EBA/XBRL/3.0 Phase 1 Diff
08 December 2020

DPM/Taxonomy Changes in 3.0 Phase 1

Summary differences between DPM/taxonomy 3.0 Phase 1 and 2.10 Phase 2

Note that this 3.0 “Phase 1” release covers COREP, FINREP, AE and GSII frameworks

Contents

1. Frameworks

NEW Framework: GSII

New	Old
AE	AE
COREP	COREP
FINREP	FINREP
FINREPCOVID19	FINREPCOVID19
FP	FP
GSII	
IF	IF
PAY	PAY
REM	REM
RES	RES
SBP	SBP

2. Modules & Entry Points (by Framework)

2.1 AE

ModuleCode	ModuleLabel	XbrlSchemaRef	Change
AE_Con	Asset Encumbrance, Consolidated	http://www.eba.europa.eu/eu/fr/xbrl/crr/fws/ae/its-005-2020/2020-11-15/mod/ae_con.xsd	SchemaRef
AE_Ind	Asset Encumbrance, Individual	http://www.eba.europa.eu/eu/fr/xbrl/crr/fws/ae/its-005-2020/2020-11-15/mod/ae_ind.xsd	SchemaRef

2.2 COREP

ModuleCode	ModuleLabel	XbrlSchemaRef	Change
COREP_ALM_Con	Additional Liquidity Monitoring - COREP, Consolidated	http://www.eba.europa.eu/eu/fr/xbrl/crr/fws/corep/its-005-2020/2020-11-15/mod/corep_alm_con.xsd	SchemaRef
COREP_ALM_Ind	Additional Liquidity Monitoring - COREP, Individual	http://www.eba.europa.eu/eu/fr/xbrl/crr/fws/corep/its-005-2020/2020-11-15/mod/corep_alm_ind.xsd	SchemaRef
COREP_FRTB_Con	FRTB - COREP, Individual	http://www.eba.europa.eu/eu/fr/xbrl/crr/fws/corep/its-005-2020/2020-11-15/mod/corep_frtb_con.xsd	Added
COREP_FRTB_Ind	FRTB - COREP, Consolidated	http://www.eba.europa.eu/eu/fr/xbrl/crr/fws/corep/its-005-2020/2020-11-15/mod/corep_frtb_ind.xsd	Added
COREP_LCR_Con			Removed
COREP_LCR_DA_Con	LCR Delegated Act - COREP, Consolidated	http://www.eba.europa.eu/eu/fr/xbrl/crr/fws/corep/its-005-2020/2020-11-15/mod/corep_lcr_da_con.xsd	SchemaRef
COREP_LCR_DA_Ind	LCR Delegated Act - COREP, Individual	http://www.eba.europa.eu/eu/fr/xbrl/crr/fws/corep/its-005-2020/2020-11-15/mod/corep_lcr_da_ind.xsd	SchemaRef
COREP_LCR_Ind			Removed
COREP_LE_Con	Large Exposures - COREP, Consolidated	http://www.eba.europa.eu/eu/fr/xbrl/crr/fws/corep/its-005-2020/2020-11-15/mod/corep_le_con.xsd	SchemaRef
COREP_LE_Ind	Large Exposures - COREP, Individual	http://www.eba.europa.eu/eu/fr/xbrl/crr/fws/corep/its-005-2020/2020-11-15/mod/corep_le_ind.xsd	SchemaRef
COREP_LR_Con	Leverage Ratio - COREP, Consolidated	http://www.eba.europa.eu/eu/fr/xbrl/crr/fws/corep/its-005-2020/2020-11-15/mod/corep_lr_con.xsd	SchemaRef
COREP_LR_Ind	Leverage Ratio - COREP, Individual	http://www.eba.europa.eu/eu/fr/xbrl/crr/fws/corep/its-005-2020/2020-11-15/mod/corep_lr_ind.xsd	SchemaRef
COREP_NSFR_Con	Stable Funding - COREP, Consolidated	http://www.eba.europa.eu/eu/fr/xbrl/crr/fws/corep/its-005-2020/2020-11-15/mod/corep_nsfr_con.xsd	SchemaRef
COREP_NSFR_Ind	Stable Funding - COREP, Individual	http://www.eba.europa.eu/eu/fr/xbrl/crr/fws/corep/its-005-2020/2020-11-15/mod/corep_nsfr_ind.xsd	SchemaRef
COREP_OF_Con	Own Funds - COREP, Consolidated	http://www.eba.europa.eu/eu/fr/xbrl/crr/fws/corep/its-005-2020/2020-11-15/mod/corep_of_con.xsd	SchemaRef
COREP_OF_Ind	Own Funds - COREP, Individual	http://www.eba.europa.eu/eu/fr/xbrl/crr/fws/corep/its-005-2020/2020-11-15/mod/corep_of_ind.xsd	SchemaRef

2.3 FINREP

ModuleCode	ModuleLabel	XbrlSchemaRef	Change
FINREP9_Con_GAAP	Finrep Reporting (IFRS9), Consolidated National GAAP	http://www.eba.europa.eu/eu/fr/xbrl/crr/fws/finrep/its-005-2020/2020-11-15/mod/finrep9_con_gaap.xsd	SchemaRef

FINREP9_Con_IFRS	Finrep Reporting (IFRS9), Consolidated IFRS	http://www.eba.europa.eu/eu/fr/xbrl/crr/fws/finrep/its-005-2020/2020-11-15/mod/finrep9_con_ifrs.xsd	SchemaRef
FINREP9_Ind_GAAP	Finrep Reporting (IFRS9), Individual National GAAP	http://www.eba.europa.eu/eu/fr/xbrl/crr/fws/finrep/its-005-2020-ind/2020-11-15/mod/finrep9_ind_gaap.xsd	SchemaRef
FINREP9_Ind_IFRS	Finrep Reporting (IFRS9), Individual IFRS	http://www.eba.europa.eu/eu/fr/xbrl/crr/fws/finrep/its-005-2020-ind/2020-11-15/mod/finrep9_ind_ifrs.xsd	SchemaRef

2.4 GSII

ModuleCode	ModuleLabel	XbrlSchemaRef	Change
GSII_Con	GSII, Consolidated	http://www.eba.europa.eu/eu/fr/xbrl/crr/fws/gsii/its-005-2020/2020-11-15/mod/gsii_con.xsd	Added

3. Templates

3.1 AE

3.1.1 Structural changes to Existing tables

TemplateCode	TableCode	Change	Component	ComponentLabel	ComponentCode
F 32.01	F 32.01	Add	column	Of which notionally eligible EHQLA and HQLA	035
F 32.01	F 32.01	Add	column	Of which notionally eligible EHQLA and HQLA	055
F 32.01	F 32.01	Add	column	Of which: EHQLA and HQLA	085
F 32.01	F 32.01	Add	column	Of which: EHQLA and HQLA	105
F 32.02	F 32.02.a	Add	column	Non-encumbered	039
F 32.02	F 32.02.a	Add	column	Of which EHQLA and HQLA	065
F 32.02	F 32.02.a	Add	row	Own covered bonds and securitisation issued and not yet pledged	245
F 32.02	F 32.02.b	Add	column	Of which notionally eligible EHQLA and HQLA	035
F 32.03	F 32.03.b	Add	column	Of which notionally eligible EHQLA and HQLA	035

3.1.2 Label Changes

TemplateCode	TableCode	Change	Component	ComponentLabel	ComponentCode
F 32.01	F 32.01	label	column	Of which: issued by other entities of the group	020
F 32.01	F 32.01	label	column	Of which: central bank's eligible	030
F 32.01	F 32.01	label	column	Of which: central bank's eligible	050
F 32.01	F 32.01	label	column	Of which: issued by other entities of the group	070
F 32.01	F 32.01	label	column	Of which: central bank's eligible	080
F 32.01	F 32.01	label	column	Of which: central bank's eligible	100
F 32.01	F 32.01	label	row	Of which: covered bonds	050
F 32.01	F 32.01	label	row	Of which: issued by general governments	070
F 32.01	F 32.01	label	row	Of which: issued by financial corporations	080
F 32.01	F 32.01	label	row	Of which: issued by non-financial corporations	090
F 32.02	F 32.02.a	label	column	Of which: issued by other entities of the group	020
F 32.02	F 32.02.a	label	column	Of which: central bank's eligible	030
F 32.02	F 32.02.a	label	column	Of which: issued by other entities of the group	050
F 32.02	F 32.02.a	label	column	Of which: central bank's eligible	060
F 32.02	F 32.02.a	label	row	Of which: covered bonds	170
F 32.02	F 32.02.a	label	row	Of which: issued by general governments	190
F 32.02	F 32.02.a	label	row	Of which: issued by financial corporations	200
F 32.02	F 32.02.a	label	row	Of which: issued by non-financial corporations	210
F 32.02	F 32.02.b	label	column	Of which: issued by other entities of the group	020
F 32.02	F 32.02.b	label	column	Of which: central bank's eligible	030
F 32.03	F 32.03.b	label	column	Of which: central bank's eligible	030
F 32.04	F 32.04.a	label	column	Of which: from other entities of the group	020
F 32.04	F 32.04.a	label	row	Of which: central banks	060
F 32.04	F 32.04.a	label	row	Of which: central banks	080
F 32.04	F 32.04.a	label	row	Of which: covered bonds issued	100
F 32.04	F 32.04.b	label	column	Of which: collateral received re-used	040
F 32.04	F 32.04.b	label	row	Of which: Over-The-Counter	030
F 32.04	F 32.04.b	label	row	Of which: central banks	060
F 32.04	F 32.04.b	label	row	Of which: central banks	080
F 32.04	F 32.04.b	label	row	Of which: covered bonds issued	100
F 34.00	F 34.00.a	label	row	Of which: central banks	060
F 34.00	F 34.00.a	label	row	Of which: central banks	080
F 34.00	F 34.00.a	label	row	Of which: covered bonds issued	100
F 34.00	F 34.00.b	label	row	Of which: Over-The-Counter	030

TemplateCode	TableCode	Change	Component	ComponentLabel	ComponentCode
F 34.00	F 34.00.b	label	row	Of which: central banks	060
F 34.00	F 34.00.b	label	row	Of which: central banks	080
F 34.00	F 34.00.b	label	row	Of which: covered bonds issued	100
F 34.00	F 34.00.c	label	row	Of which: Over-The-Counter	030
F 34.00	F 34.00.c	label	row	Of which: central banks	060
F 34.00	F 34.00.c	label	row	Of which: central banks	080
F 34.00	F 34.00.c	label	row	Of which: covered bonds issued	100
F 34.00	F 34.00.c	label	row	Of which: asset-backed securities issued	110
F 36.01	F 36.01.a	label	column	Of which: covered bonds	040
F 36.01	F 36.01.a	label	column	Of which: issued by other entities of the group	050
F 36.01	F 36.01.a	label	column	Of which: issued by general governments	080
F 36.01	F 36.01.a	label	column	Of which: issued by financial corporations	090
F 36.01	F 36.01.a	label	column	Of which: issued by non financial corporations	100
F 36.01	F 36.01.a	label	column	Of which: loans collateralised with Immovable Property	140
F 36.01	F 36.01.a	label	column	Of which: loans collateralised with Immovable Property	160
F 36.01	F 36.01.b	label	column	Of which: covered bonds	040
F 36.01	F 36.01.b	label	column	Of which: issued by other entities of the group	050
F 36.01	F 36.01.b	label	column	Of which: issued by general governments	080
F 36.01	F 36.01.b	label	column	Of which: issued by financial corporations	090
F 36.01	F 36.01.b	label	column	Of which: issued by non financial corporations	100
F 36.01	F 36.01.c	label	column	Of which: covered bonds	040
F 36.01	F 36.01.c	label	column	Of which: issued by other entities of the group	050
F 36.01	F 36.01.c	label	column	Of which: issued by general governments	080
F 36.01	F 36.01.c	label	column	Of which: issued by financial corporations	090
F 36.01	F 36.01.c	label	column	Of which: issued by non financial corporations	100
F 36.01	F 36.01.c	label	column	Of which: loans collateralised with Immovable Property	140
F 36.01	F 36.01.c	label	column	Of which: loans collateralised with Immovable Property	160
F 36.01	F 36.01.c	label	row	Of which central bank eligible	200
F 36.01	F 36.01.c	label	row	Of which central bank eligible	220
F 36.02	F 36.02.a	label	column	Of which: covered bonds	040
F 36.02	F 36.02.a	label	column	Of which: issued by other entities of the group	050
F 36.02	F 36.02.a	label	column	Of which: issued by general governments	080
F 36.02	F 36.02.a	label	column	Of which: issued by financial corporations	090
F 36.02	F 36.02.a	label	column	Of which: issued by non financial corporations	100
F 36.02	F 36.02.b	label	column	Of which: covered bonds	040

TemplateCode	TableCode	Change	Component	ComponentLabel	ComponentCode
F 36.02	F 36.02.b	label	column	Of which: issued by other entities of the group	050
F 36.02	F 36.02.b	label	column	Of which: securitisations	060
F 36.02	F 36.02.b	label	column	Of which: issued by other entities of the group	070
F 36.02	F 36.02.b	label	column	Of which: issued by general governments	080
F 36.02	F 36.02.b	label	column	Of which: issued by financial corporations	090
F 36.02	F 36.02.b	label	column	Of which: issued by non financial corporations	100
F 36.02	F 36.02.b	label	row	Exchange traded Derivatives. Matching liabilities	040

3.1.3 Modelling changes(Only DataPointVIDs Changed)

TemplateCode	TableCode	Detail	Explanation
F 32.01	F 32.01	R060, R110	
F 32.02	F 32.02.a	R180, R240	
F 32.02	F 32.02.b	R250	
F 32.03	F 32.03.a	R010, R030	
F 32.03	F 32.03.b	R010, R030, R040, R050, R060	
F 32.04	F 32.04.a	R110	
F 32.04	F 32.04.b	C030, C050	
F 32.04	F 32.04.b	R110	
F 34.00	F 34.00.a	R110	
F 34.00	F 34.00.b	C020	
F 34.00	F 34.00.b	R110	
F 34.00	F 34.00.c	C026	
F 36.01	F 36.01.a	C060, C070	
F 36.01	F 36.01.a	R130, R150	
F 36.01	F 36.01.b	C060, C070, C140, C160	
F 36.01	F 36.01.b	R140, R160	
F 36.01	F 36.01.c	C060, C070	
F 36.02	F 36.02.a	C060, C070, C140, C160, C180, C190	
F 36.02	F 36.02.a	R130, R150	
F 36.02	F 36.02.b	C140, C160, C170, C180	
F 36.02	F 36.02.b	R140, R160	
F 36.02	F 36.02.c	C060, C070, C140, C160, C180, C190	

3.1.4 Reported/Unreported cells

TemplateCode	TableCode	Change	Detail
F 32.02	F 32.02.a	Reported Cells	r240c035, r220c035, r180c035, r190c035, r210c035, r170c035, r230c035, r150c035, r130c035, r140c035, r160c035, r200c035

3.2 COREP

3.2.1 New Tables

TemplateCode	TableVersionCode	TableVersionLabel	TableGroupLabel	X	Y	Z
C 08.03	C 08.03	Credit risk and free deliveries: IRB approach to capital requirements: breakdown by PD ranges (CR IRB 3)	Credit Risk	Closed	Closed	Closed
C 08.04	C 08.04	Credit risk and free deliveries: IRB approach to capital requirements: RWEA flow statements (CR IRB 4)	Credit Risk	Closed	Closed	
C 08.05	C 08.05	Credit risk and free deliveries: IRB approach to capital requirements: back-testing of PD (CR IRB 5)	Credit Risk	Closed	Closed	Open
C 08.05.1	C 08.05.1.a	Credit risk and free deliveries: IRB approach to capital requirements: back-testing of PD according to point (f) of article 180(1) (CR IRB 5) (I)	Credit Risk	Closed	Open	Open
C 08.05.1	C 08.05.1.b	Credit risk and free deliveries: IRB approach to capital requirements: back-testing of PD according to point (f) of article 180(1) (CR IRB 5) (II)	Credit Risk	Closed	Open	Open
C 08.06	C 08.06	Credit risk and free deliveries: IRB approach to capital requirements: specialised lending slotting approach (CR IRB 6)	Credit Risk	Closed	Closed	Open
C 08.07	C 08.07	Credit risk and free deliveries: IRB approach to capital requirements: scope of use of IRB and SA approaches (CR IRB 7)	Credit Risk	Closed	Closed	
C 34.01	C 34.01.a	Size of the derivative business (CCR 1) (I)	Counterparty Credit Risk	Closed	Closed	

TemplateCode	TableVersionCode	TableVersionLabel	TableGroupLabel	X	Y	Z
C 34.01	C 34.01.b	Size of the derivative business (CCR 1) (II)	Counterparty Credit Risk	Closed	Closed	
C 34.02	C 34.02	CCR exposures by approach (CCR 2)	Counterparty Credit Risk	Closed	Closed	Closed
C 34.03	C 34.03	CCR exposures treated with standardised approaches: SA-CCR or simplified SA-CCR (CCR 3)	Counterparty Credit Risk	Closed	Closed	Closed
C 34.04	C 34.04	CCR exposures treated with the original exposure method (OEM) (CCR 4)	Counterparty Credit Risk	Closed	Closed	
C 34.05	C 34.05	CCR exposures treated with the internal model method (IMM) (CCR 5)	Counterparty Credit Risk	Closed	Closed	
C 34.06	C 34.06	Top twenty counterparties (CCR 6)	Counterparty Credit Risk	Closed	Open	
C 34.07	C 34.07	IRB approach – CCR exposures by exposure class and PD scale (CCR 7)	Counterparty Credit Risk	Closed	Closed	Closed
C 34.08	C 34.08.a	Composition of collateral for CCR exposures (CCR 8) (I)	Counterparty Credit Risk	Closed	Closed	
C 34.08	C 34.08.b	Composition of collateral for CCR exposures (CCR 8) (II)	Counterparty Credit Risk	Closed	Closed	
C 34.09	C 34.09	Credit derivatives exposures (CCR 9)	Counterparty Credit Risk	Closed	Closed	
C 34.10	C 34.10	Exposures to CCPs (CCR 10)	Counterparty Credit Risk	Closed	Closed	
C 34.11	C 34.11	RWEA flow statements of CCR exposures under the IMM (CCR 11)	Counterparty Credit Risk	Closed	Closed	
C 35.01	C 35.01	NPE loss coverage: Calculation of deductions for non-performing exposures (NPE LC1)	Backstop	Closed	Closed	
C 35.02	C 35.02	NPE loss coverage: Minimum coverage requirements and exposure values of non-performing exposure excluding forborne exposures that fall under article 47c (6) CRR (NPE LC2)	Backstop	Closed	Closed	
C 35.03	C 35.03	NPE loss coverage: Minimum coverage requirements and exposure values of non-performing forborne exposures that fall under article 47c (6) CRR (NPE LC3)	Backstop	Closed	Closed	
C 40.00	C 40.00.a	Alternative treatment of the Exposure Measure (I)	Leverage Ratio	Closed	Closed	
C 40.00	C 40.00.b	Alternative treatment of the Exposure Measure (II)	Leverage Ratio	Closed	Closed	
C 48.01	C 48.01	Leverage ratio volatility: mean value for the reporting period (LR6.1)	Leverage Ratio	Closed	Closed	

TemplateCode	TableVersionCode	TableVersionLabel	TableGroupLabel	X	Y	Z
C 48.02	C 48.02	Leverage ratio volatility: daily values for the reporting period (LR6.2)	Leverage Ratio	Closed	Open	
C 80.00	C 80.00.a	NSFR - Required stable funding (I). Total	NSFR – Net stable funding ratio	Closed	Closed	
C 80.00	C 80.00.b	NSFR - Required stable funding (II). Total	NSFR – Net stable funding ratio	Closed	Closed	
C 80.00	C 80.00.w	NSFR - Required stable funding (I). Significant currencies	NSFR – Net stable funding ratio	Closed	Closed	Open
C 80.00	C 80.00.y	NSFR - Required stable funding (II). Significant currencies	NSFR – Net stable funding ratio	Closed	Closed	Open
C 81.00	C 81.00.a	NSFR - Available stable funding (I). Total	NSFR – Net stable funding ratio	Closed	Closed	
C 81.00	C 81.00.b	NSFR - Available stable funding (II). Total	NSFR – Net stable funding ratio	Closed	Closed	
C 81.00	C 81.00.w	NSFR - Available stable funding (I). Significant currencies	NSFR – Net stable funding ratio	Closed	Closed	Open
C 81.00	C 81.00.y	NSFR - Available stable funding (II). Significant currencies	NSFR – Net stable funding ratio	Closed	Closed	Open
C 82.00	C 82.00.a	NSFR - Simplified required stable funding (I). Total	NSFR – Net stable funding ratio	Closed	Closed	
C 82.00	C 82.00.b	NSFR - Simplified required stable funding (II). Total	NSFR – Net stable funding ratio	Closed	Closed	
C 82.00	C 82.00.w	NSFR - Simplified required stable funding (I). Significant currencies	NSFR – Net stable funding ratio	Closed	Closed	Open
C 82.00	C 82.00.y	NSFR - Simplified required stable funding (II). Significant currencies	NSFR – Net stable funding ratio	Closed	Closed	Open
C 83.00	C 83.00.a	NSFR - Simplified available stable funding. Total	NSFR – Net stable funding ratio	Closed	Closed	
C 83.00	C 83.00.w	NSFR - Simplified available stable funding. Significant currencies	NSFR – Net stable funding ratio	Closed	Closed	Open
C 84.00	C 84.00.a	NSFR - Summary.Total (I)	NSFR – Net stable funding ratio	Closed	Closed	
C 84.00	C 84.00.b	NSFR - Summary.Total (II)	NSFR – Net stable funding ratio	Closed	Closed	
C 84.00	C 84.00.w	NSFR - Summary.Significant currencies (I)	NSFR – Net stable funding ratio	Closed	Closed	Open
C 84.00	C 84.00.y	NSFR - Summary.Significant currencies (II)	NSFR – Net stable funding ratio	Closed	Closed	Open
C 90.00	C 90.00	Trading book and market risk thresholds (TBT)	FRTB	Closed	Closed	
C 91.00	C 91.00	Alternative Standardised Approach: Summary (MKR ASA SUM)	FRTB	Closed	Closed	

3.2.2 Removed Tables

TemplateCode	TableVersionCode	TableVersionLabel	TableGroupLabel
C 30.00	C 30.00	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities	Large Exposures
C 31.00	C 31.00	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients	Large Exposures
C 40.00	C 40.00	Alternative treatment of the Exposure Measure	Leverage Ratio
C 41.00	C 41.00	On- and off-balance sheet items – additional breakdown of exposures	Leverage Ratio
C 42.00	C 42.00	Alternative definition of capital	Leverage Ratio
C 51.00	C 51.00.a	Liquidity Coverage. Liquid assets (I). Total	Liquidity Coverage
C 51.00	C 51.00.b	Liquidity Coverage. Liquid assets (II). Total	Liquidity Coverage
C 51.00	C 51.00.w	Liquidity Coverage. Liquid assets (I). Significant currencies	Liquidity Coverage
C 51.00	C 51.00.x	Liquidity Coverage. Liquid assets (II). Significant currencies	Liquidity Coverage
C 52.00	C 52.00.a	Liquidity Coverage. Outflows (I). Total	Liquidity Coverage
C 52.00	C 52.00.b	Liquidity Coverage. Outflows (II). Total	Liquidity Coverage
C 52.00	C 52.00.c	Liquidity Coverage. Outflows (III). Total	Liquidity Coverage
C 52.00	C 52.00.d	Liquidity Coverage. Outflows (IV). Total	Liquidity Coverage
C 52.00	C 52.00.w	Liquidity Coverage. Outflows (I). Significant currencies	Liquidity Coverage
C 52.00	C 52.00.x	Liquidity Coverage. Outflows (II). Significant currencies	Liquidity Coverage
C 52.00	C 52.00.y	Liquidity Coverage. Outflows (III). Significant currencies	Liquidity Coverage
C 52.00	C 52.00.z	Liquidity Coverage. Outflows (IV). Significant currencies	Liquidity Coverage
C 53.00	C 53.00.a	Liquidity Coverage. Inflows (I). Total	Liquidity Coverage
C 53.00	C 53.00.b	Liquidity Coverage. Inflows (II). Total	Liquidity Coverage
C 53.00	C 53.00.c	Liquidity Coverage. Inflows (III). Total	Liquidity Coverage
C 53.00	C 53.00.w	Liquidity Coverage. Inflows (I). Significant currencies	Liquidity Coverage
C 53.00	C 53.00.x	Liquidity Coverage. Inflows (II). Significant currencies	Liquidity Coverage
C 53.00	C 53.00.y	Liquidity Coverage. Inflows (III). Significant currencies	Liquidity Coverage
C 54.00	C 54.00.a	Liquidity Coverage. Collateral swaps. Total	Liquidity Coverage
C 54.00	C 54.00.w	Liquidity Coverage. Collateral swaps. Significant currencies	Liquidity Coverage
C 60.00	C 60.00.a	Stable funding. Items requiring stable funding (I). Total	Stable Funding
C 60.00	C 60.00.b	Stable funding. Items requiring stable funding (II). Total	Stable Funding
C 60.00	C 60.00.w	Stable funding. Items requiring stable funding (I). Significant currencies	Stable Funding
C 60.00	C 60.00.x	Stable funding. Items requiring stable funding (II). Significant currencies	Stable Funding
C 61.00	C 61.00.a	Stable funding. Items providing stable funding (I). Total	Stable Funding
C 61.00	C 61.00.b	Stable funding. Items providing stable funding (II). Total	Stable Funding

TemplateCode	TableVersionCode	TableVersionLabel	TableGroupLabel
C 61.00	C 61.00.w	Stable funding. Items providing stable funding (I). Significant currencies	Stable Funding
C 61.00	C 61.00.x	Stable funding. Items providing stable funding (II). Significant currencies	Stable Funding

3.2.3 Sturctural changes to Existing Tables

This part too big to be documented here (please refer to document Strucural changes to Exsting tables COREP 3.0.rtf)

3.2.4 Label Changes

TemplateCode	TableCode	Change	Component	ComponentLabel	ComponentCode
C 17.02	C 17.02	label	column	Code	0180
C 26.00	C 26.00	label	row	Institutions	020
C 26.00	C 26.00	label	row	Institutions in %	030
C 32.03	C 32.03	label	column	Fair Valued assets	0090
C 32.03	C 32.03	label	column	Fair Valued liabilities	0100
C 68.00	C 68.00.a	label	column	Amount covered by a Deposit Guarantee Scheme in accordance with Directive 2014/49/EU or an equivalent deposit guarantee scheme in a third country	020
C 68.00	C 68.00.a	label	column	Amount not covered by a Deposit Guarantee Scheme in accordance with Directive 2014/49/EU or an equivalent deposit guarantee scheme in a third country	030
C 68.00	C 68.00.w	label	column	Amount covered by a Deposit Guarantee Scheme in accordance with Directive 2014/49/EU or an equivalent deposit guarantee scheme in a third country	020
C 68.00	C 68.00.w	label	column	Amount not covered by a Deposit Guarantee Scheme in accordance with Directive 2014/49/EU or an equivalent deposit guarantee scheme in a third country	030

3.2.5 TimeSeries Changes (DataPointIDs Changed)

TemplateCode	TableCode	Detail	Explanation
C 14.01	C 14.01	C0010	

3.2.6 Modelling Changes (only DataPointIDs Changed)

TemplateCode	TableCode	Detail	Explanation
C 14.01	C 14.01	R999	
C 27.00	C 27.00	R999	
C 28.00	C 28.00	C200, C230, C350	
C 29.00	C 29.00	C210, C240, C360	
C 32.03	C 32.03	C0060	
C 77.00	C 77.00	R999	

3.3 FINREP

3.3.1 Structural Changes on Existing tables

This part too big to be documented here (please refer to document Strucural changes to Exsting tables FINREP 3.0.rtf)

3.3.2 Label Changes

TemplateCode	TableCode	Change	Component	ComponentLabel	ComponentCode
F 25.01	F 25.01.a	label	column	Time passed since recognition in balance sheet	0048
F 25.02	F 25.02.a	label	column	Time passed since recognition in balance sheet	0058

4. Dictionary

4.1 Dimensions

4.1.1 New dimensions

DimensionCode	DimensionLabel
ARQ	Applicable requirement
BEN	Beneficiary
CDN	Domestic or Non-domestic
CER	Is LEI Code/National Code of Entity (Liquidity perimeter)
CLE	Is LEI Code/National Code of Counterparty
CLR	Is LEI Code/National Code of Counterparty Credit Risk
CMG	Covered by margin agreement
CPT	Counterparty
DVC	Delta, vega or curvature risk
EAP	Exposure class by approach for prudential purposes
ECA	Credit rating agency (ECAI)
EGL	Entity granting the loan
FRQ	Frequency
HEA	LCR haircut eligibility
IGS	Is LEI Code/National Code of Entity in Group Solvency
LGS	Entity in Group Solvency
LHC	Holding company
LHO	Is LEI Code/National Code of Holding
LIN	Investee
MDE	Methods to determine exposure values
MRP	Market risk portfolio
PDR	PD Range
PDT	PD Range (Typed)
PTP	Pass-through promotional loans
RCM	Risk categories mapped
RDT	Reference date within reporting period
RMC	Reference measure for ratio calculation
RUA	Rigth-of-use assets

DimensionCode	DimensionLabel
SIC	Securitisation internal code
TGX	Time of granting the first forbearance measure after classification as non-performing exposures
TNS	Type and nature of sensitivity
TPP	Applicable threshold for prudential purposes
TPX	Time passed since classification as non-performing exposures
TRS	Type of risk (Subtype)
TSL	Type of specialised lending exposure
TYC	Is LEI Code/National Code of Investee
TYS	Type and nature of sensitivity

4.2 Metrics

4.2.1 New metrics

MemberCode	MemberLabel
bi489	Is an institution with a public development unit
bi490	Is the public development credit institution / unit guaranteed by a central government
bi491	Is the public development credit institution / unit guaranteed by a regional government
bi492	Is the public development credit institution / unit guaranteed by a local authority
bi493	Is the viability of the public development credit institution/unit protected
bi494	Are the credit institutions' own funds requirements, funding requirements or promotional loans granted directly guaranteed?
bi495	Are the credit institutions' own funds requirements, funding requirements or promotional loans granted indirectly guaranteed?
bi713	Conditions of Article 273a (4) CRR met
ei786	Second currency in pair code
ei794	Method for calculating exposure values at consolidated level
ei814	Type of counterparty for CCR
ei821	Type of entity code (Operational loss)
ei822	Type of entity code (Concentration funding)
ii791	Maturity value (years)
ii798	Number of obligors defaulted during the year
mi478	Exposure value including total provisions and adjustments or deductions (uncapped)
mi479	Market value, fair value
mi482	Sensitivity to delta risk factors
mi483	Gross jump-to-default (JTD) amount
mi484	Gross notional value
mi485	Adjustment to risk weighted exposure amount due to SME supporting factor
mi486	Adjustment to risk weighted exposure amount due to Infrastructure projects supporting factor
mi487	Exposure value, net of value adjustments and provisions and excluding exposures cleared through a CCP
mi488	Pre-credit derivatives risk weighted exposure amount
mi496	Replacement cost without the effect of NICA and cash variation margin
mi497	Effect recognised of collateral on NICA for QCCP client-cleared transactions
mi498	Potential future exposure value (multiplier at 1)
mi499	Effect lower multiplier for QCCP client-cleared transaction on the PFE
mi533	Market value. Positive
mi549	Accounting value under trade date accounting
mi560	Amount offset in accounting under trade date accounting
mi561	Amount offset for the calculation of the LR exposure value under trade date accounting
mi568	Nominal value of commitments to pay under settlement date accounting
mi570	Amount offset for the calculation of the LR exposure value under settlement date accounting

mi582	Value after accounting netting
mi583	Amount netted under the applicable accounting framework
mi586	Amount allowed to be netted when the institution transfer the individual original accounts into a single account, setting the original accounts to zero on daily basis.
mi587	Amount allowed to be netted when the institution transfer the individual original accounts into a single account, setting the original accounts to zero but does not do it on daily basis.
mi633	Amount by which the exposure value is reduced
mi641	Amounts deducted or added including transitional provisions
mi644	Leverage ratio amount
mi645	Leverage ratio requirement
mi646	Leverage ratio guidance
mi650	Replacement cost
mi651	Leverage ratio exposure value net of the exempted CCP leg of client-cleared trade exposures (mean of daily values over a quarter)
mi652	LR exposure value (mean of daily values over a quarter)
mi653	Exposure value deducted from CET 1 or Additional Tier 1 items
mi700	Exposure value before application of exemptions and CRM divided by Tier 1 capital
mi701	LE exposure value after application of exemptions and CRM divided by Tier 1 capital
mi702	Applicable limit for institutions or group
mi704	Size of the derivative business
mi705	Credit derivatives that are recognised as internal hedges against non-trading book credit risk exposures
mi740	Market value. Negative
mi780	Variation margin
mi781	Net independent collateral amount
mi782	Current exposure
mi783	Effective expected positive exposure
mi784	Alpha used for computing regulatory exposure value
mi787	SA-CCR/Simplified SA-CCR Add-on
mi788	Stressed effective expected positive exposure
mi793	Risk weighted exposure amount after supporting factors
mi795	Risk weighted exposure amount pre supporting factors
mi796	Exposure weighted conversion factors
mi807	Revaluation difference
mi811	Stable funding weighted amount
mi812	Fair value. Initial margin
mi813	Fair value. Variation margin
mi815	Carrying amount, nominal amount, net positive current exposure, potential future exposure
mi816	Gross amount
mi817	Assets held as custodian on behalf of customers
mi818	Total underwritten transactions

mi823	Risk weighted exposure amount before supporting factors
pd799	Average historical annual default rate
pi480	Percentage of trading book business
pi481	Percentage of business subject to market risk
pi647	Percentage of leverage ratio
pi648	Leverage ratio - without IFRS 9 or analogous ECL transitional arrangements
pi649	Leverage ratio - without the temporary treatment of unrealised gains and losses measured at fair value through OCI
pi708	Share of the size of the derivative business
pi792	Density of risk weighted exposure amounts
pi797	Arithmetic average PD
pi802	RSF applicable factor
pi804	ASF applicable factor
pi805	Net stable funding ratio
pi808	Percentage of capital ratio without application of the transitional provisions on IFRS 9
pi824	Percentage of leverage ratio exposure value
si475	Name of Investee
si476	National code of the Investee
si477	National code of the Holding company
si790	National code of Counterparty
si806	External Rating Equivalent
si809	National code of Entity in Solvency Group
si810	Name of Entity in Solvency Group
si819	National Code of Counterparty (Concentration funding)
si820	National Code of Entity (Liquidity perimeter)

4.2.2 New Enumerations

metric	tablesUsedOn	Codes
ei786	C 34.03	[eba_CU:ALL], [eba_CU:ARS], [eba_CU:AUD], [eba_CU:BRL], [eba_CU:BGN], [eba_CU:CAD], [eba_CU:x7], [eba_CU:x8], [eba_CU:CZK], [eba_CU:DKK], [eba_CU:EGP], [eba_CU:EUR], [eba_CU:GBP], [eba_CU:HUF], [eba_CU:JPY], [eba_CU:LVL], [eba_CU:LTL], [eba_CU:MKD], [eba_CU:MXN], [eba_CU:x0], [eba_CU:x21], [eba_CU:x22], [eba_CU:PLN], [eba_CU:RON], [eba_CU:RUB], [eba_CU:RSD], [eba_CU:SEK], [eba_CU:CHF], [eba_CU:TRY], [eba_CU:UAH], [eba_CU:USD], [eba_CU:ISK], [eba_CU:NOK], [eba_CU:HKD], [eba_CU:TWD], [eba_CU:NZD], [eba_CU:SGD], [eba_CU:KRW], [eba_CU:CNY], [eba_CU:x42], [eba_CU:x43], [eba_CU:x44], [eba_CU:x45], [eba_CU:XUA],

		[eba_CU:AFN], [eba_CU:DZD], [eba_CU:AMD], [eba_CU:AWG], [eba_CU:AZN], [eba_CU:BSD], [eba_CU:BHD], [eba_CU:THB], [eba_CU:PAB], [eba_CU:BBD], [eba_CU:BYR], [eba_CU:BZD], [eba_CU:BMD], [eba_CU:VEF], [eba_CU:BOB], [eba_CU:XBA], [eba_CU:XBB], [eba_CU:XBD], [eba_CU:XBC], [eba_CU:BND], [eba_CU:BIF], [eba_CU:CVE], [eba_CU:KYD], [eba_CU:XOF], [eba_CU:XAF], [eba_CU:XPF], [eba_CU:CLP], [eba_CU:XTS], [eba_CU:COP], [eba_CU:KMF], [eba_CU:CDF], [eba_CU:BAM], [eba_CU:NIO], [eba_CU:CRC], [eba_CU:HRK], [eba_CU:CUP], [eba_CU:GMD], [eba_CU:DJF], [eba_CU:STD], [eba_CU:DOP], [eba_CU:VND], [eba_CU:XCD], [eba_CU:SVC], [eba_CU:ETB], [eba_CU:FKP], [eba_CU:FJD], [eba_CU:GHS], [eba_CU:GIP], [eba_CU:XAU], [eba_CU:HTG], [eba_CU:PYG], [eba_CU:GNF], [eba_CU:GYD], [eba_CU:INR], [eba_CU:IRR], [eba_CU:IQD], [eba_CU:JMD], [eba_CU:JOD], [eba_CU:KES], [eba_CU:PGK], [eba_CU:LAK], [eba_CU:KWD], [eba_CU:MWK], [eba_CU:AOA], [eba_CU:MMK], [eba_CU:GEL], [eba_CU:LBP], [eba_CU:HNL], [eba_CU:SLL], [eba_CU:LRD], [eba_CU:LYD], [eba_CU:SZL], [eba_CU:LSL], [eba_CU:MGA], [eba_CU:MYR], [eba_CU:MUR], [eba_CU:MXV], [eba_CU:MDL], [eba_CU:MAD], [eba_CU:MZN], [eba_CU:BOV], [eba_CU:NGN], [eba_CU:ERN], [eba_CU:NAD], [eba_CU:NPR], [eba_CU:ANG], [eba_CU:ILS], [eba_CU:BTN], [eba_CU:KPW], [eba_CU:PEN], [eba_CU:MRO], [eba_CU:TOP], [eba_CU:PKR], [eba_CU:XPD], [eba_CU:MOP], [eba_CU:CUC], [eba_CU:UYU], [eba_CU:PHP], [eba_CU:XPT], [eba_CU:BWP], [eba_CU:QAR], [eba_CU:GTQ], [eba_CU:ZAR], [eba_CU:OMR], [eba_CU:KHR], [eba_CU:MVR], [eba_CU:IDR], [eba_CU:RWF], [eba_CU:SHP], [eba_CU:SAR], [eba_CU:XDR], [eba_CU:SCR], [eba_CU:XAG], [eba_CU:SBD], [eba_CU:KGS], [eba_CU:SOS], [eba_CU:TJS], [eba_CU:SSP], [eba_CU:LKR], [eba_CU:XSU], [eba_CU:SDG], [eba_CU:SRD], [eba_CU:SYP], [eba_CU:BDT], [eba_CU:WST], [eba_CU:TZS], [eba_CU:KZT], [eba_CU:XXX], [eba_CU:TTD], [eba_CU:MNT], [eba_CU:TND], [eba_CU:TMT], [eba_CU:AED], [eba_CU:UGX], [eba_CU:XFU], [eba_CU:COU], [eba_CU:CLF], [eba_CU:UYI], [eba_CU:USN], [eba_CU:USS], [eba_CU:UZS], [eba_CU:VUV], [eba_CU:CHE], [eba_CU:CHW], [eba_CU:YER], [eba_CU:ZMK], [eba_CU:ZWL], [eba_CU:x46], [eba_CU:BYN], [eba_CU:ZMW], [eba_CU:x71], [eba_CU:CNH], [eba_CU:x47], [eba_CU:x48], [eba_CU:x49], [eba_CU:x50], [eba_CU:x51], [eba_CU:x52], [eba_CU:x53]

ei794	C 34.01.b	[eba_AP:x38], [eba_AP:x183], [eba_AP:x184], [eba_AP:x185]
ei814	C 34.06	[eba_ZZ:x425], [eba_ZZ:x426], [eba_ZZ:x427]
ei821	C 17.02	[eba_BT:x15], [eba_BT:x16]
ei822	C 67.00.a or C 67.00.w	[eba_BT:x15], [eba_BT:x16]

4.2.3 Metric deleted

metric	oldTablesUsedOn	oldCodes	oldItems
ei205	C 29.00	[eba_ZZ:x14], [eba_ZZ:x15]	[Control], [Interconnectedness]

4.2.4 Metric modified

metric	tablesUsedOn	Codes
ei107	C 44.00	[eba_AP:x38], [eba_AP:x76], [eba_AP:x183], [eba_AP:x184]
ei144	C 44.00	[eba_ZZ:x21], [eba_ZZ:x22], [eba_ZZ:x23], [eba_ZZ:x24], [eba_ZZ:x43], [eba_ZZ:x424]
ei351	C 34.03 or C 71.00.a or C 71.00.w	[eba_CU:ALL], [eba_CU:ARS], [eba_CU:AUD], [eba_CU:BRL], [eba_CU:BGN], [eba_CU:CAD], [eba_CU:x7], [eba_CU:x8], [eba_CU:CZK], [eba_CU:DKK], [eba_CU:EGP], [eba_CU:EUR], [eba_CU:GBP], [eba_CU:HUF], [eba_CU:JPY], [eba_CU:LVL], [eba_CU:LTL], [eba_CU:MKD], [eba_CU:MXN], [eba_CU:x0], [eba_CU:x21], [eba_CU:x22], [eba_CU:PLN], [eba_CU:RON], [eba_CU:RUB], [eba_CU:RSD], [eba_CU:SEK], [eba_CU:CHF], [eba_CU:TRY], [eba_CU:UAH], [eba_CU:USD], [eba_CU:ISK], [eba_CU:NOK], [eba_CU:HKD], [eba_CU:TWD], [eba_CU:NZD], [eba_CU:SGD], [eba_CU:KRW], [eba_CU:CNY], [eba_CU:x42], [eba_CU:x43], [eba_CU:x44], [eba_CU:x45], [eba_CU:XUA], [eba_CU:AFN], [eba_CU:DZD], [eba_CU:AMD], [eba_CU:AWG], [eba_CU:AZN], [eba_CU:BSD], [eba_CU:BHD], [eba_CU:THB], [eba_CU:PAB], [eba_CU:BBD], [eba_CU:BYR], [eba_CU:BZD], [eba_CU:BMD], [eba_CU:VEF], [eba_CU:BOB], [eba_CU:XBA], [eba_CU:XBB], [eba_CU:XBD], [eba_CU:XBC], [eba_CU:BND], [eba_CU:BIF], [eba_CU:CVE], [eba_CU:KYD], [eba_CU:XOF], [eba_CU:XAF], [eba_CU:XPF], [eba_CU:CLP],

		[eba_CU:XTS], [eba_CU:COP], [eba_CU:KMF], [eba_CU:CDF], [eba_CU:BAM], [eba_CU:NIO], [eba_CU:CRC], [eba_CU:HRK], [eba_CU:CUP], [eba_CU:GMD], [eba_CU:DJF], [eba_CU:STD], [eba_CU:DOP], [eba_CU:VND], [eba_CU:XCD], [eba_CU:SVC], [eba_CU:ETB], [eba_CU:FKP], [eba_CU:FJD], [eba_CU:GHS], [eba_CU:GIP], [eba_CU:XAU], [eba_CU:HTG], [eba_CU:PYG], [eba_CU:GNF], [eba_CU:GYD], [eba_CU:INR], [eba_CU:IRR], [eba_CU:IQD], [eba_CU:JMD], [eba_CU:JOD], [eba_CU:KES], [eba_CU:PGK], [eba_CU:LAK], [eba_CU:KWD], [eba_CU:MWK], [eba_CU:AOA], [eba_CU:MMK], [eba_CU:GEL], [eba_CU:LBP], [eba_CU:HNL], [eba_CU:SLL], [eba_CU:LRD], [eba_CU:LYD], [eba_CU:SZL], [eba_CU:LSL], [eba_CU:MGA], [eba_CU:MYR], [eba_CU:MUR], [eba_CU:MXV], [eba_CU:MDL], [eba_CU:MAD], [eba_CU:MZN], [eba_CU:BOV], [eba_CU:NGN], [eba_CU:ERN], [eba_CU:NAD], [eba_CU:NPR], [eba_CU:ANG], [eba_CU:ILS], [eba_CU:BTN], [eba_CU:KPW], [eba_CU:PEN], [eba_CU:MRO], [eba_CU:TOP], [eba_CU:PKR], [eba_CU:XPD], [eba_CU:MOP], [eba_CU:CUC], [eba_CU:UYU], [eba_CU:PHP], [eba_CU:XPT], [eba_CU:BWP], [eba_CU:QAR], [eba_CU:GTQ], [eba_CU:ZAR], [eba_CU:OMR], [eba_CU:KHR], [eba_CU:MVR], [eba_CU:IDR], [eba_CU:RWF], [eba_CU:SHP], [eba_CU:SAR], [eba_CU:XDR], [eba_CU:SCR], [eba_CU:XAG], [eba_CU:SBD], [eba_CU:KGS], [eba_CU:SOS], [eba_CU:TJS], [eba_CU:SSP], [eba_CU:LKR], [eba_CU:XSU], [eba_CU:SDG], [eba_CU:SRD], [eba_CU:SYP], [eba_CU:BDT], [eba_CU:WST], [eba_CU:TZS], [eba_CU:KZT], [eba_CU:XXX], [eba_CU:TTD], [eba_CU:MNT], [eba_CU:TND], [eba_CU:TMT], [eba_CU:AED], [eba_CU:UGX], [eba_CU:XFU], [eba_CU:COU], [eba_CU:CLF], [eba_CU:UYI], [eba_CU:USN], [eba_CU:USS], [eba_CU:UZS], [eba_CU:VUV], [eba_CU:CHE], [eba_CU:CHW], [eba_CU:YER], [eba_CU:ZMK], [eba_CU:ZWL], [eba_CU:x46], [eba_CU:BYN], [eba_CU:ZMW], [eba_CU:x71], [eba_CU:CNH], [eba_CU:x47], [eba_CU:x48], [eba_CU:x49], [eba_CU:x50], [eba_CU:x51], [eba_CU:x52], [eba_CU:x53]
ei555	C 06.02 or C 77.00 or Z 01.00	[eba_ZZ:x44], [eba_ZZ:x45], [eba_ZZ:x46], [eba_ZZ:x47], [eba_ZZ:x48], [eba_ZZ:x49], [eba_ZZ:x50], [eba_ZZ:x51], [eba_ZZ:x230], [eba_ZZ:x231], [eba_ZZ:x232], [eba_ZZ:x233], [eba_ZZ:x326], [eba_ZZ:x428]
ei86	C 14.00	[eba_GA:AL], [eba_GA:AT], [eba_GA:BE], [eba_GA:BG], [eba_GA:CY], [eba_GA:CZ], [eba_GA:DK], [eba_GA:EE], [eba_GA:FI], [eba_GA:FR], [eba_GA:DE], [eba_GA:GR], [eba_GA:HU], [eba_GA:IE], [eba_GA:IT],

		[eba_GA:JP], [eba_GA:LV], [eba_GA:LT], [eba_GA:LU], [eba_GA:MK], [eba_GA:MT], [eba_GA:NL], [eba_GA:NO], [eba_GA:x28], [eba_GA:PL], [eba_GA:PT], [eba_GA:RO], [eba_GA:RU], [eba_GA:RS], [eba_GA:SK], [eba_GA:SI], [eba_GA:ES], [eba_GA:SE], [eba_GA:CH], [eba_GA:TR], [eba_GA:UA], [eba_GA:GB], [eba_GA:US], [eba_GA:AF], [eba_GA:AX], [eba_GA:DZ], [eba_GA:AS], [eba_GA:AD], [eba_GA:AO], [eba_GA:AI], [eba_GA:AQ], [eba_GA:AG], [eba_GA:AR], [eba_GA:AM], [eba_GA:AW], [eba_GA:AU], [eba_GA:AZ], [eba_GA:BS], [eba_GA:BH], [eba_GA:BD], [eba_GA:BB], [eba_GA:BY], [eba_GA:BZ], [eba_GA:BJ], [eba_GA:BM], [eba_GA:BT], [eba_GA:BO], [eba_GA:BQ], [eba_GA:BA], [eba_GA:BW], [eba_GA:BV], [eba_GA:BR], [eba_GA:IO], [eba_GA:BN], [eba_GA:BF], [eba_GA:BI], [eba_GA:KH], [eba_GA:CM], [eba_GA:CA], [eba_GA:CV], [eba_GA:KY], [eba_GA:CF], [eba_GA:TD], [eba_GA:CL], [eba_GA:CN], [eba_GA:CX], [eba_GA:CC], [eba_GA:CO], [eba_GA:KM], [eba_GA:CG], [eba_GA:CD], [eba_GA:CK], [eba_GA:CR], [eba_GA:CI], [eba_GA:HR], [eba_GA:CU], [eba_GA:CW], [eba_GA:DJ], [eba_GA:DM], [eba_GA:DO], [eba_GA:EC], [eba_GA:EG], [eba_GA:SV], [eba_GA:GQ], [eba_GA:ER], [eba_GA:ET], [eba_GA:FK], [eba_GA:FO], [eba_GA:FJ], [eba_GA:GF], [eba_GA:PF], [eba_GA:TF], [eba_GA:GA], [eba_GA:GM], [eba_GA:GE], [eba_GA:GH], [eba_GA:GI], [eba_GA:GL], [eba_GA:GD], [eba_GA:GP], [eba_GA:GU], [eba_GA:GT], [eba_GA:GG], [eba_GA:GN], [eba_GA:GW], [eba_GA:GY], [eba_GA:HT], [eba_GA:HM], [eba_GA:VA], [eba_GA:HN], [eba_GA:HK], [eba_GA:IS], [eba_GA:IN], [eba_GA:ID], [eba_GA:IR], [eba_GA:IQ], [eba_GA:IM], [eba_GA:IL], [eba_GA:JM], [eba_GA:JE], [eba_GA:JO], [eba_GA:KZ], [eba_GA:KE], [eba_GA:KI], [eba_GA:KP], [eba_GA:KR], [eba_GA:KW], [eba_GA:KG], [eba_GA:LA], [eba_GA:LB], [eba_GA:LS], [eba_GA:LR], [eba_GA:LY], [eba_GA:LI], [eba_GA:MO], [eba_GA:MG], [eba_GA:MW], [eba_GA:MY], [eba_GA:MV], [eba_GA:ML], [eba_GA:MH], [eba_GA:MQ], [eba_GA:MR], [eba_GA:MU], [eba_GA:YT], [eba_GA:MX], [eba_GA:FM], [eba_GA:MD], [eba_GA:MC], [eba_GA:MN], [eba_GA:ME], [eba_GA:MS], [eba_GA:MA], [eba_GA:MZ], [eba_GA:MM], [eba_GA:NA], [eba_GA:NR], [eba_GA:NP], [eba_GA:NC], [eba_GA:NZ], [eba_GA:NI], [eba_GA:NE], [eba_GA:NG], [eba_GA:NU], [eba_GA:NF], [eba_GA:MP], [eba_GA:OM], [eba_GA:PK], [eba_GA:PW], [eba_GA:PS], [eba_GA:PA], [eba_GA:PG], [eba_GA:PY], [eba_GA:PE],

		[eba_GA:PH], [eba_GA:PN], [eba_GA:PR], [eba_GA:QA], [eba_GA:RE], [eba_GA:RW], [eba_GA:BL], [eba_GA:SH], [eba_GA:KN], [eba_GA:LC], [eba_GA:MF], [eba_GA:PM], [eba_GA:VC], [eba_GA:WS], [eba_GA:SM], [eba_GA:ST], [eba_GA:SA], [eba_GA:SN], [eba_GA:SC], [eba_GA:SL], [eba_GA:SG], [eba_GA:SX], [eba_GA:SB], [eba_GA:SO], [eba_GA:ZA], [eba_GA:GS], [eba_GA:SS], [eba_GA:LK], [eba_GA:SD], [eba_GA:SR], [eba_GA:SJ], [eba_GA:SZ], [eba_GA:SY], [eba_GA:TW], [eba_GA:TJ], [eba_GA:TZ], [eba_GA:TH], [eba_GA:TL], [eba_GA:TG], [eba_GA:TK], [eba_GA:TO], [eba_GA:TT], [eba_GA:TN], [eba_GA:TM], [eba_GA:TC], [eba_GA:TV], [eba_GA:UG], [eba_GA:AE], [eba_GA:UM], [eba_GA:UY], [eba_GA:UZ], [eba_GA:VU], [eba_GA:VE], [eba_GA:VN], [eba_GA:VG], [eba_GA:VI], [eba_GA:WF], [eba_GA:EH], [eba_GA:YE], [eba_GA:ZM], [eba_GA:ZW], [eba_GA:_1A], [eba_GA:_1B], [eba_GA:_1C], [eba_GA:_1D], [eba_GA:_1E], [eba_GA:_1F], [eba_GA:_1G], [eba_GA:_1H], [eba_GA:_1J], [eba_GA:_1K], [eba_GA:_1L], [eba_GA:_1M], [eba_GA:_1N], [eba_GA:_1O], [eba_GA:_1P], [eba_GA:_1Q], [eba_GA:_1R], [eba_GA:_1S], [eba_GA:_1T], [eba_GA:_1Z], [eba_GA:_4A], [eba_GA:_4B], [eba_GA:_4C], [eba_GA:_4D], [eba_GA:_4E], [eba_GA:_4F], [eba_GA:_4G], [eba_GA:_4H], [eba_GA:_4I], [eba_GA:_4V], [eba_GA:_4J], [eba_GA:_4K], [eba_GA:_4L], [eba_GA:_4M], [eba_GA:_4N], [eba_GA:_4O], [eba_GA:_4P], [eba_GA:_4Q], [eba_GA:_4R], [eba_GA:_4S], [eba_GA:_4T], [eba_GA:_4W], [eba_GA:_4X], [eba_GA:_4Y], [eba_GA:_4Z], [eba_GA:_5A], [eba_GA:_5B], [eba_GA:_5C], [eba_GA:_5D], [eba_GA:_5E], [eba_GA:_5F], [eba_GA:_5G], [eba_GA:_5H], [eba_GA:_5I], [eba_GA:_5J], [eba_GA:_5K], [eba_GA:_5L], [eba_GA:_5M], [eba_GA:_5N], [eba_GA:_5O], [eba_GA:_5P], [eba_GA:_5Q], [eba_GA:_5R], [eba_GA:_5S], [eba_GA:_5T], [eba_GA:_5U], [eba_GA:_5V], [eba_GA:_5W], [eba_GA:_5X], [eba_GA:_5Y], [eba_GA:_5Z], [eba_GA:_6A], [eba_GA:_6B], [eba_GA:_6C], [eba_GA:_6D], [eba_GA:_6E], [eba_GA:_6F], [eba_GA:_6G], [eba_GA:_6H], [eba_GA:_6I], [eba_GA:_6J], [eba_GA:_6K], [eba_GA:_6L], [eba_GA:_6M], [eba_GA:_6N], [eba_GA:_6O], [eba_GA:_6P], [eba_GA:_6Q], [eba_GA:_6R], [eba_GA:_6S], [eba_GA:_6T], [eba_GA:_6U], [eba_GA:_6Z], [eba_GA:_7Z], [eba_GA:_8A], [eba_GA:_9B], [eba_GA:_7Y], [eba_GA:IMF.CL_AREA.1G], [eba_GA:IMF.CL_AREA.1W], [eba_GA:IMF.CL_AREA.4U], [eba_GA:IMF.CL_AREA.7G], [eba_GA:IMF.CL_AREA.7H],

		[eba_GA:IMF.CL_AREA.7I], [eba_GA:IMF.CL_AREA.7J], [eba_GA:IMF.CL_AREA.7K], [eba_GA:IMF.CL_AREA.7L], [eba_GA:IMF.CL_AREA.7M], [eba_GA:IMF.CL_AREA.9B], [eba_GA:XK]

4.3 ExplicitDomainMembers

4.3.1 New

DomainCode	DomainLabel	MemberXbrlCode	MemberLabel
AP	Approach	eba_AP:x162	Method to identify small trading book business
AP	Approach	eba_AP:x163	Sensitivities-based method
AP	Approach	eba_AP:x164	Method to determine the default risk charge (market risk)
AP	Approach	eba_AP:x165	Method to determine the residual risk charge
AP	Approach	eba_AP:x166	Infrastructure projects supporting factor treatment
AP	Approach	eba_AP:x168	Leverage ratio replacement cost under SA-CCR
AP	Approach	eba_AP:x169	Leverage ratio potential future exposure under SA-CCR
AP	Approach	eba_AP:x170	Leverage ratio potential future exposure under simplified SA-CCR
AP	Approach	eba_AP:x171	Prudential netting not allowed
AP	Approach	eba_AP:x172	Prudential netting allowed
AP	Approach	eba_AP:x173	Leverage ratio exempted exposures. Intragroup exposures
AP	Approach	eba_AP:x174	Leverage ratio exempted exposures. IPS exposures
AP	Approach	eba_AP:x175	Leverage ratio exempted exposures. Guaranteed parts of exposures arising from export credits
AP	Approach	eba_AP:x176	Leverage ratio exempted exposures.Excess collateral deposited at triparty agents
AP	Approach	eba_AP:x177	Leverage ratio exempted exposures.Securitised exposures representing significant risk transfer
AP	Approach	eba_AP:x178	Leverage ratio exempted exposures.Exposures to the central bank
AP	Approach	eba_AP:x179	Leverage ratio exempted exposures. Exposure due to banking-type ancillary services of CSD/institutions
AP	Approach	eba_AP:x180	Leverage ratio exempted exposures. Exposure due to banking-type ancillary services of designated institutions.
AP	Approach	eba_AP:x181	Leverage ratio exempted exposures. Exposure exempted in accordance with point (j) of Article 429a(1) CRR
AP	Approach	eba_AP:x182	Leverage ratio replacement cost under simplified SA-CCR
AP	Approach	eba_AP:x183	Simplified SA-CCR
AP	Approach	eba_AP:x184	SA-CCR
AP	Approach	eba_AP:x185	Internal model method
AP	Approach	eba_AP:x186	Mandate-based approach
AP	Approach	eba_AP:x187	Fall-back approach
AP	Approach	eba_AP:x188	10% threshold
AP	Approach	eba_AP:x189	17.65% threshold

DomainCode	DomainLabel	MemberXbrlCode	MemberLabel
AP	Approach	eba_AP:x190	Pillar 1 requirement, Pillar 2 requirement
AP	Approach	eba_AP:x191	Ultimate risk basis
AP	Approach	eba_AP:x192	Immediate risk basis
BA	Base items	eba_BA:x27	Required stable funding
BA	Base items	eba_BA:x28	Available stable funding
BA	Base items	eba_BA:x29	Assets, off balance sheet items
BA	Base items	eba_BA:x30	Liabilities, off balance sheet items
BT	Boolean total	eba_BT:x15	LEI code type
BT	Boolean total	eba_BT:x16	National code type
CG	Collateral/Guarantees	eba_CG:x28	Unsecured
CG	Collateral/Guarantees	eba_CG:x29	Secured
CP	Credit protection	eba_CP:x39	Secured by immovable property or residential loan guaranteed by an eligible protection provider
CP	Credit protection	eba_CP:x40	Secured by other funded or unfunded credit protection
CP	Credit protection	eba_CP:x41	Guaranteed or insured by an official export credit agency or guaranteed or counter-guaranteed by another eligible protection provider as referred to in article 47c(4) CRR
CP	Credit protection	eba_CP:x42	Other funded credit protection LGD adjustment effect
CP	Credit protection	eba_CP:x43	Cash on deposit LGD adjustment effect
CP	Credit protection	eba_CP:x45	Instruments held by a third party LGD adjustment effect
CP	Credit protection	eba_CP:x46	VAR approach
CP	Credit protection	eba_CP:x47	Credit protection bought
CP	Credit protection	eba_CP:x48	Credit protection sold
CS	Contingent scenario	eba_CS:x25	Low correlation scenario
CS	Contingent scenario	eba_CS:x26	Medium correlation scenario
CS	Contingent scenario	eba_CS:x27	High correlation scenario
CT	Counterparty	eba_CT:x216	General government excluding government agencies
CT	Counterparty	eba_CT:x217	Government agencies
CT	Counterparty	eba_CT:x218	QCCPs
CT	Counterparty	eba_CT:x616	Non-financial customers other than Central Banks
CT	Counterparty	eba_CT:x617	Credit unions, personal investment companies and deposit brokers
CT	Counterparty	eba_CT:x618	Network member to central institution
CT	Counterparty	eba_CT:x619	ECB or the Central bank of a Member State
CT	Counterparty	eba_CT:x620	Central bank of a third country
CT	Counterparty	eba_CT:x621	Central governments, regional governments, local authorities and PSEs
CT	Counterparty	eba_CT:x622	Financial corporations, Corporates

DomainCode	DomainLabel	MemberXbrlCode	MemberLabel
CT	Counterparty	eba_CT:x623	Credit institutions, investment firms, financial holding companies, securities dealers, insurance companies, mutual funds, hedge funds, pension funds, and central counterparties (CCPs)
CT	Counterparty	eba_CT:x624	Large value funds transfer systems, agent banks, financial institutions, comercial customers
CT	Counterparty	eba_CT:x625	Other financial institutions, central securities depositories, payment systems, central banks and sub-custodians
CT	Counterparty	eba_CT:x76	Regional goverments
CT	Counterparty	eba_CT:x77	Local authorities
CT	Counterparty	eba_CT:x78	Public development credit institution
CT	Counterparty	eba_CT:x79	Entity directly set up by the central government, regional governments or local authorities of a Member State
CT	Counterparty	eba_CT:x80	Entity set up by the central government, regional governments or local authorities of a Member State through an intermediate credit institution
CT	Counterparty	eba_CT:x81	Non-QCCPs
CU	Currency	eba_CU:x48	Largest currency
CU	Currency	eba_CU:x49	2nd largest currency
CU	Currency	eba_CU:x50	3rd largest currency
CU	Currency	eba_CU:x51	4th largest currency
CU	Currency	eba_CU:x52	5th largest currency
CU	Currency	eba_CU:x53	Foreign and local currency
EC	Exposure classes	eba_EC:x50	Central banks
EN	Entity	eba_EN:x0	Not applicable/ All entities
EN	Entity	eba_EN:x267	Banque de France
EN	Entity	eba_EN:x268	Euler Hermes Rating GmbH
EN	Entity	eba_EN:x269	Japan Credit Rating Agency Ltd
EN	Entity	eba_EN:x270	BCRA-Credit Rating Agency AD
EN	Entity	eba_EN:x271	Creditreform Rating AG
EN	Entity	eba_EN:x272	Scope Ratings GmbH (previously Scope Ratings AG and PSR Rating GmbH)
EN	Entity	eba_EN:x273	ICAP S.A.
EN	Entity	eba_EN:x274	GBB-Rating Gesellschaft für Bonitätsbeurteilung GmbH
EN	Entity	eba_EN:x275	ASSEKURATA
EN	Entity	eba_EN:x276	Assekuranz Rating-Agentur GmbH
EN	Entity	eba_EN:x277	ARC Ratings, S.A. (previously Companhia Portuguesa de Rating, S.A)
EN	Entity	eba_EN:x278	AM Best Europe-Rating Services Ltd. (AMBERS)
EN	Entity	eba_EN:x279	DBRS Ratings Limited
EN	Entity	eba_EN:x280	Fitch Ratings Ireland Limited

DomainCode	DomainLabel	MemberXbrlCode	MemberLabel
EN	Entity	eba_EN:x281	Fitch Ratings España S.A.U.
EN	Entity	eba_EN:x282	Fitch Ratings Limited
EN	Entity	eba_EN:x283	Fitch Ratings CIS Limited
EN	Entity	eba_EN:x284	Moody’s Investors Service Cyprus Ltd
EN	Entity	eba_EN:x285	Moody’s France S.A.S.
EN	Entity	eba_EN:x286	Moody’s Deutschland GmbH
EN	Entity	eba_EN:x287	Moody’s Italia S.r.l.
EN	Entity	eba_EN:x288	Moody’s Investors Service España S.A.
EN	Entity	eba_EN:x289	Moody’s Investors Service Ltd
EN	Entity	eba_EN:x290	S&P Global Ratings Europe Limited
EN	Entity	eba_EN:x291	CRIF Ratings S.r.l. (previously CRIF S.p.a.)
EN	Entity	eba_EN:x292	Capital Intelligence Ratings Ltd
EN	Entity	eba_EN:x293	ACRA Europe, a.s. (previously European Rating Agency, a.s)
EN	Entity	eba_EN:x294	Axesor Risk Management SL
EN	Entity	eba_EN:x295	Cerved Rating Agency S.p.A. (previously CERVED Group S.p.A.)
EN	Entity	eba_EN:x296	Kroll Bond Rating Agency
EN	Entity	eba_EN:x297	The Economist Intelligence Unit Ltd
EN	Entity	eba_EN:x298	QIVALIO SAS (previously Spread Research)
EN	Entity	eba_EN:x299	EuroRating Sp. z o.o.
EN	Entity	eba_EN:x300	HR Ratings de México, S.A. de C.V. (HR Ratings)
EN	Entity	eba_EN:x301	Egan-Jones Ratings Co. (EJR)
EN	Entity	eba_EN:x302	ModeFinance S.r.l.
EN	Entity	eba_EN:x303	INC Rating Sp. z o.o.
EN	Entity	eba_EN:x304	Rating-Agentur Expert RA GmbH
EN	Entity	eba_EN:x305	Kroll Bond Rating Agency Europe Limited
EN	Entity	eba_EN:x306	Nordic Credit Rating AS
EN	Entity	eba_EN:x307	Moody’s Investors Service (Nordics) AB
EN	Entity	eba_EN:x308	A.M. Best (EU) Rating Services B.V.
EN	Entity	eba_EN:x309	DBRS Rating GmbH
EN	Entity	eba_EN:x310	Inbonis SA
EN	Entity	eba_EN:x311	Other ECAI
IM	Impairment	eba_IM:x113	Non-performing exposures, excluding forborne exposures under art 47c(6) CRR
IM	Impairment	eba_IM:x114	Exposures with forbearance measures under art 47c(6) CRR
IM	Impairment	eba_IM:x57	Instruments with significant increase in credit risk. Purchased or originated credit-impaired instruments
LQ	Liquidity	eba_LQ:x233	Liquid assets: Level 1, 2A, 2b, 2b Securitisations
LQ	Liquidity	eba_LQ:x237	Securities and exchanged traded equities

DomainCode	DomainLabel	MemberXbrlCode	MemberLabel
LQ	Liquidity	eba_LQ:x238	Non-exchange traded equities
LQ	Liquidity	eba_LQ:x239	Assets in a cover pool
LQ	Liquidity	eba_LQ:x240	Interdependent assets
LQ	Liquidity	eba_LQ:x242	Other than operational deposits
LQ	Liquidity	eba_LQ:x243	Interdependent liabilities
LQ	Liquidity	eba_LQ:x245	Covered bonds according to point (c) of Art. 428f(2)
MC	Main category	eba_MC:x1000	Pillar 2 guidance
MC	Main category	eba_MC:x1001	Pillar 1 leverage ratio requirement
MC	Main category	eba_MC:x1002	(TSLRR)
MC	Main category	eba_MC:x1003	(OLRR)
MC	Main category	eba_MC:x1004	OLRR and Pillar 2 Guidance (P2G)
MC	Main category	eba_MC:x1005	Regular-way sales awaiting settlement
MC	Main category	eba_MC:x1006	Regular-way purchases awaiting settlement
MC	Main category	eba_MC:x1007	Specific wrong way risk exposures
MC	Main category	eba_MC:x1008	Covered by margin agreement
MC	Main category	eba_MC:x1009	Not covered by margin agreement
MC	Main category	eba_MC:x1010	Single-name transactions
MC	Main category	eba_MC:x1011	Multi-names transactions
MC	Main category	eba_MC:x1012	Energy
MC	Main category	eba_MC:x1013	Metals
MC	Main category	eba_MC:x1014	Agricultural goods
MC	Main category	eba_MC:x1015	Climatic conditions
MC	Main category	eba_MC:x1016	Other commodities
MC	Main category	eba_MC:x1017	Electricity
MC	Main category	eba_MC:x1018	Other than bond and equity
MC	Main category	eba_MC:x1019	Netting sets
MC	Main category	eba_MC:x1020	Exchange traded derivatives
MC	Main category	eba_MC:x1021	Derivatives & long settlement transactions excluding Contractual Cross Product Netting. Collateral received
MC	Main category	eba_MC:x1022	Collateral other than cash on hand, sovereign debt instruments, government agency debt instruments, corporate bonds and equity securities
MC	Main category	eba_MC:x1023	Segregated account (CRR)
MC	Main category	eba_MC:x1024	Unsegregated account (CRR)
MC	Main category	eba_MC:x1025	Initial margin
MC	Main category	eba_MC:x1027	Single-name credit default swaps
MC	Main category	eba_MC:x1028	Index credit default swaps
MC	Main category	eba_MC:x1029	Exposures for trades(excluding initial margin and default fund contributions)

DomainCode	DomainLabel	MemberXbrlCode	MemberLabel
MC	Main category	eba_MC:x1030	Credit options
MC	Main category	eba_MC:x1031	Other credit derivatives
MC	Main category	eba_MC:x1032	Netting sets where cross-product netting has been approved
MC	Main category	eba_MC:x1033	Prefunded default fund contributions
MC	Main category	eba_MC:x1034	Unfunded default fund contributions
MC	Main category	eba_MC:x1035	Asset quality
MC	Main category	eba_MC:x1036	Model updates
MC	Main category	eba_MC:x1037	Methodology and policy
MC	Main category	eba_MC:x1038	Acquisitions and disposals
MC	Main category	eba_MC:x1039	Foreign exchange movements
MC	Main category	eba_MC:x1040	RWEA flows other than asset size, asset quality, model updates, methodology and policy, adquisitions and disposals and foreign exchange movements
MC	Main category	eba_MC:x1041	Asset size
MC	Main category	eba_MC:x1042	Other RWEA flows
MC	Main category	eba_MC:x1043	Cash and reserves
MC	Main category	eba_MC:x1044	Other than cash and reserves
MC	Main category	eba_MC:x1045	Loans and advances other than operational deposits and SFTs with financial costumers
MC	Main category	eba_MC:x1046	Trade finance on-balance sheet loans and advances
MC	Main category	eba_MC:x1047	Centralised regulated savings
MC	Main category	eba_MC:x1048	Promotional loans and credit and liquidity facilities
MC	Main category	eba_MC:x1049	Derivatives client clearing activities
MC	Main category	eba_MC:x1050	Other than centralised regulated savings, promotional loans, credit and liquidity facilities, eligble covered bonds and derivatives clearing activities
MC	Main category	eba_MC:x1051	Contributions to CCP default fund
MC	Main category	eba_MC:x1052	Other RSF assets
MC	Main category	eba_MC:x1053	Physically traded commodities
MC	Main category	eba_MC:x1054	Trade date receivables
MC	Main category	eba_MC:x1055	Committed facilities
MC	Main category	eba_MC:x1056	Derivative liabilities
MC	Main category	eba_MC:x1060	Capital items and instruments
MC	Main category	eba_MC:x1061	Liabilities and committed facilities
MC	Main category	eba_MC:x1066	Other ASF liabilities
MC	Main category	eba_MC:x1067	Trade date payables
MC	Main category	eba_MC:x1069	Physically traded commodities, trade date receivables, non-performing assets and other assets
MC	Main category	eba_MC:x1070	Derivative assets. Positive net value
MC	Main category	eba_MC:x1071	Other off-balance sheet items

DomainCode	DomainLabel	MemberXbrlCode	MemberLabel
MC	Main category	eba_MC:x1073	Minimum value commitment shortfalls
MC	Main category	eba_MC:x1074	Forseeable taxes payable (not removed from CET1)
MC	Main category	eba_MC:x1075	Common equity Tier 1 (CET1) items
MC	Main category	eba_MC:x1076	Instruments that are directly issued by institutions and fully paid up
MC	Main category	eba_MC:x1077	Exception from deductions
MC	Main category	eba_MC:x1078	Equity instruments issued. Capital. Paid up, Subordinated financial liabilities, Share premium
MC	Main category	eba_MC:x1079	Instruments that do not meet the eligibility criteria related to write-down and conversion powers pursuant to Article 59 BRRD or are subject to set-off or netting arrangements
MC	Main category	eba_MC:x1080	Instruments without legally or contractually mandatory write-down or conversion upon exercise of Article 59 BRRD powers
MC	Main category	eba_MC:x1081	Instruments governed by third-country law without effective and enforceable exercise of Article 59 BRRD powers
MC	Main category	eba_MC:x1082	Instruments subject to set-off or netting arrangements
MC	Main category	eba_MC:x1083	Unrealised gains and losses
MC	Main category	eba_MC:x1084	Unrealised gains and losses. Amount A
MC	Main category	eba_MC:x1085	ECL impact of the static component
MC	Main category	eba_MC:x1086	ECL impact of the dynamic component for the period 01/01/2018 – 31/12/2019
MC	Main category	eba_MC:x1087	ECL impact of the dynamic component for the period starting on 01/01/2020
MC	Main category	eba_MC:x1088	Equity instruments issued. Capital. Paid up, Subordinated financial liabilities
MC	Main category	eba_MC:x1089	Equity instruments issued. Capital. Paid up, Share premium, Subordianted financial liabilities, Own instruments issued
MC	Main category	eba_MC:x1090	Derivatives, securities financing transactions, other assets, and off-balance-sheet items
MC	Main category	eba_MC:x1091	Debt securities, equity
MC	Main category	eba_MC:x1092	Cash payments sent (net of intragroup payments)
MC	Main category	eba_MC:x1093	All assets -including cross-border assets
MC	Main category	eba_MC:x1094	Loans and advances, debt securities, other assets
MC	Main category	eba_MC:x1095	Loans and advances, debt securities, other liabilities
MC	Main category	eba_MC:x1096	Loans and advances, debt securities, derivatives, other liabilities
MC	Main category	eba_MC:x1097	Funds deposited or lent,undrawn committed lines, holdings of securities, securities financing transactions, over-the-counter (OTC) derivatives
MC	Main category	eba_MC:x1098	Deposits, Securities financing transactions, OTC derivatives, undrawn committed lines

DomainCode	DomainLabel	MemberXbrlCode	MemberLabel
MC	Main category	eba_MC:x1099	Secured debt securities; Senior unsecured debt securities; Subordinated debt securities; Commercial paper; Certificates of deposit; Common equity; Preferred shares and any other forms of subordinated funding
MC	Main category	eba_MC:x1100	Cash
MC	Main category	eba_MC:x1101	Stock certificates,debt securities, cash, or other assets
MC	Main category	eba_MC:x1102	Underwritten equity and debt instruments
MC	Main category	eba_MC:x1103	Foreign exchange, interest rate, equity, commodities, CDS and other underlying of OTC derivatives
MC	Main category	eba_MC:x1104	Claims, cross-border claims , local claims of foreign affiliates
MC	Main category	eba_MC:x1105	Local liabilities and foreign liabilities (excluding local liabilities in local currency).
MC	Main category	eba_MC:x1106	Cross-border claims , local claims of foreign affiliates in foreign currency, local claims of foreign affiliates in localcurrency
MC	Main category	eba_MC:x1107	Forwards, swaps, options related to foreign exchange, interest rate, equity, commodity, and credit instruments, purchased credit derivatives that hedge or offset credit protection sold or are held for trading
MC	Main category	eba_MC:x1108	Foreign liabilities, derivatives, local liabilities in local and foreign currency of foreign offices
MC	Main category	eba_MC:x1109	Securities held as assets, securities in fiduciary, custody or trust accounts and proprietary trading (except for derivatives, commodities or FX)
MC	Main category	eba_MC:x1110	Trade date payables, deferred tax liabilities, minority interests and other liabilities
MC	Main category	eba_MC:x318	Derivatives that meet the definition of financial guarantees
MC	Main category	eba_MC:x319	Software assets treated as tangible assets
MC	Main category	eba_MC:x327	Minimum coverage requirement
MC	Main category	eba_MC:x328	Debt instruments, off-balance sheet exposures with no automatic cancellation
MC	Main category	eba_MC:x536	Leverage ratio buffer for global systemically important institutions
MC	Main category	eba_MC:x639	Regular-way purchases and sales awaiting settlement
MC	Main category	eba_MC:x869	Total provisions and adjustments or deductions (capped)
MC	Main category	eba_MC:x870	Total provisions and adjustments or deductions (uncapped)
MC	Main category	eba_MC:x871	Additional valuation adjustments
MC	Main category	eba_MC:x872	Other own funds reductions
MC	Main category	eba_MC:x873	Difference between the purchase price and the amount owed by the debtor
MC	Main category	eba_MC:x874	Amounts written-off by the institution since the exposure was classified as non-performing
MC	Main category	eba_MC:x875	Applicable amount of insufficient coverage
MC	Main category	eba_MC:x876	Instruments other than securitisation positions

DomainCode	DomainLabel	MemberXbrlCode	MemberLabel
MC	Main category	eba_MC:x877	Instruments with exotic underlyings
MC	Main category	eba_MC:x878	Securitisation positions and nth-to-default credit derivatives included in the alternative correlation trading portfolio (ACTP), instruments that generate pay-offs that cannot be replicated
MC	Main category	eba_MC:x979	Debt securities. Securitisations
MC	Main category	eba_MC:x980	Loans and advances other than Loans and advances. On demand [call] and short notice [current account]. Loans collateralised with Immovable Property
MC	Main category	eba_MC:x981	Own debt instruments issued other than securitisations and covered bonds
MC	Main category	eba_MC:x982	Own covered bonds and securitisations issued
MC	Main category	eba_MC:x983	All assets, collateral received, own debt securities other than securitisations and covered bonds
MC	Main category	eba_MC:x984	Own debt instruments issued. Securitisations and covered bonds
MC	Main category	eba_MC:x985	Own debt instruments issued. Securitisations
MC	Main category	eba_MC:x986	Debt securities issued. Securitisations
MC	Main category	eba_MC:x987	Debt securities issued other than covered bonds or securitisations
MC	Main category	eba_MC:x988	Collateral received, own debt securities other than securitisation and covered bonds
MC	Main category	eba_MC:x989	Collateral received. Loans and advances other than Loans and advances. On demand [call] and short notice [current account]. Mortgages Loans collateralised with Immovable Property
MC	Main category	eba_MC:x993	Promotional loans
MC	Main category	eba_MC:x994	Leverage ratio exposure measure
MC	Main category	eba_MC:x998	Pre-financing or intermediate loans
MC	Main category	eba_MC:x999	Cash pooling arrangements
PC	Percentages	eba_PC:x400	>=0% and <0,15%
PC	Percentages	eba_PC:x401	>=0% and <0,10%
PC	Percentages	eba_PC:x402	>=0,10% and <0,15%
PC	Percentages	eba_PC:x403	>=0,15% and <0,25%
PC	Percentages	eba_PC:x404	>=0,25% and <0,50%
PC	Percentages	eba_PC:x405	>=0,50% and <0,75%
PC	Percentages	eba_PC:x407	>=0,75% and <1,75%
PC	Percentages	eba_PC:x408	>=1,75% and <2,5%
PC	Percentages	eba_PC:x409	>=2,5% and <10%
PC	Percentages	eba_PC:x410	>=2,5% and <5%
PC	Percentages	eba_PC:x411	>=5% and <10%
PC	Percentages	eba_PC:x412	>=10% and <100%
PC	Percentages	eba_PC:x413	>=10% and <20%
PC	Percentages	eba_PC:x414	>=20% and <30%

DomainCode	DomainLabel	MemberXbrlCode	MemberLabel
PC	Percentages	eba_PC:x415	>=30% and <100%
PC	Percentages	eba_PC:x436	>=0,75% and <2,5%
PC	Percentages	eba_PC:x446	7%
PC	Percentages	eba_PC:x447	15%
PC	Percentages	eba_PC:x448	25%
PC	Percentages	eba_PC:x449	30%
PC	Percentages	eba_PC:x450	40%
PC	Percentages	eba_PC:x451	55%
PC	Percentages	eba_PC:x453	>35%
PC	Percentages	eba_PC:x454	5%
PC	Percentages	eba_PC:x455	5% (Level 1 assets) or 7%(Shares or units in CIUs)
PC	Percentages	eba_PC:x456	15% (Level 2A assets) or 0-20% (Shares or units in CIUs)
PC	Percentages	eba_PC:x457	25% (Level 2B Assets) or 30-55% (Shares or units in CIUs)
PI	Positions in the instrument	eba_PI:x11	Positive sensitivity, gross per risk class, unweighted
PI	Positions in the instrument	eba_PI:x12	Negative sensitivity, gross per risk class, unweighted
PI	Positions in the instrument	eba_PI:x13	Sensitivity, net per risk class, unweighted
PL	Portfolio	eba_PL:x105	Portfolios other than alternative correlation trading portfolio (non-ACTP)
PL	Portfolio	eba_PL:x106	Alternative correlation trading portfolio (ACTP)
PL	Portfolio	eba_PL:x107	Available-for-sale financial assets, Trading financial assets
PL	Portfolio	eba_PL:x754	Accounting portfolios for financial assets subject to impairment, including cash and cash balances at central banks and other demand deposits
PL	Portfolio	eba_PL:x755	Total with own estimates of LGD and/or conversion factors
PL	Portfolio	eba_PL:x756	Total without own estimates of LGD or conversion factors
PL	Portfolio	eba_PL:x757	Central governments and central banks with own estimates of LGD and/or conversion factors
PL	Portfolio	eba_PL:x758	Central governments and central banks without own estimates of LGD or conversion factors
PL	Portfolio	eba_PL:x759	Institutions with own estimates of LGD or conversion factors
PL	Portfolio	eba_PL:x760	Institutions without own estimates of LGD or conversion factors
PL	Portfolio	eba_PL:x761	Corporates - SME with own estimates of LGD or conversion factors
PL	Portfolio	eba_PL:x762	Corporates - SME without own estimates of LGD or conversion factors
PL	Portfolio	eba_PL:x763	Corporates - Specialised Lending with own estimates of LGD or conversion factors

DomainCode	DomainLabel	MemberXbrlCode	MemberLabel
PL	Portfolio	eba_PL:x764	Corporates - Specialised Lending without own estimates of LGD or conversion factors
PL	Portfolio	eba_PL:x765	Corporates - Other with own estimates of LGD or conversion factors
PL	Portfolio	eba_PL:x766	Corporates - Other without own estimates of LGD or conversion factors
PL	Portfolio	eba_PL:x767	Retail - Secured by immovable property SME - with own estimates of LGD or conversion factors
PL	Portfolio	eba_PL:x768	Retail - Secured by immovable property non-SME - with own estimates of LGD or conversion factors
PL	Portfolio	eba_PL:x769	Retail - Qualifying revolving - with own estimates of LGD or conversion factors
PL	Portfolio	eba_PL:x770	Retail - Other SME - with own estimates of LGD or conversion factors
PL	Portfolio	eba_PL:x771	Retail - Other non-SME - with own estimates of LGD or conversion factors
PU	Purpose	eba_PU:x40	Public sector investments
RF	Reference period	eba_RF:x87	Month-3-value
RF	Reference period	eba_RF:x88	Quarterly
RF	Reference period	eba_RF:x89	Annual
RF	Reference period	eba_RF:x90	Before 27 June 2019
RF	Reference period	eba_RF:x91	Reporting year T
RP	Related parties/Relationships	eba_RP:x78	Intragroup or IPS if subject to preferential treatment
RP	Related parties/Relationships	eba_RP:x79	Other than Intragroup or IPS if subject to preferential treatment
RP	Related parties/Relationships	eba_RP:x80	Entities of the group that are special purpose vehicles
TA	Type of activity	eba_TA:x129	Project finance
TA	Type of activity	eba_TA:x130	Income-producing real estate and high volatility commercial real estate
TA	Type of activity	eba_TA:x131	Object finance
TA	Type of activity	eba_TA:x132	Commodities finance
TI	Time interval	eba_TI:x00	All time intervals
TI	Time interval	eba_TI:x128	< 2,5 years
TI	Time interval	eba_TI:x130	> 3 years <=4 years
TI	Time interval	eba_TI:x131	> 4 years <=5 years
TI	Time interval	eba_TI:x132	> 5 years <=6 years
TI	Time interval	eba_TI:x133	> 6 years <=7 years
TI	Time interval	eba_TI:x134	> 7 years <=8 years

DomainCode	DomainLabel	MemberXbrlCode	MemberLabel
TI	Time interval	eba_TI:x135	> 8 years <=9 years
TI	Time interval	eba_TI:x136	> 9 years
TI	Time interval	eba_TI:x212	< 6 months or unencumbered
TI	Time interval	eba_TI:x213	>= 6 months < 1 year
TI	Time interval	eba_TI:x214	< 6 months
TI	Time interval	eba_TI:x215	< 1 year or unencumbered
TR	Type of risk	eba_TR:x48	Delta risk
TR	Type of risk	eba_TR:x49	Vega risk
TR	Type of risk	eba_TR:x50	Curvature risk
TR	Type of risk	eba_TR:x51	Delta, vega and curvature risk
TR	Type of risk	eba_TR:x52	General interest rate risk (GIRR)
TR	Type of risk	eba_TR:x53	Credit spread risk (CSR)
TR	Type of risk	eba_TR:x54	Default risk (market risk)
TR	Type of risk	eba_TR:x55	Residual risk
TR	Type of risk	eba_TR:x57	Mapped to 2 risk categories
TR	Type of risk	eba_TR:x58	Mapped to 3 risk categories
TR	Type of risk	eba_TR:x59	Mapped to more than 3 risk categories
TR	Type of risk	eba_TR:x60	Mapped exclusively to Interest rate risk category
TR	Type of risk	eba_TR:x61	Mapped exclusively to Foreign Exchange risk category
TR	Type of risk	eba_TR:x62	Mapped exclusively to Credit risk category
TR	Type of risk	eba_TR:x63	Mapped exclusively to Equity risk category
TR	Type of risk	eba_TR:x64	Mapped exclusively to Commodity risk category
ZZ	Code Lists	eba_ZZ:x424	Public development credit institutions
ZZ	Code Lists	eba_ZZ:x425	QCCP
ZZ	Code Lists	eba_ZZ:x426	NON-QCCP
ZZ	Code Lists	eba_ZZ:x427	No CCP
ZZ	Code Lists	eba_ZZ:x428	Type of entity other than credit institutions and investment firms

4.3.2 Modified

DomainCode	DomainLabel	MemberXbrlCode	MemberLabel	OldLabel
MC	Main category	eba_MC:x996	Cash on hand, Loans and advances	Cash on hand, Loans and advances.
PC	Percentages	eba_PC:x72	<= 35%	<=35%
PC	Percentages	eba_PC:x74	> 0%	>0%
TI	Time interval	eba_TI:x57	> 0days	>0days

5. ValidationRules

5.1 New Rules:

The new rules are the rules from id v09598_m to id v10725_m

5.2 Modified Rules:

This part is too big to be documented, please refer to EBA validation rules Excel file.