.a			X	17		7
	FT 31.00.b	Scope of the group (b)	FT 31.00.b			X	7		7
	FT 31.00.c	Scope of the group (c)	FT 31.00.c			X	2		5