AnaCredit data delivery agreement

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**AnaCredit data delivery agreement for reporting agents v2.4**

**REGULATION (EU) 2016/867 OF THE EUROPEAN CENTRAL BANK of 18 May 2016 on the collection of granular credit and credit risk data (ECB/2016/13)**

**Owner: Statistics Division  
Manager Monetary and Banking Statistics Department**

**DNB-public**

**Version 2.4**

**DNB-GLO-CODE:  
DNB\_STAT\_ANACREDIT\_GLO\_M**

**SUMMARY OF VERSIONS AND STATUS**

Version history

|  |  |  |  |
| --- | --- | --- | --- |
| ***Version*** | *Date* | *Comment* | *Author(s)* |
| 0.1 | 7 July 2016 | First version of this document based on DDA template | Arjan Bos |
| 0.2 | 28 July 2016 | Processed outstanding questions | Arjan Bos |
| 0.3 | 22 August 2016 | Processed new questions | Arjan Bos |
| 0.4 | 21 September 2016 | Adjustments in response to review | Arjan Bos and Ronald Kunenborg |
| 0.4.1 | 3 October 2016 | Additions from AnaCredit collection cube structure | Arjan Bos |
| 0.4.2 | 13 October 2016 | Process model added | Ronald Damhof and Arjan Bos |
| 0.6 | 20 October 2016 | Further elaboration and details | Ronald Damhof and Arjan Bos |
| 0.6.1 | December 2016 | Translated into English | Translators |
| 0.6.1 | December 2016 | Added clarification on responsibilities for data quality and content.  Added consistency remark on mixing monthly and quarterly reporting. | Arjan Bos |
| 0.9 | January 2017 | Added updated validation strategy, Appendix A and B, non-applicable, dummy records (-2), reviewing consistency within DDA chapters, Aligning LDM 1.0 with DDA 1.0, review remarks stakeholders. | Ronald Damhof  Arjan Bos  Wim Goes |
| 1.0 | February 2017 | Final version | Arjan Bos |
| 1.0.1 | February 2017 | Added disclaimer | Arjan Bos  Ronald Damhof |
| 1.0.2 | March 2017 | Added paragraph on who is expected to send data to DNB  Updated business rules  List of columns in csv specification now matches the order of the attributes in the LDM | Arjan Bos  Ronald Damhof |
| 1.0.3 | April 2017 | Updated RIAD / LEI information in header file.  Updated csv files. New files are added for drawn instrument and non-fixed interest instrument.  Appendices A, B and D are updated to match the new business rules and LDM additions. | Arjan Bos  Roland Hommes |
| 1.1 | June 2017 | Revised submission process and demands.  Updated validation strategy  Logical validation results are not sent back via Logius, but are only available via the digital reporting portal | Arjan Bos  Ronald Damhof  Roland Hommes |
| 1.1.1 | July 2017 | Fixed a copy error on the data delivery process. Changed the text DGS and DGS SCV to AnaCredit | Arjan Bos |
| 1.2 | October 2017 | Updated the section on validation of completeness. Added text to explain that only qualifying instruments are to be reported, also in the repeated quarterly delivery.  Updated the section on the lay-out of .csv files  Updated the section on dealing with Logius.  Note: The encryption method is changed. | Arjan Bos  Roland Hommes |
| 1.2.1 | December 2017 | Small updates regarding csv headers. They are still mandatory, but now it’s made more clear. | Arjan Bos |
| 1.2.2 | January 2018 | Small updates regarding business rules. | Arjan Bos |
| 1.2.3 | March 2018 | Finalized data delivery codes.  Update to the reporting of the location of real estate collateral | Arjan Bos |
| 1.2.4 | March 2018 | Clarified the text on reporting natural persons. | Arjan Bos |
| 1.2.5 | September 2018 | Updated and added some validation rules and domain specifications mentioned in release notes 1.2.5.xlsx | Arjan Bos  Alco van Neck |
| 1.3 | November 2018 | Added and deleted some validation rules, changed some domain specifications and changed fixed character data types to variable character data types. | Iris Balemans |
| 1.3.1 | January 2019 | Due to a mix-up in versions of documentation some business rules were deleted/added unjustly | Iris Balemans |
| 1.4 | January 2019 | Implemented moderate changes for the banks and changed the Logius message name to ‘DNB\_rapportages’ | Iris Balemans |
| 1.4.1 | March 2019 | Update because of an update by ECB concerning the national identifiers, and because of a clarification and corrections of business rules | Iris Balemans |
| 1.4.2 | March 2019 | Small update because of a correction in a domain code, and because of the existence of rules in the physical implementation which were implicitly in the LDM. Made them explicit. | Iris Balemans |
| 2.0 | April 2019 | New version with small updates to the Logical Data Model. This impacted the lay-out of the following .csv files:   * 'counterparty.csv' * 'legal\_entity.csv' * 'instrument.csv' * 'servicer\_instrument.csv' * 'foreign\_branch\_protection\_provider.csv' * 'debtor\_risk\_data.csv' * 'foreign\_branch\_debtor.csv' * 'debtor\_instrument\_data.csv'   List of files that are no longer requested:   * 'attribute\_combination\_delivery.csv' * 'attribute\_delivery.csv'. | Arjan Bos |
| 2.0.3 | November 2019 | Updated validation rules with version 1.5 of ECB validation.  Added new blocking validation to ensure all observed agents are reported. | Arjan Bos |
| 2.0.4 | June 2020 | Added possibility to report SOFR and €STR as reference rates. This is restricted to overnight maturity by a **blocking** validation rule. | Arjan Bos |
| 2.1 | June 2020 | Harmonised the reporting of surrogate values to allow reporting of the value “Unknown” directly or choose a semantical equivalent from a reference list. | Arjan Bos |
| 2.2 | June 2021 | * Netherlands is explicitly noted as a reporting member state. * Added the posibility to report the postal code as the location of immovable properties. * Counterparty default status cannot be reported as “Non-applicable”. * Adjusted text to the fact that there are no reporting agents with a quarterly reporting obligation. | Arjan Bos |
| 2.2.2 | March 2022 | Added business rule dmc0053 for implementation reasons to check the postal code format. | Arjan Bos |
| 2.3 | May 2022 | Updated the sentence in 1.12 on how to deal with encryption.  Added link to the document with the list of postal code formating rules to the reference documents in 1.2.  Updated paragraph 2.7.6 Validation of completeness. It details the new process on reporting rowcount in entity type delivery.  Updated the hyperlinks to the webpage of DNB that contains the AnaCredit information. | Arjan Bos |
| 2.4. | Sept 2022 | Renamed local\_counterparty\_identicator to resident\_counterparty\_indicator in 3.3.1 conform LDM | Vincent Jungen |

**Contents**

[1 Data delivery agreement 7](#_Toc113370696)

[1.1 Subject of the agreement 7](#_Toc113370697)

[1.2 Reference documents 7](#_Toc113370698)

[1.3 Data delivery, global overview 7](#_Toc113370699)

[1.4 Monthly and quarterly delivery 8](#_Toc113370700)

[1.5 Data quality strategy 9](#_Toc113370701)

[1.6 Reporting agent's responsibilities/obligations 11](#_Toc113370702)

[1.7 DNB's responsibilities/obligations 11](#_Toc113370703)

[1.8 Compliance framework 11](#_Toc113370704)

[1.9 Data ownership and information classification 12](#_Toc113370705)

[1.10 Changes to the agreement 12](#_Toc113370706)

[1.11 Administrative processing 12](#_Toc113370707)

[1.12 Data integrity 13](#_Toc113370708)

[2 File delivery specifications 14](#_Toc113370709)

[2.1 Deliveries and files for each data delivery agreement 14](#_Toc113370710)

[2.2 Access to DNB Digital Reporting Portal 15](#_Toc113370711)

[2.3 Delivery of data to DNB using Logius Digipoort 15](#_Toc113370712)

[2.4 <entity>.csv file interface 15](#_Toc113370713)

[2.4.1 <entity>.csv file description (metadata) 16](#_Toc113370714)

[2.4.2 accounting\_data.csv 17](#_Toc113370715)

[2.4.3 accounting\_data.csv 17](#_Toc113370716)

[2.4.4 address.csv 18](#_Toc113370717)

[2.4.5 collateral\_located\_in\_a\_reporting\_member\_state.csv 18](#_Toc113370718)

[2.4.6 contract.csv 18](#_Toc113370719)

[2.4.7 counterparty.csv 18](#_Toc113370720)

[2.4.8 credit\_card\_debt\_instrument.csv 19](#_Toc113370721)

[2.4.9 credit\_lines\_other\_than\_revolving\_credit\_instrument.csv 19](#_Toc113370722)

[2.4.10 creditor\_instrument\_data.csv 19](#_Toc113370723)

[2.4.11 current\_account\_instrument\_with\_credit\_limit.csv 19](#_Toc113370724)

[2.4.12 debtor.csv 20](#_Toc113370725)

[2.4.13 debtor\_default\_data.csv 20](#_Toc113370726)

[2.4.14 debtor\_risk\_data.csv 20](#_Toc113370727)

[2.4.15 debtor\_instrument\_data.csv 20](#_Toc113370728)

[2.4.16 deteriorated\_credit\_risk\_instrument.csv 21](#_Toc113370729)

[2.4.17 drawn\_instrument.csv 21](#_Toc113370730)

[2.4.18 entity\_type\_delivery.csv 21](#_Toc113370731)

[2.4.19 financial\_data.csv 21](#_Toc113370732)

[2.4.20 foreign\_branch\_debtor.csv 22](#_Toc113370733)

[2.4.21 foreign\_branch\_protection\_provider.csv 22](#_Toc113370734)

[2.4.22 foreign\_counterparty.csv 22](#_Toc113370735)

[2.4.23 foreign\_counterparty\_with\_other\_national\_identifier.csv 22](#_Toc113370736)

[2.4.24 foreign\_legal\_entity.csv 23](#_Toc113370737)

[2.4.25 foreign\_legal\_entity\_in\_reporting\_member\_state.csv 23](#_Toc113370738)

[2.4.26 immovable\_property.csv 23](#_Toc113370739)

[2.4.27 impaired\_instrument.csv 24](#_Toc113370740)

[2.4.28 instrument.csv 24](#_Toc113370741)

[2.4.29 instrument\_past\_due.csv 24](#_Toc113370742)

[2.4.30 instrument\_subject\_to\_securitisation.csv 25](#_Toc113370743)

[2.4.31 instrument\_protection\_received\_data.csv 25](#_Toc113370744)

[2.4.32 interest\_only\_instrument.csv 25](#_Toc113370745)

[2.4.33 joint\_liability.csv 25](#_Toc113370746)

[2.4.34 legal\_entity.csv 26](#_Toc113370747)

[2.4.35 non\_fixed\_interest\_instrument.csv 26](#_Toc113370748)

[2.4.36 observed\_agent\_delivery.csv 26](#_Toc113370749)

[2.4.37 originator\_securitized\_instrument\_data.csv 27](#_Toc113370750)

[2.4.38 other\_loans\_instrument.csv 27](#_Toc113370751)

[2.4.39 overdraft\_instrument.csv 27](#_Toc113370752)

[2.4.40 part\_of\_legal\_entity.csv 27](#_Toc113370753)

[2.4.41 protection\_provider.csv 28](#_Toc113370754)

[2.4.42 protection\_provider\_default\_data.csv 28](#_Toc113370755)

[2.4.43 protection\_provider\_risk\_data.csv 28](#_Toc113370756)

[2.4.44 protection\_provider\_protection\_received.csv 28](#_Toc113370757)

[2.4.45 protection\_received.csv 28](#_Toc113370758)

[2.4.46 recognised\_instrument.csv 29](#_Toc113370759)

[2.4.47 reporting\_agent\_delivery.csv 29](#_Toc113370760)

[2.4.48 revolving\_credit\_other\_than\_overdrafts\_and\_credit\_card\_debt\_instrument.csv 29](#_Toc113370761)

[2.4.49 servicer\_instrument\_data.csv 30](#_Toc113370762)

[2.4.50 syndicated\_contract\_member.csv 30](#_Toc113370763)

[2.5 Validation strategy 31](#_Toc113370764)

[2.5.1 Validation processing & feedback 32](#_Toc113370765)

[2.6 Completeness of delivery 32](#_Toc113370766)

[2.7 Submission process 33](#_Toc113370767)

[2.7.1 AnaCredit reporting obligations, Digital Reporting Portal (DLR) 33](#_Toc113370768)

[2.7.2 Logius Digipoort connection criteria 33](#_Toc113370769)

[2.7.3 AnaCredit data delivery feedback 33](#_Toc113370770)

[2.7.4 Process and statuses 33](#_Toc113370771)

[2.7.5 Other signalling rules and plausibility rules 34](#_Toc113370772)

[2.7.6 Validation of completeness 34](#_Toc113370773)

[2.7.7 Resubmission 36](#_Toc113370774)

[3 Data delivery specifications 37](#_Toc113370775)

[3.1 Scope of the delivery 37](#_Toc113370776)

[3.2 Logical data model 37](#_Toc113370777)

[3.3 Dealing with “Non-applicable” attribute values in the logical data model 37](#_Toc113370778)

[3.3.1 Reporting “Non-applicable” for Natural Persons 38](#_Toc113370779)

[3.4 Dealing with unknown attribute values in the logical data model 38](#_Toc113370780)

[3.4.1 Impact on attributes 39](#_Toc113370781)

[3.4.2 Impact on reference lists 39](#_Toc113370782)

[3.4.3 Impact on primary keys 39](#_Toc113370783)

[3.4.4 Impact on business rules 39](#_Toc113370784)

[3.5 Mapping the delivery to the logical data model 39](#_Toc113370785)

[3.6 Delivery timelines 49](#_Toc113370786)

[3.7 Adjustments and deliveries with retroactive effect 49](#_Toc113370787)

[4 Reference tables 50](#_Toc113370788)

[4.1 Reporting population and reference population 50](#_Toc113370789)

[4.2 Reference data sets based on the AnaCredit Regulation 50](#_Toc113370790)

[4.3 Metadata reference data sets 51](#_Toc113370791)

[4.3.1 List of entity types 51](#_Toc113370792)

[4.3.2 List of attributes 51](#_Toc113370793)

[5 Agreements and contact persons 52](#_Toc113370794)

[5.1 Filing and storage 52](#_Toc113370795)

[5.2 Contact data 52](#_Toc113370796)

[5.3 Changes to the agreement 52](#_Toc113370797)

[Appendix A – Validation rules that determine the reporting obligation status 53](#_Toc113370798)

[Appendix B – Signalling & Plausibility Rules that might lead to a new obligation to resubmit 60](#_Toc113370799)

[Appendix C – Naming conventions and abbreviations 73](#_Toc113370800)

[Appendix D – Mapping regulation attributes to LDM 74](#_Toc113370801)

# Data delivery agreement

## Subject of the agreement

This agreement provides for the delivery of credit data, credit risk data and information about counterparties to De Nederlandsche Bank (DNB) for the purpose of REGULATION (EU) 2016/867 OF THE EUROPEAN CENTRAL BANK of 18 May 2016 on the collection of granular credit and credit risk data (ECB/2016/13).

This agreement sets out the arrangements concerning:

* the data to be delivered, and the delivery medium, format and frequency;
* the conditions and obligations to be observed by reporting agents towards DNB;
* the conditions and obligations to be observed by DNB towards the reporting agents, and
* changes to the agreement.

## Reference documents

|  |  |
| --- | --- |
| Document |  |
| REGULATION (EU) 2016/867 OF THE EUROPEAN CENTRAL BANK of 18 May 2016 on the collection of granular credit and credit risk data (ECB/2016/13) | <https://www.ecb.europa.eu/stats/money_credit_banking/anacredit/html/index.en.html> |
| Explanatory note on the ECB Regulation on the collection of granular credit and credit risk data | <https://www.ecb.europa.eu/stats/money_credit_banking/anacredit/html/index.en.html> |
| Feedback statement  Responses to the observations on the draft European Central Bank Regulation on the collection of granular credit and credit risk data | <https://www.ecb.europa.eu/stats/money_credit_banking/anacredit/html/index.en.html> |
| AnaCredit reporting manual Part I – General Methodology | <https://www.ecb.europa.eu/stats/money_credit_banking/anacredit/html/index.en.html> |
| AnaCredit reporting manual Part II – Datasets and data attributes | <https://www.ecb.europa.eu/stats/money_credit_banking/anacredit/html/index.en.html> |
| AnaCredit 2.a – Collection Cube Structure (draft) | ECB-restricted |
| AnaCredit 2.b – Collection Code lists (draft) | ECB-restricted |
| AnaCredit validation checks | <https://www.ecb.europa.eu/stats/money_credit_banking/anacredit/html/index.en.html> |
| List of national identifiers | <https://www.ecb.europa.eu/stats/money_credit_banking/anacredit/html/index.en.html> |
| List of legal forms | <https://www.ecb.europa.eu/stats/money_credit_banking/anacredit/html/index.en.html> |
| List of postal codes formatting rules | <https://www.ecb.europa.eu/stats/money_credit_banking/anacredit/html/index.en.html> |
| Reporting population and reference population | DNB-public |
| National implementation document | DNB-public |

## Data delivery, global overview

An overview of the design, run and control processes of the data exchange for AnaCredit is depicted in Figure 1.



Figure 1: Design, Run and Control overview of AnaCredit data exchange

Global description of the process:

* DNB determines the AnaCredit data-exchange specifications (Data Delivery Agreement, Logical Data Model);
* DNB publishes these specifications, including the public key for encryption on the website of DNB;
* Banks use this information to operationalize the AnaCredit data exchange;
* DNB publishes the AnaCredit data-exchange obligations in the DNB Digital Reporting Portal;
* Banks have secure access to the DNB Digital Reporting Portal where they can view the obligation;
* Banks deliver the AnaCredit data exchange files to Logius, transport as well as files are encrypted;
* Logius receives the data, performs a number of technical checks and send a delivery notification back to the bank. Subsequently Logius is pushing the data to DNB;
* DNB receives the data, performs a number of technical and logical validations, updates the status of the obligation and publishes the outcome of these validations to the DNB Digital Reporting Portal;
* Designated (by the bank) employees will receive a notification;
* Banks can view these outcomes (and status) in the DNB Digital Reporting Portal.

In outline, the total data delivery has the features described below. Chapter 2 discusses the delivery of each file in greater detail.

## Monthly and quarterly delivery

Reporting agents submit data monthly. Reporting agents are expected to make a data delivery only once a month. According to the AnaCredit regulation the accounting data and the risk data are to be delivered on a quarterly basis. However, reporting agents are expected to also submit the most recent quarterly data each month. These quarterly data remain unchanged until the next quarterly delivery is made. Section 2.6 discusses this in detail.

This is to prevent reporting agents from having to make different deliveries (one for the quarter and one for the month). It also serves to ensure that only one delivery is expected at any one time.

Specifically, the following entity types are requested monthly, but have data that is expected to be refreshed on a quarterly basis.

* accounting data
* fully derecognised instrument being serviced
* recognised instrument
* instrument not subject to impairment
* impaired instrument
* debtor risk data
* protection provider risk data

Please take note of the fact that only those records are expected for which a qualifying instrument is available in the instrument entity type.

Delivery frequencies are detailed in the delivery schedule (see 3.6).

## Data quality strategy

In the context of data exchanges under the AnaCredit Regulation, there is always tension between the desire to process data as quickly as possible so that they are available to DNB and the desire to thoroughly review the quality of the data before they are made available. A high degree of availability often compromises checks, with all its consequences for the quality of the data and, consequently, their use and interpretation. Another factor to consider is costs, which are often incurred downstream to make the data fit for purpose.

In striking a balance between data quality and availability, DNB has adopted the following approach:

* it is explicitly stated what rules are checked that lead to an acceptance of the delivery obligation (2.5) and with which parties in the chain can unequivocally establish whether they are able to meet the delivery obligation;
  1. a number of checks that are technical in nature (Logius subscription, XML validity, PKI-o validity, existence recipient, valid MIME, etc...)
  2. a reporting obligation for a reporting period in the Digital Reporting Portal of DNB (imperative check)
  3. a file structure specification as described in the Data Delivery Agreement (structure check)
  4. a highly specified and formalised logical data model (3.2) which specifies explicitly all the blocking validation rules (constraints, appendix A) within the data delivery set;
  5. on top of that, a list of validation rules (appendix B) that are not explicitly modelled[[1]](#footnote-2) but are checked:
* there is a category of validation rules that are labelled as ‘signalling’, meaning potentially blocking;[[2]](#footnote-3)
* reporting agents are informed as soon as possible with regard to the blocking validation results if a delivery cannot be accepted, subsequently the delivery is not accepted. When the reporting agent meets the blocking validation rules, it has met its delivery obligation;
* reporting agents are informed about the results of signalling rules – the delivery will be accepted; informing reporting agents allows reporting agents to start improving their internal processing chain/data quality;
* having accepted a data delivery, DNB conducts checks that involve other data as the data delivered, these rules are labelled as ‘signalling’ and are stated in appendix B;
* signalling rules may call for resubmission, i.e. an obligation to resubmit data for a period for which data were submitted earlier.

Please note that also data deliveries which cannot be validated will be recorded for management information purposes both internally and towards the ECB.

## Reporting agent's responsibilities/obligations

The reporting agent undertakes to:

* enable access to DNBs Digital Reporting Portal;
* have a working connection with Logius;
* deliver and, if necessary, redeliver data in accordance with the applicable specifications;
* arrange for the data to be protected from access by unauthorised individuals;
* notify DNB in advance if it is unable to deliver the data by the specified deadline, i.e. 4 p.m. on the penultimate day of the period within which the data delivery must be made;
* deliver data in accordance with the applicable obligation (including delivery deadlines) until the validation rules are met;
* provide information if plausibility analyses prompt DNB to request a clarification;
* keep an archive of AnaCredit data that has been exchanged for a period of 5 years;
* comply with requests for resubmission.

DNB expects to receive data directly (via Logius) from the banks. Currently, it is not foreseen to transport data via intermediaries.

## DNB's responsibilities/obligations

DNB will provide adequate specifications to enable reporting agents to meet their obligation.

DNB will notify reporting agents of data delivery issues, including:

* blocking validation rules (see for details, paragraph 2.5):
  + *technical:* is the incoming data technically compliant with regard to Logius requirement (subscription, PKI-O, etc...) and DNB (decryptable, unzippable, etc...)?
  + *administrative*: is the incoming data delivery in line with the obligation imposed by DNB?
  + *structure*: do the deliveries comply with the required naming and structure?
  + *logical*: do the data meet the validation rules of the logical data model and is the data delivery complete?
* If possible, automated feedback is given on signalling validation rules.
* Feedback on plausibility checks[[3]](#footnote-4) in case DNB requires additional information after considering the results of plausibility checks.

DNB will arrange for sufficient data protection measures in accordance with the information classification level.

## Compliance framework

This section will describe when reporting agents are not compliant and what implications this has, based on the ECB guidelines. This section will be elaborated once these guidelines are available from the ECB.

The reporting agent is responsible for all of the data they submitted, or should have submitted to DNB. All data that DNB receives via other sources, like the counterparty reference data of Dutch counterparties from the national statistics institute CBS, is not the responsibility of the reporting agent. Any question that either DNB or ECB has on data received from the reporting agent is for the reporting agent to answer. Questions on data received from other sources are the responsibility of those sources and are not the responsibility of the reporting agent.

## Data ownership and information classification

|  |  |
| --- | --- |
| **Subject** | Who/what |
| **Owner within DNB:** | Statistics Division, Monetary and Banking Statistics Department Manager |

|  |  |  |
| --- | --- | --- |
| **Criticality assessment performed (Y/N)** | By | Result |
| **Yes** | Data owner DNB | DNB-CONFIDENTIAL |

|  |  |
| --- | --- |
| DNB classification | Explanatory notes |
| **DNB-PUBLIC** | Information classified as **DNB-PUBLIC** is accessible to all stakeholders within and outside of DNB. |
| **DNB-UNRESTRICTED** | Access to information classified as **DNB-UNRESTRICTED** must be limited exclusively to persons employed by or performing work at DNB. |
| **DNB-RESTRICTED** | Information classified as **DNB-RESTRICTED**, can be made accessible to persons who are involved in the matter or would benefit from a general awareness of it in accordance with the rules of DNB. |
| **DNB-CONFIDENTIAL** | For information classified as **DNB-CONFIDENTIAL**, access should be limited to persons who “need to know”, i.e. those who require the information for the proper performance of professional duties. “Need to know” should be interpreted broadly enough to enable staff to (a) access information relevant to their tasks; and (b) take over tasks from colleagues with minimal delay in the event of absences. “Need to know” access should be authorised at the appropriate level within DNB. |
| **DNB-SECRET** | For information classified as **DNB-SECRET**, access should be strictly limited to persons who are directly involved in the matter and whose “need to know” access is explicitly authorised, to the extent possible in a traceable way, at the appropriate level within DNB. |

|  |  |  |
| --- | --- | --- |
| **Subject** | Required? | Explanatory notes |
| Encryption | Yes | Data transport and content will be encrypted from the transporter to DNB. Data encryption is the transporter's responsibility and DNB will oversee it. Data transport encryption from the reporting agent to the transporter is the reporting agent's responsibility. Data encryption of the .zip file is the responsibility of the reporter. |
| Anonymisation | No | Anonymisation does not apply. AnaCredit data are not related to natural persons. |

## Changes to the agreement

In the event of changes to the agreement, the procedure described in section 5.3 (Changes to the agreement) is followed.

## Administrative processing

DNB records this document under reference number

Although great care has been put into creating the logical data model and supporting documents, no guarantee can be given with regards to the technical correctness of the contents.

List of documents pertaining to the data delivery agreement:

|  |  |
| --- | --- |
| Document | Remarks |
| Document National Implementatie |  |
| Data delivery agreement | This document |
| DNB AnaCredit Business Terms | Ontology and reference data sets |
| Reporting population and reference population |  |
| Logisch datamodel AnaCredit | Report of the Logical data model |
| AnaCredit GLO LDM | PowerDesigner file containing the LDM |
| AnaCredit Release Notes | List of changes to the DDA |
| Logius documentation | Description of the steps necessary to deliver the report via Logius portal to DNB. |

## Data integrity

The demands regarding the integrity of AnaCredit data are classified as **very high**. As such, the following measures are taken to ensure compliance:

* The AnaCredit data exchange is encrypted in transport as well as in rest. Please refer to the logius documentation on how to properly use encryption.
* The pay-out file needs to consist of a deterministic number of files, DNB will validate the number of delivered files;
* The files are hashed and the hash needs to be calculated by the banks upon delivery. DNB will validate these hashes when receiving the files, to ensure the files have been received exactly as the banks have send it.
* The content of the data is hashed as well and the hash needs to be calculated by the banks upon delivery. DNB will validate these completeness-hashes to ensure the data is received by DNB exactly as the banks have sent it.

# File delivery specifications

## Deliveries and files for each data delivery agreement

This section describes the content of the AnaCredit data exchange, excluding Logius related files. The file interfaces and files are specified below. The following tables list the files that must be reported under the DDA in question. Reporting agents deliver data on the basis of *not more than* one DDA.

|  |  |  |
| --- | --- | --- |
| GLO code[[4]](#footnote-5) | Frequency | Source file |
| DNB\_STAT\_ANACREDIT\_GLO\_M | *Monthly* | A (win)zipped container where the name of the container can be determined by the bank but must adhere to the following pattern: [a-zA-Z0-9\_-] (numbers, letters, underscore and hyphen) |

All files under each DDA code must be submitted, see below.

|  |  |
| --- | --- |
| .csv files to be included in the delivery | Container |
| dnbmetadata.xml | X |
| accounting\_data.csv | X |
| address.csv | X |
| collateral\_located\_in\_a\_reporting\_member\_state.csv | X |
| contract.csv | X |
| counterparty.csv | X |
| credit\_card\_debt\_instrument.csv | X |
| credit\_lines\_other\_than\_revolving\_credit\_instrument.csv | X |
| creditor\_instrument\_data.csv | X |
| current\_account\_instrument\_with\_credit\_limit.csv | X |
| debtor.csv | X |
| debtor\_default\_data.csv | X |
| debtor\_risk\_data.csv | X |
| debtor\_instrument\_data.csv | X |
| deteriorated\_credit\_risk\_instrument.csv | X |
| drawn\_instrument.csv | X |
| entity\_type\_delivery.csv | X |
| financial\_data.csv | X |
| foreign\_branch\_debtor.csv | X |
| foreign\_branch\_protection\_provider.csv | X |
| foreign\_counterparty.csv | X |
| foreign\_counterparty\_with\_other\_national\_identifier.csv | X |
| foreign\_legal\_entity.csv | X |
| foreign\_legal\_entity\_in\_reporting\_member\_state.csv | X |
| immovable\_property.csv | X |
| impaired\_instrument.csv | X |
| instrument.csv | X |
| instrument\_past\_due.csv | X |
| instrument\_subject\_to\_securitisation.csv | X |
| instrument\_protection\_received\_data.csv | X |
| interest\_only\_instrument.csv | X |
| joint\_liability.csv | X |
| legal\_entity.csv | X |
| non\_fixed\_interest\_instrument.csv | X |
| observed\_agent\_delivery.csv | X |
| originator\_securitized\_instrument\_data.csv | X |
| other\_loans\_instrument.csv | X |
| overdraft\_instrument.csv | X |
| part\_of\_legal\_entity.csv | X |
| protection\_provider.csv | X |
| protection\_provider\_default\_data.csv | X |
| protection\_provider\_risk\_data.csv | X |
| protection\_provider\_protection\_received.csv | X |
| protection\_received.csv | X |
| recognised\_instrument.csv | X |
| reporting\_agent\_delivery.csv | X |
| revolving\_credit\_other\_than\_overdrafts\_and\_credit\_card\_debt\_instrument.csv | X |
| servicer\_instrument\_data.csv | X |
| syndicated\_contract\_member.csv | X |

## Access to DNB Digital Reporting Portal

All agreements and obligations for AnaCredit, the data deliveries, its statuses and the validation results are published in DNB Digital Reporting Portal. Banks are required to have access to this portal. Instructions are published on the DNB website[[5]](#footnote-6).

## Delivery of data to DNB using Logius Digipoort

DNB expects that the reporting agent delivers its reports via the Logius portal. In order to do this, please use the values listed below.

|  |  |  |
| --- | --- | --- |
| Variable | Value(s) to be used | Options |
| Logius issued message name | DNB\_rapportages | DNB\_rapportages |
| Reporter identifier | NL… | Please use the value for your organization as published in the AnaCredit reporting population document on the DNB website. |
| Data Delivery Code | ZGRACRMANAXXXX[[6]](#footnote-7) |  |
| GLO code | DNB\_STAT\_ANACREDIT\_GLO\_M |  |
| Hashing method | SHA-256 | SHA-0, SHA-1, SHA-256, SHA-512 |
| Encryption method | Yes, AES-256 | AES, DES, Rijndael, RC2, 3DES |
| Data file types | CSV, semicolon separated | CSV, PDF, JSON, XML, XBRL, SDMX |

Details on how to use the Logius portal, including the checks done by Logius and DNB, can be found in the document called on the AnaCredit part of the DNB website[[7]](#footnote-8).

## <entity>.csv file interface

This section describes the metadata aspects of .csv files. Reporting agents must deliver one file for each of the entities described below. In addition, an exhaustive list of attributes is provided that are to be delivered for each file. As a rule, one .csv file must be submitted for each entity type in the logical data model, where only entity types that contain extra information in addition to their primary key attribute or attributes, are subject to delivery. "Extra information" means an attribute of its own or a foreign key to another entity type, or when the existence of a tuple cannot be derived from other information, like in the case of an associative entity type. All .csv files contain at least the columns of their entity.

### <entity>.csv file description (metadata)

The table below describes the metadata aspects of each .csv file.

|  |  |
| --- | --- |
| Metadata | |
| Description: | See logical data model. Each entity in the logical data model represents a file (.csv). As a rule, entities without characteristics – attributes or relationships – are not requested. |
| File name: | The entity code in the logical data model is used as the file name. In this code, spaces are replaced by underscores (\_) |
| Selection: | Each entity is delivered completely, as a snapshot on the delivery date. |
| File format: | CSV |
| Character set: | UTF-8 |
| Field separator | ; (semicolon) |
| Heading: | Yes, this contains the names of the columns, taking into account the field separator and the text field delimiter |
| End of Line indicator: | CRLF |
| Text field delimiter: | " (double quotation marks, ASCII code 34) Escape character: \  Example 1: The string: *This is a “test”* then becomes: "This is a “test”"  Example 2: The string: *That was an* "*error*"then becomes: "That was an \"error\"" |
| Text field format: | Free text (unless otherwise specified) |
| Null values: | ;; |
| Date field delimiter: | No delimiter |
| Date format: | ISO 8601 format, YYYY-MM-DD |
| Numeric format: | Numeric fields such as amounts, percentages or chances must not contain dots (.) or commas (,). All of these must be entered in whole numbers, i.e. NNNNNNNNNNNN (no leading or trailing zeros, no decimals, no maximum length).   * Amounts in euros must be entered in whole euro cents (1000 euros = 100000 euro cents) * Percentages and chances must be entered in millions (5% = 0.05 = 50000; PD of 0.015 = 15000)   Negative numbers are preceded by a minus sign (-) Positive numbers are not preceded by a plus sign (+)  The rationale for this is to prevent interpretation issues due to differences in localization settings between sending, re-transmitting and receiving systems. |
| File integrity check | Some entities and combinations of attributes per entity require a checksum. See Section 2.7.6.  Numeric fields must first be summarised and then hashed.  It may be difficult to canonicalise strings; this issue is being investigated and will be specified in more detail in a later version of this document.  The prescribed hash function is described in 2.3. |
| Reporting “Non-applicable” | In part II of the reporting manual for AnaCredit, it is made clear that most attributes can be reported as “Non-applicable”. This applies to situations which are inherent to the arrangements made between the creditor and the other involved parties, or they can be because of the inherent structure hidden in the AnaCredit regulation.  If the logical data model indicates that the value “Non-applicable” can be reported as the value of an attribute, and when the value “Non-applicable” is indeed needed for that attribute, the value to be inserted for that attribute in the corresponding .csv file is “Non-applicable”.  Please note that DNB uses a strict check on both the case and the wording of “Non-applicable”. Spelling it wrong leads to a blocking error. |
| Reporting Unknown values | Please see paragraph 3.3 for dealing with attributes for which the value is not yet available. |

#### Determining which entity types to report

The logical data model of AnaCredit contains over one hundred and thirty entity types. All these are relevant for reporting correctly. However, not all entity types have to be reported physically by the reporting agents. Each entity type that is to be reported directly maps 1-to-1 to a .csv definition in this chapter.

The underlying mechanism for selecting an entity type to report is:

1. Select all entity types that have, as part of their primary key, the attribute ‘reporting agent identifier’.
2. Of these entity types, select only those that have more attributes than only those that make up the primary key,
3. Add to that the entity types that implement a many-to-many relationship.

This will select the entity types that have to be reported in step 1, and those entity types that will convey extra information in step 2.

The list of csv files to report is generated in this document using the above algorithm.

The next sections each describe a single specific <entity>.csv file

#### Reporting of empty files

When there is nothing to report for a specific .csv file, the file is still reported to us. It must contain the header record, but will otherwise be empty of data.

### accounting\_data.csv

### accounting\_data.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"reporting\_reference\_date";"cntrct\_id";"instrmnt\_id";"rcgntn\_stts";"prfrmng\_stts";"dt\_prfrmng\_stts";"frbrnc\_stts";"dt\_frbrnc\_stts";"cmltv\_rcvrs\_snc\_dflt";"fully\_derecognised\_instrument\_being\_serviced\_indicator" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 5 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 6 | rcgntn\_stts | Variable multibyte (255) | 255 | code |
| 7 | prfrmng\_stts | Variable multibyte (255) | 255 | code |
| 8 | dt\_prfrmng\_stts | Date |  | date with unknown |
| 9 | frbrnc\_stts | Variable multibyte (255) | 255 | code |
| 10 | dt\_frbrnc\_stts | Date |  | date with unknown |
| 11 | cmltv\_rcvrs\_snc\_dflt | Decimal (16,0) | 16 | euro amount (non-negative) with exclusions |
| 12 | fully\_derecognised\_instrument\_being\_serviced\_indicator | Variable characters (50) | 50 | fully derecognised instrument being serviced indicator |

### address.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"street";"city\_town\_village";"postal\_code";"reporting\_reference\_date";"country";"nuts\_3\_region" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | street | Variable multibyte (255) | 255 | medium sized string with unknown |
| 3 | city\_town\_village | Variable multibyte (255) | 255 | medium sized string with unknown |
| 4 | postal\_code | Variable multibyte (20) | 20 | postal code with exclusions |
| 5 | reporting\_reference\_date | Date |  | reporting reference date |
| 6 | country | Characters (2) | 2 | ISO 3166 Country |
| 7 | nuts\_3\_region | Characters (5) | 5 | nuts code |

### collateral\_located\_in\_a\_reporting\_member\_state.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"prtctn\_id";"reporting\_reference\_date";"real\_estate\_collateral\_location\_region" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | prtctn\_id | Variable characters (60) | 60 | identifier domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | real\_estate\_collateral\_location\_region | Characters (5) | 5 | ISO3166 / NUTS Disjoint |

### contract.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"reporting\_reference\_date";"cntrct\_id";"dt\_incptn";"syndctd\_cntrct\_indicator" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 5 | dt\_incptn | Date |  | date with unknown |
| 6 | syndctd\_cntrct\_indicator | Variable characters (50) | 50 | syndicated contract indicator |

### counterparty.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"counterparty\_identifier";"reporting\_reference\_date";"national\_identifier\_type\_type";"national\_identifier\_type\_country";"national\_identifier";"lei";"protection\_provider\_indicator";"resident\_counterparty\_indicator";"legal\_entity\_indicator" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | national\_identifier\_type\_type | Variable multibyte (255) | 255 | medium sized string |
| 5 | national\_identifier\_type\_country | Characters (2) | 2 | ISO 3166 Country |
| 6 | national\_identifier | Variable characters (50) | 50 | national identifier domain with exclusions |
| 7 | lei | Variable characters (20) | 20 | string with strictly 20 characters with unknown |
| 8 | protection\_provider\_indicator | Variable characters (50) | 50 | protection provider indicator |
| 9 | resident\_counterparty\_indicator | Variable characters (50) | 50 | resident counterparty indicator |
| 10 | legal\_entity\_indicator | Variable characters (50) | 50 | legal entity indicator |

### credit\_card\_debt\_instrument.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"reporting\_reference\_date";"cntrct\_id";"instrmnt\_id";"off\_blnc\_sht\_amnt" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 5 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 6 | off\_blnc\_sht\_amnt | Decimal (16,0) | 16 | euro amount (non-negative) with unknown |

### credit\_lines\_other\_than\_revolving\_credit\_instrument.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"reporting\_reference\_date";"cntrct\_id";"instrmnt\_id";"off\_blnc\_sht\_amnt" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 5 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 6 | off\_blnc\_sht\_amnt | Decimal (16,0) | 16 | euro amount (non-negative) with unknown |

### creditor\_instrument\_data.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"counterparty\_identifier";"entty\_rl";"cntrct\_id";"instrmnt\_id";"reporting\_reference\_date" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 4 | entty\_rl | Variable characters (25) | 25 | counterparty-instrument role type |
| 5 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 6 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 7 | reporting\_reference\_date | Date |  | reporting reference date |

### current\_account\_instrument\_with\_credit\_limit.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"reporting\_reference\_date";"cntrct\_id";"instrmnt\_id";"off\_blnc\_sht\_amnt" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 5 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 6 | off\_blnc\_sht\_amnt | Decimal (16,0) | 16 | euro amount (non-negative) with unknown |

### debtor.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"entty\_rl";"counterparty\_identifier";"reporting\_reference\_date";"ultimate\_parent\_undertaking\_identifier";"immediate\_parent\_undertaking\_identifier" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | entty\_rl | Variable characters (25) | 25 | counterparty-instrument role type |
| 3 | counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 4 | reporting\_reference\_date | Date |  | reporting reference date |
| 5 | ultimate\_parent\_undertaking\_identifier | Variable characters (60) | 60 | identifier domain |
| 6 | immediate\_parent\_undertaking\_identifier | Variable characters (60) | 60 | identifier domain |

### debtor\_default\_data.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"counterparty\_identifier";"entty\_rl";"reporting\_reference\_date";"crdt\_qlty\_dflt\_stts\_ancrdt\_cllctn\_code";"dt\_dflt\_stts" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 4 | entty\_rl | Variable characters (25) | 25 | counterparty-instrument role type |
| 5 | reporting\_reference\_date | Date |  | reporting reference date |
| 6 | crdt\_qlty\_dflt\_stts\_ancrdt\_cllctn\_code | Variable multibyte (255) | 255 | code |
| 7 | dt\_dflt\_stts | Date |  | date with exclusions |

### debtor\_risk\_data.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"counterparty\_identifier";"entty\_rl";"reporting\_reference\_date";"pd" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 4 | entty\_rl | Variable characters (25) | 25 | counterparty-instrument role type |
| 5 | reporting\_reference\_date | Date |  | reporting reference date |
| 6 | pd | Decimal (7,0) | 7 | real number from 0 to 1 with 6 decimals with unknown |

### debtor\_instrument\_data.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"counterparty\_identifier";"entty\_rl";"cntrct\_id";"instrmnt\_id";"reporting\_reference\_date" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 4 | entty\_rl | Variable characters (25) | 25 | counterparty-instrument role type |
| 5 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 6 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 7 | reporting\_reference\_date | Date |  | reporting reference date |

### deteriorated\_credit\_risk\_instrument.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"reporting\_reference\_date";"cntrct\_id";"instrmnt\_id";"fv\_chng\_cr\_bfr\_prchs" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 5 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 6 | fv\_chng\_cr\_bfr\_prchs | Decimal (16,0) | 16 | euro amount (non-negative) with unknown |

### drawn\_instrument.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"reporting\_reference\_date";"cntrct\_id";"instrmnt\_id";"dt\_sttlmnt";"trnsfrrd\_amnt" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 5 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 6 | dt\_sttlmnt | Date |  | date with unknown |
| 7 | trnsfrrd\_amnt | Decimal (16,0) | 16 | euro amount (non-negative) with unknown |

### entity\_type\_delivery.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"reporting\_reference\_date";"logical\_data\_model\_code";"entity\_type\_code";"checksum";"rowcount" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | reporting\_reference\_date | Date |  | reporting reference date |
| 3 | logical\_data\_model\_code | Variable multibyte (255) | 255 | code |
| 4 | entity\_type\_code | Variable multibyte (255) | 255 | code |
| 5 | checksum | Variable multibyte (255) | 255 | medium sized string |
| 6 | rowcount | Integer |  |  |

### financial\_data.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"reporting\_reference\_date";"cntrct\_id";"instrmnt\_id";"annlsd\_agrd\_rt";"dt\_nxt\_intrst\_rt\_rst";"dflt\_stts";"dt\_dflt\_stts";"otstndng\_nmnl\_amnt";"accrd\_intrst";"securitized\_instrument\_indicator";"past\_due\_instrument\_indicator" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 5 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 6 | annlsd\_agrd\_rt | Decimal (12,0) | 12 | real number (positive or negative) with exclusions |
| 7 | dt\_nxt\_intrst\_rt\_rst | Date |  | date with exclusions |
| 8 | dflt\_stts | Variable multibyte (255) | 255 | code |
| 9 | dt\_dflt\_stts | Date |  | date with exclusions |
| 10 | otstndng\_nmnl\_amnt | Decimal (16,0) | 16 | euro amount (non-negative) with unknown |
| 11 | accrd\_intrst | Decimal (16,0) | 16 | euro amount (positive and negative) with exclusions |
| 12 | securitized\_instrument\_indicator | Variable characters (50) | 50 | securitisation indicator |
| 13 | past\_due\_instrument\_indicator | Variable characters (50) | 50 | past due instrument indicator |

### foreign\_branch\_debtor.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"counterparty\_identifier";"reporting\_reference\_date";"entty\_rl";"head\_office\_undertaking\_identifier" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | entty\_rl | Variable characters (25) | 25 | counterparty-instrument role type |
| 5 | head\_office\_undertaking\_identifier | Variable characters (60) | 60 | identifier domain |

### foreign\_branch\_protection\_provider.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"counterparty\_identifier";"reporting\_reference\_date";"head\_office\_undertaking\_identifier" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | head\_office\_undertaking\_identifier | Variable characters (60) | 60 | identifier domain |

### foreign\_counterparty.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"counterparty\_identifier";"reporting\_reference\_date";"name";"address\_street";"address\_city\_town\_village";"address\_postal\_code";"address\_country";"institutional\_sector";"nace\_code" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | name | Variable multibyte (1024) | 1024 | large sized string with unknown |
| 5 | address\_street | Variable multibyte (255) | 255 | medium sized string with unknown |
| 6 | address\_city\_town\_village | Variable multibyte (255) | 255 | medium sized string with unknown |
| 7 | address\_postal\_code | Variable multibyte (20) | 20 | postal code with exclusions |
| 8 | address\_country | Characters (2) | 2 | ISO 3166 Country |
| 9 | institutional\_sector | Variable multibyte (255) | 255 | code |
| 10 | nace\_code | Variable characters (5) | 5 | nace code |

### foreign\_counterparty\_with\_other\_national\_identifier.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"counterparty\_identifier";"reporting\_reference\_date";"description\_of\_other\_identifier\_type" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | description\_of\_other\_identifier\_type | Variable multibyte (255) | 255 | medium sized string |

### foreign\_legal\_entity.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"counterparty\_identifier";"reporting\_reference\_date";"status\_of\_legal\_proceedings";"date\_of\_initiation\_of\_legal\_proceedings";"es\_code";"legal\_form";"foreign\_legal\_entity\_in\_reporting\_member\_state\_indicator" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | status\_of\_legal\_proceedings | Variable multibyte (255) | 255 | code |
| 5 | date\_of\_initiation\_of\_legal\_proceedings | Date |  | date with exclusions |
| 6 | es\_code | Variable multibyte (255) | 255 | code |
| 7 | legal\_form | Variable multibyte (255) | 255 | code |
| 8 | foreign\_legal\_entity\_in\_reporting\_member\_state\_indicator | Variable characters (75) | 75 | foreign legal entity in reporting member state indicator |

### foreign\_legal\_entity\_in\_reporting\_member\_state.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"counterparty\_identifier";"reporting\_reference\_date";"date\_of\_enterprise\_size";"number\_of\_employees";"balance\_sheet\_total";"annual\_turnover" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | date\_of\_enterprise\_size | Date |  | date with unknown |
| 5 | number\_of\_employees | Decimal (12,0) | 12 | real number (non-negative) with exclusions |
| 6 | balance\_sheet\_total | Decimal (16,0) | 16 | euro amount (non-negative) with unknown |
| 7 | annual\_turnover | Decimal (16,0) | 16 | euro amount (positive and negative) with unknown |

### immovable\_property.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"prtctn\_id";"reporting\_reference\_date";"real\_estate\_collateral\_location\_country";"real\_estate\_collateral\_location\_postal\_code";"immovable\_property\_location\_indicator" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | prtctn\_id | Variable characters (60) | 60 | identifier domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | real\_estate\_collateral\_location\_country | Characters (2) | 2 | ISO 3166 Country |
| 5 | real\_estate\_collateral\_location\_postal\_code | Variable multibyte (20) | 20 | postal code with exclusions |
| 6 | immovable\_property\_location\_indicator | Variable characters (50) | 50 | immovable property location indicator |

### impaired\_instrument.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"reporting\_reference\_date";"cntrct\_id";"instrmnt\_id";"accmltd\_imprmnt";"crdt\_qlty\_imprmnt\_stts\_ancrdt\_cllctn\_code" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 5 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 6 | accmltd\_imprmnt | Decimal (16,0) | 16 | euro amount (non-negative) with unknown |
| 7 | crdt\_qlty\_imprmnt\_stts\_ancrdt\_cllctn\_code | Variable multibyte (255) | 255 | code |

### instrument.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"reporting\_reference\_date";"cntrct\_id";"instrmnt\_id";"typ\_instrmnt";"dt\_incptn\_instmnt";"typ\_amrtstn";"crrncy\_dnmntn";"fdcry";"intrst\_rt\_rst\_frqncy";"typ\_intrst\_rt";"dt\_lgl\_fnl\_mtrty";"cmmtmnt\_incptn";"pymnt\_frqncy";"prjct\_fnnc\_ln";"prps";"rcrs";"sbrdntd\_dbt";"rpymnt\_rghts";"interest\_only\_indicator";"credit\_risk\_deterioration\_purchase\_indicator";"drawn\_instrument\_indicator" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 5 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 6 | typ\_instrmnt | Variable multibyte (255) | 255 | code |
| 7 | dt\_incptn\_instmnt | Date |  | date with unknown |
| 8 | typ\_amrtstn | Variable multibyte (255) | 255 | code |
| 9 | crrncy\_dnmntn | Characters (3) | 3 | ISO 4217 Currency |
| 10 | fdcry | Variable multibyte (255) | 255 | code |
| 11 | intrst\_rt\_rst\_frqncy | Variable multibyte (255) | 255 | code |
| 12 | typ\_intrst\_rt | Variable multibyte (255) | 255 | code |
| 13 | dt\_lgl\_fnl\_mtrty | Date |  | date with exclusions |
| 14 | cmmtmnt\_incptn | Decimal (16,0) | 16 | euro amount (non-negative) with exclusions |
| 15 | pymnt\_frqncy | Variable multibyte (255) | 255 | code |
| 16 | prjct\_fnnc\_ln | Variable multibyte (255) | 255 | code |
| 17 | prps | Variable multibyte (255) | 255 | code |
| 18 | rcrs | Variable multibyte (255) | 255 | code |
| 19 | sbrdntd\_dbt | Variable multibyte (255) | 255 | code |
| 20 | rpymnt\_rghts | Variable multibyte (255) | 255 | code |
| 21 | interest\_only\_indicator | Variable characters (50) | 50 | interest-only indicator |
| 22 | credit\_risk\_deterioration\_purchase\_indicator | Variable characters (100) | 100 | credit risk deterioration purchase indicator |
| 23 | drawn\_instrument\_indicator | Variable characters (25) | 25 | drawn instrument indicator |

### instrument\_past\_due.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"reporting\_reference\_date";"cntrct\_id";"instrmnt\_id";"arrrs";"dt\_pst\_d" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 5 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 6 | arrrs | Decimal (16,0) | 16 | euro amount (non-negative) with unknown |
| 7 | dt\_pst\_d | Date |  | date with unknown |

### instrument\_subject\_to\_securitisation.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"instrmnt\_id";"reporting\_reference\_date";"cntrct\_id";"typ\_scrtstn" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 4 | reporting\_reference\_date | Date |  | reporting reference date |
| 5 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 6 | typ\_scrtstn | Variable multibyte (255) | 255 | code |

### instrument\_protection\_received\_data.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"cntrct\_id";"instrmnt\_id";"prtctn\_id";"reporting\_reference\_date";"prtctn\_allctd\_vl";"thrd\_prty\_prrty\_clms" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 4 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 5 | prtctn\_id | Variable characters (60) | 60 | identifier domain |
| 6 | reporting\_reference\_date | Date |  | reporting reference date |
| 7 | prtctn\_allctd\_vl | Decimal (16,0) | 16 | euro amount (non-negative) with unknown |
| 8 | thrd\_prty\_prrty\_clms | Decimal (16,0) | 16 | euro amount (non-negative) with unknown |

### interest\_only\_instrument.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"reporting\_reference\_date";"cntrct\_id";"instrmnt\_id";"dt\_end\_intrst\_only" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 5 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 6 | dt\_end\_intrst\_only | Date |  | date with unknown |

### joint\_liability.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"counterparty\_identifier";"entty\_rl";"obsrvd\_agnt\_cd";"cntrct\_id";"instrmnt\_id";"reporting\_reference\_date";"jnt\_lblty\_amnt" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 3 | entty\_rl | Variable characters (25) | 25 | counterparty-instrument role type |
| 4 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 5 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 6 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 7 | reporting\_reference\_date | Date |  | reporting reference date |
| 8 | jnt\_lblty\_amnt | Decimal (16,0) | 16 | euro amount (non-negative) with unknown |

### legal\_entity.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"counterparty\_identifier";"reporting\_reference\_date";"immediate\_parent\_undertaking\_indicator";"ultimate\_parent\_undertaking\_indicator";"resident\_legal\_entity\_indicator" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | immediate\_parent\_undertaking\_indicator | Variable characters (50) | 50 | immediate parent undertaking indicator |
| 5 | ultimate\_parent\_undertaking\_indicator | Variable characters (50) | 50 | ultimate parent undertaking indicator |
| 6 | resident\_legal\_entity\_indicator | Variable characters (50) | 50 | resident legal entity indicator |

### non\_fixed\_interest\_instrument.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"reporting\_reference\_date";"cntrct\_id";"instrmnt\_id";"intrst\_rt\_sprd";"intrst\_rt\_cp";"intrst\_rt\_flr";"rfrnc\_rt\_ancrdt\_cllctn\_rfrnc\_rt\_value";"rfrnc\_rt\_ancrdt\_cllctn\_maturity\_value" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 5 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 6 | intrst\_rt\_sprd | Decimal (12,0) | 12 | real number (positive or negative) with unknown |
| 7 | intrst\_rt\_cp | Decimal (12,0) | 12 | real number (positive or negative) with exclusions |
| 8 | intrst\_rt\_flr | Decimal (12,0) | 12 | real number (positive or negative) with exclusions |
| 9 | rfrnc\_rt\_ancrdt\_cllctn\_rfrnc\_rt\_value | Variable multibyte (255) | 255 | code |
| 10 | rfrnc\_rt\_ancrdt\_cllctn\_maturity\_value | Variable multibyte (255) | 255 | code |

### observed\_agent\_delivery.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"reported\_as\_counterparty\_identifier";"reporting\_reference\_date" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | reported\_as\_counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 4 | reporting\_reference\_date | Date |  | reporting reference date |

### originator\_securitized\_instrument\_data.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"counterparty\_identifier";"entty\_rl";"cntrct\_id";"instrmnt\_id";"reporting\_reference\_date" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 4 | entty\_rl | Variable characters (25) | 25 | counterparty-instrument role type |
| 5 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 6 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 7 | reporting\_reference\_date | Date |  | reporting reference date |

### other\_loans\_instrument.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"reporting\_reference\_date";"cntrct\_id";"instrmnt\_id";"off\_blnc\_sht\_amnt" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 5 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 6 | off\_blnc\_sht\_amnt | Decimal (16,0) | 16 | euro amount (non-negative) with unknown |

### overdraft\_instrument.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"reporting\_reference\_date";"cntrct\_id";"instrmnt\_id";"current\_account\_type" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 5 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 6 | current\_account\_type | Variable characters (50) | 50 | current account type |

### part\_of\_legal\_entity.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"counterparty\_identifier";"reporting\_reference\_date";"foreign\_branch\_in\_reporting\_member\_state\_indicator" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | foreign\_branch\_in\_reporting\_member\_state\_indicator | Variable characters (50) | 50 | foreign branch in reporting member state indicator |

### protection\_provider.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"counterparty\_identifier";"reporting\_reference\_date";"immediate\_parent\_undertaking\_identifier";"ultimate\_parent\_undertaking\_identifier" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | immediate\_parent\_undertaking\_identifier | Variable characters (60) | 60 | identifier domain |
| 5 | ultimate\_parent\_undertaking\_identifier | Variable characters (60) | 60 | identifier domain |

### protection\_provider\_default\_data.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"counterparty\_identifier";"reporting\_reference\_date";"crdt\_qlty\_dflt\_stts\_ancrdt\_cllctn\_code";"dt\_dflt\_stts" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 4 | reporting\_reference\_date | Date |  | reporting reference date |
| 5 | crdt\_qlty\_dflt\_stts\_ancrdt\_cllctn\_code | Variable multibyte (255) | 255 | code |
| 6 | dt\_dflt\_stts | Date |  | date with exclusions |

### protection\_provider\_risk\_data.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"counterparty\_identifier";"reporting\_reference\_date";"pd" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 4 | reporting\_reference\_date | Date |  | reporting reference date |
| 5 | pd | Decimal (7,0) | 7 | real number from 0 to 1 with 6 decimals with unknown |

### protection\_provider\_protection\_received.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"counterparty\_identifier";"prtctn\_id";"reporting\_reference\_date";"primary\_protection\_provider\_indicator" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 3 | prtctn\_id | Variable characters (60) | 60 | identifier domain |
| 4 | reporting\_reference\_date | Date |  | reporting reference date |
| 5 | primary\_protection\_provider\_indicator | Variable characters (50) | 50 | primary protection provider indicator |

### protection\_received.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"prtctn\_id";"reporting\_reference\_date";"typ\_prtctn";"typ\_prtctn\_vl";"prtctn\_vltn\_apprch";"prtctn\_vl";"dt\_prtctn\_vl";"dt\_mtrty\_prtctn";"orgnl\_prtctn\_vl";"dt\_orgnl\_prtctn\_vl";"immovable\_property\_indicator" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | prtctn\_id | Variable characters (60) | 60 | identifier domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | typ\_prtctn | Variable multibyte (255) | 255 | code |
| 5 | typ\_prtctn\_vl | Variable multibyte (255) | 255 | code |
| 6 | prtctn\_vltn\_apprch | Variable multibyte (255) | 255 | code |
| 7 | prtctn\_vl | Decimal (16,0) | 16 | euro amount (non-negative) with unknown |
| 8 | dt\_prtctn\_vl | Date |  | date with unknown |
| 9 | dt\_mtrty\_prtctn | Date |  | date with exclusions |
| 10 | orgnl\_prtctn\_vl | Decimal (16,0) | 16 | euro amount (non-negative) with unknown |
| 11 | dt\_orgnl\_prtctn\_vl | Date |  | date with unknown |
| 12 | immovable\_property\_indicator | Variable characters (50) | 50 | immovable property indicator |

### recognised\_instrument.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"reporting\_reference\_date";"cntrct\_id";"instrmnt\_id";"accntng\_clssfctn\_ancrdt\_cllctn\_code";"accmltd\_wrtffs";"imprmnt\_assssmnt\_mthd\_ancrdt\_cllctn\_code";"src\_encmbrnc\_ancrdt\_cllctn\_code";"prvsns\_off\_blnc\_sht";"accmltd\_chngs\_fv\_cr";"prdntl\_prtfl\_ancrdt\_cllctn\_code";"crryng\_amnt" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 5 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 6 | accntng\_clssfctn\_ancrdt\_cllctn\_code | Variable multibyte (255) | 255 | code |
| 7 | accmltd\_wrtffs | Decimal (16,0) | 16 | euro amount (non-negative) with unknown |
| 8 | imprmnt\_assssmnt\_mthd\_ancrdt\_cllctn\_code | Variable multibyte (255) | 255 | code |
| 9 | src\_encmbrnc\_ancrdt\_cllctn\_code | Variable multibyte (255) | 255 | code |
| 10 | prvsns\_off\_blnc\_sht | Decimal (16,0) | 16 | euro amount (non-negative) with exclusions |
| 11 | accmltd\_chngs\_fv\_cr | Decimal (16,0) | 16 | euro amount (non-negative) with exclusions |
| 12 | prdntl\_prtfl\_ancrdt\_cllctn\_code | Variable multibyte (255) | 255 | code |
| 13 | crryng\_amnt | Decimal (16,0) | 16 | euro amount (positive and negative) with unknown |

### reporting\_agent\_delivery.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"reporting\_reference\_date";"reported\_as\_counterparty\_identifier";"acct\_code2" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | reporting\_reference\_date | Date |  | reporting reference date |
| 3 | reported\_as\_counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 4 | acct\_code2 | Variable multibyte (255) | 255 | code |

### revolving\_credit\_other\_than\_overdrafts\_and\_credit\_card\_debt\_instrument.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"reporting\_reference\_date";"cntrct\_id";"instrmnt\_id";"off\_blnc\_sht\_amnt" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 5 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 6 | off\_blnc\_sht\_amnt | Decimal (16,0) | 16 | euro amount (non-negative) with unknown |

### servicer\_instrument\_data.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"counterparty\_identifier";"entty\_rl";"cntrct\_id";"instrmnt\_id";"reporting\_reference\_date" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | counterparty\_identifier | Variable characters (60) | 60 | identifier domain |
| 4 | entty\_rl | Variable characters (25) | 25 | counterparty-instrument role type |
| 5 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 6 | instrmnt\_id | Variable characters (60) | 60 | identifier domain |
| 7 | reporting\_reference\_date | Date |  | reporting reference date |

### syndicated\_contract\_member.csv

|  |  |  |  |
| --- | --- | --- | --- |
| # | Header | Data type | Details |
| 1 | "reporting\_agent\_identifier";"obsrvd\_agnt\_cd";"reporting\_reference\_date";"cntrct\_id";"syndicated\_contract\_identifier" | Alpha-numeric | Semicolon-separated string of all column names. Field names are put in double quotation marks. |

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| |  |  |  |  | | --- | --- | --- | --- | |  |  |  |  |   # | Column name (attribute) | Data type | Length | Details |
| 1 | reporting\_agent\_identifier | Variable characters (50) | 50 | riad counterparty domain |
| 2 | obsrvd\_agnt\_cd | Variable characters (50) | 50 | riad counterparty domain |
| 3 | reporting\_reference\_date | Date |  | reporting reference date |
| 4 | cntrct\_id | Variable characters (60) | 60 | identifier domain |
| 5 | syndicated\_contract\_identifier | Variable characters (60) | 60 | identifier domain with unknown |

## Validation strategy

The validation strategy of the data delivery is closely related to the overall data quality strategy as described in paragraph 1.5.

Validations on the data delivery set are performed asynchronously and (limited) with data outside the data delivery set (e.g. validation on reference data). The bulk of all blocking validations are modelled in the logical data model. Blocking validations (that affect the status of the data delivery obligation) on top of that are explicitly stated in Appendix A. Appendix B states the signalling validation rules that will not affect the data delivery obligation status, but can however lead to a call for resubmission.

To summarize the validation strategy of the data delivery:

* Blocking validations result in non-acceptance of the data delivery obligation
* Signalling validations result in acceptance of the data delivery obligation[[8]](#footnote-9)

There are three categories of validations that will lead to an evaluation of the data delivery (obligation) in the event of errors. In the table below, the severity and type of feedback is described.

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Type | Description | Source | Action | Feedback |
| I. Logius checks | Paragraph 1.3.1 | Delivery of data to DNB using Logius Digipoort | Blocking | Delivery notification Logius (XML, MIME) |
| II. DNB technical, structure & administrative checks | Paragraph 1.4.9 | Delivery of data to DNB using Logius Digipoort | Blocking | Logius database (400, 410) & DNB Digital Reporting Portal |
| III (a) Logical - Domain | Do the attributes comply with the size, type and domain constraints? | logical data model + Appendix A | Blocking | DNB Digital Reporting Portal (XML) |
| III (b) Logical - Tuple | Do the value of attributes comply with constraints? | Appendix A | Blocking or  Signalling | DNB Digital Reporting Portal (XML) |
| III (c) Logical – Entity | Do the entities comply with the uniqueness (or key) constraints? | logical data model | Blocking | DNB Digital Reporting Portal (XML) |
| III (d) Logical - Model | Generally speaking, model constraints need other entities to evaluate the rule. e.g. referential integrity requirements of the logical data model (model constraints), subtype constraints and specialisation model constraints[[9]](#footnote-10))? | logical data model + Appendix A | Blocking  Or  Signalling | DNB Digital Reporting Portal (XML) |

### Validation processing & feedback

Technical validations will be processed sequentially, when a violation is encountered, processing will stop and downstream technical validations will not be evaluated.

Logical validations will be processed on the complete AnaCredit data-exchange.

Feedback on technical validations will be straightforward (e.g. XML header violation, no open obligation available, etc...). Feedback on logical validations will be published in the DNB Digital Reporting Portal as an XML file containing all violations. If however, these violations result in huge amounts of data of the same type of error, there will be some compression.

## Completeness of delivery

All deliveries are a full snapshot of the source, deltas are not requested. The following should be noted with respect to monthly and quarterly deliveries, as noted in the AnaCredit regulation.

* Reporting agents must submit the quarterly data for the most recent quarter together with each monthly delivery, i.e. not only with end-of-quarter deliveries. Quarter-specific data must be centralised in the "accounting\_data" entity, while other data (reference data, default and risk data and "financial\_data") must be updated on a monthly basis.

As noted in paragraph 1.4, only qualifying instruments are to be reported for the quarterly data.

*Example of the 2019 submission schedule for monthly reporting agents:*

|  |  |  |
| --- | --- | --- |
| Reporting reference date | Reference data, financial data, counterparty, default data[[10]](#footnote-11) | Accounting data & risk data[[11]](#footnote-12) |
| 31/12/2018 | Balance as at 31/12/2018 | Balance as at 31/12/2018 (Q4 2018) |
| 31/01/2019 | Balance as at 31/01/2019 | Balance as at 31/12/2018 (Q4 2018) |
| 28/02/2019 | Balance as at 28/02/2019 | Balance as at 31/12/2018 (Q4 2018) |
| 31/03/2019 | Balance as at 31/03/2019 | Balance as at 31/03/2019 (Q1 2019) |
| 30/04/2019 | Balance as at 30/04/2019 | Balance as at 31/03/2019 (Q1 2019) |
| … | … | .. |

Comparing accounting data attributes to other data attributes, where the accounting data attribute values are from the most recent quarter end and the other data attributes are from a non-quarter end reporting reference date, can lead to inconsistencies. These inconsistencies in themselves will not lead to a blocking validation and hence not to a non-acceptance of the data delivery.

Example: The accounting data is from Q4, and the other data is from January. There can exist an inconsistency between the data for one single instrument. This could happen when, for instance, the instrument is securitised in January. In this case, the balance sheet status in the accounting data can become inconsistent with the instrument data and financial data from January, where the instrument is securitised. Ergo, cross checks between those data sets will have to be looked at very diligently.

Another type of inconsistency can occur when the instrument is available in the accounting data at the end of Q4 and the instrument itself is not qualifying for reporting in February Q1. This would lead to an accounting data record being present, without a corresponding instrument record, which is a referential integrity invalidation. This will lead to a blocking validation and hence will lead to a non-acceptance of the data delivery. To counter this, only those instruments are requested in the accounting data that are qualifying instruments. This ensures that they are present both in the instrument entity type and in the accounting entity type.

The reporting of accounting data for qualifying instruments only, will also tackle the situation where an instrument is created and ended within the same reporting period. The corresponding accounting data will be reported at reporting period end, together with the instrument data. In following months, the instrument will not be reported in the accounting data, nor in the instrument.

## Submission process

The submission process is set out in the next few sections.

### AnaCredit reporting obligations, Digital Reporting Portal (DLR)

DNB publishes all agreements and reporting obligations for banks in its Digital Reporting Portal.

### Logius Digipoort connection criteria

The AnaCredit data submission is to be effected through Logius' Digipoort platform, which provides a secure data delivery service between businesses and public bodies. The ultimate objective of Digipoort is to reduce the administrative burdens for businesses and public bodies using smart, digital solutions for operational processes.

### AnaCredit data delivery feedback

Following an AnaCredit data-exchange by the bank, there are a number of feedback moments.

1. Logius, the transporter's service provider, sends a notice of receipt (XML in MIME). This means the transporter has received the data delivery and the majority of validations done by Logius are ok or not ok. If there is a faulty XML header, Logius will have to contact the bank. The transporter (i.e. Logius) provides a track and trace functionality (messageID) to enable data tracking. Passing Logius validation will result in Logius pushing the AnaCredit data exchange to DNB.
2. DNB sends a delivery confirmation notification to Logius (XML in MIME) notifying the transporter that the data-exchange has been received and whether or not it passed DNB’s technical validations. Logius will translate this message to a status 400 (technical validation OK) or a status 410 (technical validation ERROR). All validation feedback (status and files) by DNB will also be made available and viewable in the DNB Digital Reporting Portal.
3. The AnaCredit data-exchange from banks, through Logius, received by DNB and the technical validations by DNB can be tracked in the Logius track & trace database which is accessible via an API by using the messageID provided in the initial Logius delivery conformation.
4. After the DNB technical validations have been executed, the logical validations will commence. Feedback on these validations is not communicated through Logius, but will be made available in the DNB Digital Reporting Portal.
5. Notifications of validation results by DNB can be send to the responsible person within the bank if he/she has been properly registered in the DNB Digital Reporting Portal.

### Process and statuses

It’s important to distinguish between (1) the reception, validation, feedback and delivery of the AnaCredit data exchange by Logius and (2) the subsequent process of reception, validation and feedback of the AnaCredit data exchange by DNB.

*Ad 1) reception, validation, feedback and delivery by Logius*

* Bank sends AnaCredit data
* Logius validates and send delivery conformation, (XML, MIME) – including message ID
* Logius pushes AnaCredit data to DNB

*Ad 2) reception, validation and feedback by DNB*

When Logius sent DNB a delivery notification of the data exchange, communications relating to the status of a delivery can at all times be consulted in the DNB Digital Reporting Portal.There are two types of statuses:

1. The status of the obligation: "you must deliver the AnaCredit data for data delivery set <date>".
2. The delivery status: "you have submitted a delivery under a reporting obligation". This means that a single reporting obligation can have multiple deliveries in case of validation errors.

When a bank submits an AnaCredit data exchange to Logius, passed the Logius validations and passed the DNB technical validations, the delivery status in the DNB Digital Reporting Portal is set to **Received**. The obligation status remains **Open**. The bank cannot make a new submission under the same obligation as long as the validation process is ongoing (status=**Received**)[[12]](#footnote-13).

When the AnaCredit data exchange passed the DNB technical validations a delivery notification is send back to Logius. Logius will process this notification into either a status 400 or a status 410. A status 410 in Logius (technical status=ERROR) will also result in a delivery status **Not Accepted.** The DNB Digital Reporting Portal will show the reason for this error. The bank can now correct the error and resubmit under the same reporting obligation.

If the DNB technical validation passed successfully, the Logius database will show a status 400 and the delivery status will remain to be **Received**. Now the logical validations are being processed.

All the logical validations (blocking and signalling) will be executed. If there is a violation of a blocking rule, the delivery status will be set to **Not Accepted**. The status of the obligation will remain to be **Open**. Banks can view the validation results in the DNB Digital Reporting Portal, correct the error and resubmit the data.

If all the blocking rules are passed, the delivery status is set to **Accepted** and the obligation status is set to **Completed**. The bank has successfully met the AnaCredit obligation.

Violation of signalling rules will not result in a **Not Accepted** delivery[[13]](#footnote-14). They might result in a new obligation for a resubmission.

### Other signalling rules[[14]](#footnote-15) and plausibility rules

Blocking validations and signalling validations of data within the data delivery set are checked and dealt with automatically when the delivery arrives (see 2.5). Contrary to signalling rules that require data outside the data delivery set and plausibility rules that need a non-automated interpretation. These rules do not influence the reporting obligation or delivery status, they are separately reported and could lead to either enquiries with the bank or a new obligation to resubmit data.

A special type of signalling rule is the plausibility rule which is less automated; such a rule is often based on detailed analyses and combining data with alternative data sources, etc. Moreover, the outcomes cannot be established in advance. They may provide a plausible explanation, which may or may not have been put forward by the reporting agent.

The outcomes of this type of rules are published in the Digital Reporting Portal.

A list of these other signalling rules is given in Appendix B.

### Validation of completeness

The metadata checksum file is part of the files to be submitted. For each entity type, the required type of checksum is listed. For now, only, a logical row count is requested for each entity type that is logically part of the reporting requirement. The entity types that are part of the reference data do not require a rowcount. All entity types whose rowcount is to be reported is marked with a rowcount reporting indicator value set to “entity type with reported rowcount”. This rowcount indicates the number of instances of an entity type that is appropriate to this entity type in accordance with the logical data model.

Please note that this concerns the entity types in the logical data model where the attribute ‘reporting reference date’ is part of the primary key, and not only those entity types in the physical data deliveries. The logical data model also requires a row count and checksum for those entity types that do not have a corresponding .csv file to be delivered.

#### Example of a check on a physical delivery

E.g. the reporting agent must report on exactly 100,000 instruments. The instrument.csv file contains 100,000 rows, excluding the header. The row count for the logical entity is 100,000. The entity type delivery lists a row count of 100,000 for the "instrument" entity type.

DNB checks that 100000 = 100000 and accepts the delivery.

#### Example of a check on a logical delivery

The entity type "non-interest-only instrument" does not have its own specific features or relations, and therefore does not require physical delivery. However, the logical checksum of all non-interest-only instruments must be delivered.

For example, the reporting agent must report on exactly 100,000 instruments, 10,000 of which are interest-only and 90,000 are non-interest-only instruments (100,000-10,000).

Two files must be reported:

1. Instrument.csv with 100,000 records
2. Interest-only\_instrument.csv with 10,000 records

Three records must be reported in the entity type delivery:

|  |  |
| --- | --- |
| Entity type | Rowcount |
| Instrument | 100,000 |
| Interest-only instrument | 10,000 |
| Non-interest-only instrument | 90,000 |

DNB checks that instrument.csv contains 100,000 rows, that interest\_only\_instrument.csv contains 10,000 rows, and that 90,000 rows in instrument.csv logically consist of non-interest-only instruments. Please keep in mind that these row counts are excluding the mandatory header of the file.

#### Check on primary key

The LDM has entity types that allow DNB to ask for checks on combinations of attributes. This mechanism is primarily meant to check the integrity of primary keys of the entity types in the logical data model.

Currently, no checks of these types are foreseen, since DNB will rely instead on the hashing of the csv files themselves, in combination of the checks on the referential integrity as specified in the logical data model.

#### Check on sums

The LDM has entity types that allow DNB to ask for checking totals, like the sum of all commitment amounts at inception. This is to be reported in the entity type attribute delivery.

Currently, no checks of these types is foreseen, since DNB anticipates that the hashing of primary keys and the row counts and hashing of entity types will give sufficient confidence in the integrity of the transmitted data.

### Resubmission

In some cases, even after extensive analysis by DNB or the European Central Bank, the submitted AnaCredit data set may turn out to be incorrect[[15]](#footnote-16) (see also 2.7.5). If the cause is a signalling or plausibility rule (appendix B), the agent in question is contacted to provide an explanation. If, based on this explanation, the data submitted is found to be incorrect, DNB can demand a resubmission. A new reporting obligation for the period in question will then be created in the Digital Reporting Portal.

# Data delivery specifications

After the data from the files have been processed in the file interface, they are validated against the normalised logical data model of the interface and then loaded into it. The interface is described below.

## Scope of the delivery

The AnaCredit Regulation describes which instruments and counterparties must be reported on, as well as the data that must be reported. The reporting population is also listed, including the foreign branches that must be reported on. The AnaCredit Reporting Manual addresses this in more detail. See Section 1.2 for the Manual and the Regulation.

It is explicitly so that counterparty information that is related to natural persons is not to be reported. This means that:

1. Counterparties that are natural persons are out of scope.
2. Counterparties that are non-natural persons, but whose legal form indicates that they are directly tied to a natural persons, the Dutch “personenvennootschappen”, are not in scope. The list of legal forms on the website of the ECB will be updated to indicate the applicable legal forms.
3. All other counterparties are to be reported as indicated in the logical data model.

When a counterparty is not in scope, it can still be part of a joint or several liability of an eligible instrument, or it can act as a guarantor for an eligible instrument. When that is the case, these counterparties are to be reported as “Non-applicable” as described in 3.3.1.

## Logical data model



The link below refers to the AnaCredit web page within the Digital Reporting Portal on the DNB website, where a zip file can be downloaded containing a description of the logical data model in HTML format. The logical data model describes all entity types, their structure and interrelations.

Link: <https://www.dnb.nl/en/login/dlr/statistical-reporting/banks/anacredit/>

## Dealing with “Non-applicable” attribute values in the logical data model

There are three different ways in which the reporting of “Non-applicable” is dealt with in the logical data model.

The first type covers those situations where the applicability of an attribute is inherent in the arrangement between the observed agent and its involved parties. These “Non-applicable” values have in the LDM a domain name denoting the possibility of a “Non-applicable” value. This name ends with “with non-applicable”, when only “Non-applicable” is allowed as a null-explanatory value, or “with exclusions”, when both "Non-applicable" and "Unknown" are allowed as null-explanatory values.

In the second type of situations, there are subtypes within the LDM that take care of the “Non-applicable” situations. For example, the attribute ‘end date of interest-only period’ can only be reported on ‘interest-only instrument’.

And the third type of situations occurs when introducing subtyping would create more complexity than it would solve. For these situations, a business rule is introduced to indicate under which conditions the value “Non-applicable” is allowed.

### Reporting “Non-applicable” for Natural Persons

Within AnaCredit, no counterparty information about natural persons is reported. However, there are situations in which the reporting of assets of a natural person might occur. Specifically:

1. The protection received for an instrument that qualifies for reporting is provided by a natural person
2. An instrument has multiple debtors where one or more, but not all, are natural persons.

In these two situations, there is the need to report information “Non-applicable” for the natural person with regard to the counterparty reference data. Within the logical data model, this is solved by requiring the creation of a dummy counterparty, since the counterparty identifier is part of the key of the entity type ‘debtor data-instrument. This dummy counterparty allows us to rely on the strict data quality validations that the LDM specifies, but still reporting “Non-applicable” for the natural person.

The following records need to be reported for the dummy natural person:

counterparty.csv

|  |  |
| --- | --- |
| Column | Value |
| reporting\_agent\_identifier | *The applicable value for the reporting agent* |
| counterparty\_identifier | “Non-applicable” |
| reporting\_reference\_date | *The applicable value for the reporting reference date* |
| national\_identifier\_type\_type | “” |
| national\_identifier\_type\_country | “” |
| national\_identifier | “” |
| lei | “” |
| protection\_provider\_indicator | "” |
| resident\_counterparty\_indicator | “” |
| legal\_entity\_indicator | “” |

To be able to report a protection of a natural person, the record in the entity type ‘protection provider-protection received’ will point to a protection provider with the counterparty identifier “Non-applicable”.

An instrument where one of the debtors is a natural person will point to a record in the entity type ‘debtor’ with the counterparty identifier “Non-applicable”. Both situations mean that those dummy counterparty “roles” – debtor and protection provider – must be reported. These will not have any immediate, nor ultimate parent undertakings. The default data and risk data entity types will also not be reported for the dummy counterparty.

## Dealing with unknown attribute values in the logical data model

In collecting the data to be reported, there will invariably be situations where an attribute value requested by DNB cannot be delivered at that point in time. DNB expects banks to take measures to resolve this as soon as possible. To fulfil the reporting obligation, where the actual value is not yet available, DNB expects banks to report that the value is as yet unknown.

As of version 2.1, the logical data model includes two distinct ways surrogate values are to be reported. These two are similar to the reporting of "Non-applicable" as described in the previous paragraph.

The first is indicated in the domain of the attribute. If "Unknown" is acceptable, then this domain is extended with the possibility to report the value "Unknown". The domain can be recognised because it ends in “with unknown”, when only "Unknown" is allowed as a surrogate value, or “with exclusions”, when both "Non-applicable" and "Unknown" are allowed.

The second manner of reporting unknown values is to choose the value depicting "Unknown" from the relevant reference list. DNB has added a bespoke unknown value to many of the reference lists, which you must use if you do not yet know correct value. This option applies to attributes where the value is based on a reference list.

### Impact on attributes

Banks can report "Unknown" for almost all dates and amounts, and even for text values like name and street, but not for identifiers. Exception on the identifiers are those identifiers that are reported as values, not as primary key (legal entity identifier, national identifier, syndicated contract identifier). Here the value "Unknown" is explicitly allowed.

### Impact on reference lists

All reference lists that do not discriminate into subtypes now have an extra value that indicates that the actual value is yet unknown. When the reference list does determine subtyping, like type of instrument, there is no unknown value. The subtyping structure in the logical data model breaks when an incorrect value is reported.

### Impact on primary keys

There are two entity types within the logical data model where it is allowed to have the value “Unknown” in the primary key. The first is syndicated leader contract where the syndicated contract identifier is primary key. This is reported as a foreign key in the entity type syndicated contract member. Reporting "Unknown" here will *not* lead to a referential integrity error.

The second entity type is address where you can report "Unknown" for street, city / town / village, postal code. These attributes are part of the primary key, so there can be only one record with an unknown street, unknown city / town / village and unknown postal code. Please be aware of this.

### Impact on business rules

With regards to signalling business rules, reporting "Unknown" in the attribute will trigger the business rule to fail. As an example, when a rule checks that the settlement date is not before the inception date, reporting "Unknown" for either date will make this rule fail. A blocking business rule with this type of check will not fail, because doing so would negate the usefulness of reporting “Unknown” as a surrogate value.

## Mapping the delivery to the logical data model

This section describes the fields and tables that are shown for the attributes and entities in the file interface, i.e. which fields from which tables are visible for which entities and attributes.

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| accounting\_data.csv | reporting\_agent\_identifier | accounting data | reporting agent identifier |
| accounting\_data.csv | obsrvd\_agnt\_cd | accounting data | observed agent identifier |
| accounting\_data.csv | reporting\_reference\_date | accounting data | reporting reference date |
| accounting\_data.csv | cntrct\_id | accounting data | contract identifier |
| accounting\_data.csv | instrmnt\_id | accounting data | instrument identifier |
| accounting\_data.csv | rcgntn\_stts | accounting data | balance sheet recognition |
| accounting\_data.csv | prfrmng\_stts | accounting data | performing status of the instrument |
| accounting\_data.csv | dt\_prfrmng\_stts | accounting data | date of the performing status of the instrument |
| accounting\_data.csv | frbrnc\_stts | accounting data | status of forbearance and renegotiation |
| accounting\_data.csv | dt\_frbrnc\_stts | accounting data | date of the forbearance and renegotiation status |
| accounting\_data.csv | cmltv\_rcvrs\_snc\_dflt | accounting data | cumulative recoveries since default |
| accounting\_data.csv | fully\_derecognised\_instrument\_being\_serviced\_indicator | accounting data | fully derecognised instrument being serviced indicator |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| address.csv | reporting\_agent\_identifier | address | reporting agent identifier |
| address.csv | street | address | street |
| address.csv | city\_town\_village | address | city / town / village |
| address.csv | postal\_code | address | postal code |
| address.csv | reporting\_reference\_date | address | reporting reference date |
| address.csv | country | address | country |
| address.csv | nuts\_3\_region | address | NUTS 3 region |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| collateral\_located\_in\_a\_reporting\_member\_state.csv | reporting\_agent\_identifier | collateral located in a reporting member state | reporting agent identifier |
| collateral\_located\_in\_a\_reporting\_member\_state.csv | prtctn\_id | collateral located in a reporting member state | protection identifier |
| collateral\_located\_in\_a\_reporting\_member\_state.csv | reporting\_reference\_date | collateral located in a reporting member state | reporting reference date |
| collateral\_located\_in\_a\_reporting\_member\_state.csv | real\_estate\_collateral\_location\_region | collateral located in a reporting member state | real estate collateral location region |

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| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| contract.csv | reporting\_agent\_identifier | contract | reporting agent identifier |
| contract.csv | obsrvd\_agnt\_cd | contract | observed agent identifier |
| contract.csv | reporting\_reference\_date | contract | reporting reference date |
| contract.csv | cntrct\_id | contract | contract identifier |
| contract.csv | dt\_incptn | contract | inception date |
| contract.csv | syndctd\_cntrct\_indicator | contract | syndicated contract indicator |

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| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| counterparty.csv | reporting\_agent\_identifier | counterparty | reporting agent identifier |
| counterparty.csv | counterparty\_identifier | counterparty | counterparty identifier |
| counterparty.csv | reporting\_reference\_date | counterparty | reporting reference date |
| counterparty.csv | national\_identifier\_type\_type | counterparty | national identifier type\_type |
| counterparty.csv | national\_identifier\_type\_country | counterparty | national identifier type\_country |
| counterparty.csv | national\_identifier | counterparty | national identifier |
| counterparty.csv | lei | counterparty | legal entity identifier |
| counterparty.csv | protection\_provider\_indicator | counterparty | protection provider indicator |
| counterparty.csv | resident\_counterparty\_indicator | counterparty | resident counterparty indicator |
| counterparty.csv | legal\_entity\_indicator | counterparty | legal entity indicator |

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| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| credit\_card\_debt\_instrument.csv | reporting\_agent\_identifier | credit card debt instrument | reporting agent identifier |
| credit\_card\_debt\_instrument.csv | obsrvd\_agnt\_cd | credit card debt instrument | observed agent identifier |
| credit\_card\_debt\_instrument.csv | reporting\_reference\_date | credit card debt instrument | reporting reference date |
| credit\_card\_debt\_instrument.csv | cntrct\_id | credit card debt instrument | contract identifier |
| credit\_card\_debt\_instrument.csv | instrmnt\_id | credit card debt instrument | instrument identifier |
| credit\_card\_debt\_instrument.csv | off\_blnc\_sht\_amnt | credit card debt instrument | off-balance sheet amount |

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| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| credit\_lines\_other\_than\_revolving\_credit\_instrument.csv | reporting\_agent\_identifier | credit lines other than revolving credit instrument | reporting agent identifier |
| credit\_lines\_other\_than\_revolving\_credit\_instrument.csv | obsrvd\_agnt\_cd | credit lines other than revolving credit instrument | observed agent identifier |
| credit\_lines\_other\_than\_revolving\_credit\_instrument.csv | reporting\_reference\_date | credit lines other than revolving credit instrument | reporting reference date |
| credit\_lines\_other\_than\_revolving\_credit\_instrument.csv | cntrct\_id | credit lines other than revolving credit instrument | contract identifier |
| credit\_lines\_other\_than\_revolving\_credit\_instrument.csv | instrmnt\_id | credit lines other than revolving credit instrument | instrument identifier |
| credit\_lines\_other\_than\_revolving\_credit\_instrument.csv | off\_blnc\_sht\_amnt | credit lines other than revolving credit instrument | off-balance sheet amount |

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| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| creditor\_instrument\_data.csv | reporting\_agent\_identifier | creditor-instrument data | reporting agent identifier |
| creditor\_instrument\_data.csv | obsrvd\_agnt\_cd | creditor-instrument data | observed agent identifier |
| creditor\_instrument\_data.csv | counterparty\_identifier | creditor-instrument data | counterparty identifier |
| creditor\_instrument\_data.csv | entty\_rl | creditor-instrument data | counterparty role |
| creditor\_instrument\_data.csv | cntrct\_id | creditor-instrument data | contract identifier |
| creditor\_instrument\_data.csv | instrmnt\_id | creditor-instrument data | instrument identifier |
| creditor\_instrument\_data.csv | reporting\_reference\_date | creditor-instrument data | reporting reference date |

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| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| current\_account\_instrument\_with\_credit\_limit.csv | reporting\_agent\_identifier | current account instrument with credit limit | reporting agent identifier |
| current\_account\_instrument\_with\_credit\_limit.csv | obsrvd\_agnt\_cd | current account instrument with credit limit | observed agent identifier |
| current\_account\_instrument\_with\_credit\_limit.csv | reporting\_reference\_date | current account instrument with credit limit | reporting reference date |
| current\_account\_instrument\_with\_credit\_limit.csv | cntrct\_id | current account instrument with credit limit | contract identifier |
| current\_account\_instrument\_with\_credit\_limit.csv | instrmnt\_id | current account instrument with credit limit | instrument identifier |
| current\_account\_instrument\_with\_credit\_limit.csv | off\_blnc\_sht\_amnt | current account instrument with credit limit | off-balance sheet amount |

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| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| debtor.csv | reporting\_agent\_identifier | debtor | reporting agent identifier |
| debtor.csv | entty\_rl | debtor | counterparty role |
| debtor.csv | counterparty\_identifier | debtor | counterparty identifier |
| debtor.csv | reporting\_reference\_date | debtor | reporting reference date |
| debtor.csv | ultimate\_parent\_undertaking\_identifier | debtor | ultimate parent undertaking identifier |
| debtor.csv | immediate\_parent\_undertaking\_identifier | debtor | immediate parent undertaking identifier |

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| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| debtor\_default\_data.csv | reporting\_agent\_identifier | debtor default data | reporting agent identifier |
| debtor\_default\_data.csv | obsrvd\_agnt\_cd | debtor default data | observed agent identifier |
| debtor\_default\_data.csv | counterparty\_identifier | debtor default data | counterparty identifier |
| debtor\_default\_data.csv | entty\_rl | debtor default data | counterparty role |
| debtor\_default\_data.csv | reporting\_reference\_date | debtor default data | reporting reference date |
| debtor\_default\_data.csv | crdt\_qlty\_dflt\_stts\_ancrdt\_cllctn\_code | debtor default data | default status of the counterparty |
| debtor\_default\_data.csv | dt\_dflt\_stts | debtor default data | date of the default status of the counterparty |

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| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| debtor\_risk\_data.csv | reporting\_agent\_identifier | debtor risk data | reporting agent identifier |
| debtor\_risk\_data.csv | obsrvd\_agnt\_cd | debtor risk data | observed agent identifier |
| debtor\_risk\_data.csv | counterparty\_identifier | debtor risk data | counterparty identifier |
| debtor\_risk\_data.csv | entty\_rl | debtor risk data | counterparty role |
| debtor\_risk\_data.csv | reporting\_reference\_date | debtor risk data | reporting reference date |
| debtor\_risk\_data.csv | pd | debtor risk data | probability of default |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| debtor\_instrument\_data.csv | reporting\_agent\_identifier | debtor-instrument data | reporting agent identifier |
| debtor\_instrument\_data.csv | obsrvd\_agnt\_cd | debtor-instrument data | observed agent identifier |
| debtor\_instrument\_data.csv | counterparty\_identifier | debtor-instrument data | counterparty identifier |
| debtor\_instrument\_data.csv | entty\_rl | debtor-instrument data | counterparty role |
| debtor\_instrument\_data.csv | cntrct\_id | debtor-instrument data | contract identifier |
| debtor\_instrument\_data.csv | instrmnt\_id | debtor-instrument data | instrument identifier |
| debtor\_instrument\_data.csv | reporting\_reference\_date | debtor-instrument data | reporting reference date |

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| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| deteriorated\_credit\_risk\_instrument.csv | reporting\_agent\_identifier | deteriorated credit risk instrument | reporting agent identifier |
| deteriorated\_credit\_risk\_instrument.csv | obsrvd\_agnt\_cd | deteriorated credit risk instrument | observed agent identifier |
| deteriorated\_credit\_risk\_instrument.csv | reporting\_reference\_date | deteriorated credit risk instrument | reporting reference date |
| deteriorated\_credit\_risk\_instrument.csv | cntrct\_id | deteriorated credit risk instrument | contract identifier |
| deteriorated\_credit\_risk\_instrument.csv | instrmnt\_id | deteriorated credit risk instrument | instrument identifier |
| deteriorated\_credit\_risk\_instrument.csv | fv\_chng\_cr\_bfr\_prchs | deteriorated credit risk instrument | fair value changes due to changes in credit risk before purchase |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| drawn\_instrument.csv | reporting\_agent\_identifier | drawn instrument | reporting agent identifier |
| drawn\_instrument.csv | obsrvd\_agnt\_cd | drawn instrument | observed agent identifier |
| drawn\_instrument.csv | reporting\_reference\_date | drawn instrument | reporting reference date |
| drawn\_instrument.csv | cntrct\_id | drawn instrument | contract identifier |
| drawn\_instrument.csv | instrmnt\_id | drawn instrument | instrument identifier |
| drawn\_instrument.csv | dt\_sttlmnt | drawn instrument | settlement date |
| drawn\_instrument.csv | trnsfrrd\_amnt | drawn instrument | transferred amount |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| entity\_type\_delivery.csv | reporting\_agent\_identifier | entity type delivery | reporting agent identifier |
| entity\_type\_delivery.csv | reporting\_reference\_date | entity type delivery | reporting reference date |
| entity\_type\_delivery.csv | logical\_data\_model\_code | entity type delivery | logical data model\_code |
| entity\_type\_delivery.csv | entity\_type\_code | entity type delivery | entity type code |
| entity\_type\_delivery.csv | checksum | entity type delivery | checksum |
| entity\_type\_delivery.csv | rowcount | entity type delivery | rowcount |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| financial\_data.csv | reporting\_agent\_identifier | financial data | reporting agent identifier |
| financial\_data.csv | obsrvd\_agnt\_cd | financial data | observed agent identifier |
| financial\_data.csv | reporting\_reference\_date | financial data | reporting reference date |
| financial\_data.csv | cntrct\_id | financial data | contract identifier |
| financial\_data.csv | instrmnt\_id | financial data | instrument identifier |
| financial\_data.csv | annlsd\_agrd\_rt | financial data | interest rate |
| financial\_data.csv | dt\_nxt\_intrst\_rt\_rst | financial data | next interest rate reset date |
| financial\_data.csv | dflt\_stts | financial data | default status of the instrument |
| financial\_data.csv | dt\_dflt\_stts | financial data | date of the default status of the instrument |
| financial\_data.csv | otstndng\_nmnl\_amnt | financial data | outstanding nominal amount |
| financial\_data.csv | accrd\_intrst | financial data | accrued interest |
| financial\_data.csv | securitized\_instrument\_indicator | financial data | securitized instrument indicator |
| financial\_data.csv | past\_due\_instrument\_indicator | financial data | past due instrument indicator |

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| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| foreign\_branch\_debtor.csv | reporting\_agent\_identifier | foreign branch debtor | reporting agent identifier |
| foreign\_branch\_debtor.csv | counterparty\_identifier | foreign branch debtor | counterparty identifier |
| foreign\_branch\_debtor.csv | reporting\_reference\_date | foreign branch debtor | reporting reference date |
| foreign\_branch\_debtor.csv | entty\_rl | foreign branch debtor | counterparty role |
| foreign\_branch\_debtor.csv | head\_office\_undertaking\_identifier | foreign branch debtor | head office undertaking identifier |

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| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| foreign\_branch\_protection\_provider.csv | reporting\_agent\_identifier | foreign branch protection provider | reporting agent identifier |
| foreign\_branch\_protection\_provider.csv | counterparty\_identifier | foreign branch protection provider | counterparty identifier |
| foreign\_branch\_protection\_provider.csv | reporting\_reference\_date | foreign branch protection provider | reporting reference date |
| foreign\_branch\_protection\_provider.csv | head\_office\_undertaking\_identifier | foreign branch protection provider | head office undertaking identifier |

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| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| foreign\_counterparty.csv | reporting\_agent\_identifier | foreign counterparty | reporting agent identifier |
| foreign\_counterparty.csv | counterparty\_identifier | foreign counterparty | counterparty identifier |
| foreign\_counterparty.csv | reporting\_reference\_date | foreign counterparty | reporting reference date |
| foreign\_counterparty.csv | name | foreign counterparty | name |
| foreign\_counterparty.csv | address\_street | foreign counterparty | address street |
| foreign\_counterparty.csv | address\_city\_town\_village | foreign counterparty | address city / town / village |
| foreign\_counterparty.csv | address\_postal\_code | foreign counterparty | address postal code |
| foreign\_counterparty.csv | address\_country | foreign counterparty | address country |
| foreign\_counterparty.csv | institutional\_sector | foreign counterparty | institutional sector |
| foreign\_counterparty.csv | nace\_code | foreign counterparty | economic activity |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| foreign\_counterparty\_with\_other\_national\_identifier.csv | reporting\_agent\_identifier | foreign counterparty with other national identifier | reporting agent identifier |
| foreign\_counterparty\_with\_other\_national\_identifier.csv | counterparty\_identifier | foreign counterparty with other national identifier | counterparty identifier |
| foreign\_counterparty\_with\_other\_national\_identifier.csv | reporting\_reference\_date | foreign counterparty with other national identifier | reporting reference date |
| foreign\_counterparty\_with\_other\_national\_identifier.csv | description\_of\_other\_identifier\_type | foreign counterparty with other national identifier | description of other identifier type |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| foreign\_legal\_entity.csv | reporting\_agent\_identifier | foreign legal entity | reporting agent identifier |
| foreign\_legal\_entity.csv | counterparty\_identifier | foreign legal entity | counterparty identifier |
| foreign\_legal\_entity.csv | reporting\_reference\_date | foreign legal entity | reporting reference date |
| foreign\_legal\_entity.csv | status\_of\_legal\_proceedings | foreign legal entity | status of legal proceedings |
| foreign\_legal\_entity.csv | date\_of\_initiation\_of\_legal\_proceedings | foreign legal entity | date of initiation of legal proceedings |
| foreign\_legal\_entity.csv | es\_code | foreign legal entity | enterprise size |
| foreign\_legal\_entity.csv | legal\_form | foreign legal entity | legal form |
| foreign\_legal\_entity.csv | foreign\_legal\_entity\_in\_reporting\_member\_state\_indicator | foreign legal entity | foreign legal entity in reporting member state indicator |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| foreign\_legal\_entity\_in\_reporting\_member\_state.csv | reporting\_agent\_identifier | foreign legal entity in reporting member state | reporting agent identifier |
| foreign\_legal\_entity\_in\_reporting\_member\_state.csv | counterparty\_identifier | foreign legal entity in reporting member state | counterparty identifier |
| foreign\_legal\_entity\_in\_reporting\_member\_state.csv | reporting\_reference\_date | foreign legal entity in reporting member state | reporting reference date |
| foreign\_legal\_entity\_in\_reporting\_member\_state.csv | date\_of\_enterprise\_size | foreign legal entity in reporting member state | date of enterprise size |
| foreign\_legal\_entity\_in\_reporting\_member\_state.csv | number\_of\_employees | foreign legal entity in reporting member state | number of employees |
| foreign\_legal\_entity\_in\_reporting\_member\_state.csv | balance\_sheet\_total | foreign legal entity in reporting member state | balance sheet total |
| foreign\_legal\_entity\_in\_reporting\_member\_state.csv | annual\_turnover | foreign legal entity in reporting member state | annual turnover |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| immovable\_property.csv | reporting\_agent\_identifier | immovable property | reporting agent identifier |
| immovable\_property.csv | prtctn\_id | immovable property | protection identifier |
| immovable\_property.csv | reporting\_reference\_date | immovable property | reporting reference date |
| immovable\_property.csv | real\_estate\_collateral\_location\_country | immovable property | real estate collateral location country |
| immovable\_property.csv | real\_estate\_collateral\_location\_postal\_code | immovable property | real estate collateral location postal code |
| immovable\_property.csv | immovable\_property\_location\_indicator | immovable property | immovable property location indicator |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| impaired\_instrument.csv | reporting\_agent\_identifier | impaired instrument | reporting agent identifier |
| impaired\_instrument.csv | obsrvd\_agnt\_cd | impaired instrument | observed agent identifier |
| impaired\_instrument.csv | reporting\_reference\_date | impaired instrument | reporting reference date |
| impaired\_instrument.csv | cntrct\_id | impaired instrument | contract identifier |
| impaired\_instrument.csv | instrmnt\_id | impaired instrument | instrument identifier |
| impaired\_instrument.csv | accmltd\_imprmnt | impaired instrument | accumulated impairment amount |
| impaired\_instrument.csv | crdt\_qlty\_imprmnt\_stts\_ancrdt\_cllctn\_code | impaired instrument | type of impairment |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| instrument.csv | reporting\_agent\_identifier | instrument | reporting agent identifier |
| instrument.csv | obsrvd\_agnt\_cd | instrument | observed agent identifier |
| instrument.csv | reporting\_reference\_date | instrument | reporting reference date |
| instrument.csv | cntrct\_id | instrument | contract identifier |
| instrument.csv | instrmnt\_id | instrument | instrument identifier |
| instrument.csv | typ\_instrmnt | instrument | type of instrument |
| instrument.csv | dt\_incptn\_instmnt | instrument | inception date of the instrument |
| instrument.csv | typ\_amrtstn | instrument | amortisation type |
| instrument.csv | crrncy\_dnmntn | instrument | currency |
| instrument.csv | fdcry | instrument | fiduciary instrument |
| instrument.csv | intrst\_rt\_rst\_frqncy | instrument | interest rate reset frequency |
| instrument.csv | typ\_intrst\_rt | instrument | interest rate type |
| instrument.csv | dt\_lgl\_fnl\_mtrty | instrument | legal final maturity date |
| instrument.csv | cmmtmnt\_incptn | instrument | commitment amount at inception |
| instrument.csv | pymnt\_frqncy | instrument | payment frequency |
| instrument.csv | prjct\_fnnc\_ln | instrument | project finance loan |
| instrument.csv | prps | instrument | purpose |
| instrument.csv | rcrs | instrument | recourse |
| instrument.csv | sbrdntd\_dbt | instrument | subordinated debt |
| instrument.csv | rpymnt\_rghts | instrument | repayment rights |
| instrument.csv | interest\_only\_indicator | instrument | interest-only indicator |
| instrument.csv | credit\_risk\_deterioration\_purchase\_indicator | instrument | credit risk deterioration purchase indicator |
| instrument.csv | drawn\_instrument\_indicator | instrument | drawn instrument indicator |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| instrument\_past\_due.csv | reporting\_agent\_identifier | instrument past due | reporting agent identifier |
| instrument\_past\_due.csv | obsrvd\_agnt\_cd | instrument past due | observed agent identifier |
| instrument\_past\_due.csv | reporting\_reference\_date | instrument past due | reporting reference date |
| instrument\_past\_due.csv | cntrct\_id | instrument past due | contract identifier |
| instrument\_past\_due.csv | instrmnt\_id | instrument past due | instrument identifier |
| instrument\_past\_due.csv | arrrs | instrument past due | arrears for the instrument |
| instrument\_past\_due.csv | dt\_pst\_d | instrument past due | date of past due for the instrument |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| instrument\_subject\_to\_securitisation.csv | reporting\_agent\_identifier | instrument subject to securitisation | reporting agent identifier |
| instrument\_subject\_to\_securitisation.csv | obsrvd\_agnt\_cd | instrument subject to securitisation | observed agent identifier |
| instrument\_subject\_to\_securitisation.csv | instrmnt\_id | instrument subject to securitisation | instrument identifier |
| instrument\_subject\_to\_securitisation.csv | reporting\_reference\_date | instrument subject to securitisation | reporting reference date |
| instrument\_subject\_to\_securitisation.csv | cntrct\_id | instrument subject to securitisation | contract identifier |
| instrument\_subject\_to\_securitisation.csv | typ\_scrtstn | instrument subject to securitisation | type of securitisation |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| instrument\_protection\_received\_data.csv | reporting\_agent\_identifier | instrument-protection received data | reporting agent identifier |
| instrument\_protection\_received\_data.csv | obsrvd\_agnt\_cd | instrument-protection received data | observed agent identifier |
| instrument\_protection\_received\_data.csv | cntrct\_id | instrument-protection received data | contract identifier |
| instrument\_protection\_received\_data.csv | instrmnt\_id | instrument-protection received data | instrument identifier |
| instrument\_protection\_received\_data.csv | prtctn\_id | instrument-protection received data | protection identifier |
| instrument\_protection\_received\_data.csv | reporting\_reference\_date | instrument-protection received data | reporting reference date |
| instrument\_protection\_received\_data.csv | prtctn\_allctd\_vl | instrument-protection received data | protection allocated value |
| instrument\_protection\_received\_data.csv | thrd\_prty\_prrty\_clms | instrument-protection received data | third party priority claims against the protection |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| interest\_only\_instrument.csv | reporting\_agent\_identifier | interest-only instrument | reporting agent identifier |
| interest\_only\_instrument.csv | obsrvd\_agnt\_cd | interest-only instrument | observed agent identifier |
| interest\_only\_instrument.csv | reporting\_reference\_date | interest-only instrument | reporting reference date |
| interest\_only\_instrument.csv | cntrct\_id | interest-only instrument | contract identifier |
| interest\_only\_instrument.csv | instrmnt\_id | interest-only instrument | instrument identifier |
| interest\_only\_instrument.csv | dt\_end\_intrst\_only | interest-only instrument | end date of interest-only period |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| joint\_liability.csv | reporting\_agent\_identifier | joint liability | reporting agent identifier |
| joint\_liability.csv | counterparty\_identifier | joint liability | counterparty identifier |
| joint\_liability.csv | entty\_rl | joint liability | counterparty role |
| joint\_liability.csv | obsrvd\_agnt\_cd | joint liability | observed agent identifier |
| joint\_liability.csv | cntrct\_id | joint liability | contract identifier |
| joint\_liability.csv | instrmnt\_id | joint liability | instrument identifier |
| joint\_liability.csv | reporting\_reference\_date | joint liability | reporting reference date |
| joint\_liability.csv | jnt\_lblty\_amnt | joint liability | joint liability amount |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| legal\_entity.csv | reporting\_agent\_identifier | legal entity | reporting agent identifier |
| legal\_entity.csv | counterparty\_identifier | legal entity | counterparty identifier |
| legal\_entity.csv | reporting\_reference\_date | legal entity | reporting reference date |
| legal\_entity.csv | immediate\_parent\_undertaking\_indicator | legal entity | immediate parent undertaking indicator |
| legal\_entity.csv | ultimate\_parent\_undertaking\_indicator | legal entity | ultimate parent undertaking indicator |
| legal\_entity.csv | resident\_legal\_entity\_indicator | legal entity | resident legal entity indicator |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| non\_fixed\_interest\_instrument.csv | reporting\_agent\_identifier | non-fixed interest instrument | reporting agent identifier |
| non\_fixed\_interest\_instrument.csv | obsrvd\_agnt\_cd | non-fixed interest instrument | observed agent identifier |
| non\_fixed\_interest\_instrument.csv | reporting\_reference\_date | non-fixed interest instrument | reporting reference date |
| non\_fixed\_interest\_instrument.csv | cntrct\_id | non-fixed interest instrument | contract identifier |
| non\_fixed\_interest\_instrument.csv | instrmnt\_id | non-fixed interest instrument | instrument identifier |
| non\_fixed\_interest\_instrument.csv | intrst\_rt\_sprd | non-fixed interest instrument | interest rate spread/margin |
| non\_fixed\_interest\_instrument.csv | intrst\_rt\_cp | non-fixed interest instrument | interest rate cap |
| non\_fixed\_interest\_instrument.csv | intrst\_rt\_flr | non-fixed interest instrument | interest rate floor |
| non\_fixed\_interest\_instrument.csv | rfrnc\_rt\_ancrdt\_cllctn\_rfrnc\_rt\_value | non-fixed interest instrument | reference rate\_reference rate value |
| non\_fixed\_interest\_instrument.csv | rfrnc\_rt\_ancrdt\_cllctn\_maturity\_value | non-fixed interest instrument | reference rate\_maturity value |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| observed\_agent\_delivery.csv | reporting\_agent\_identifier | observed agent delivery | reporting agent identifier |
| observed\_agent\_delivery.csv | obsrvd\_agnt\_cd | observed agent delivery | observed agent identifier |
| observed\_agent\_delivery.csv | reported\_as\_counterparty\_identifier | observed agent delivery | reported as counterparty identifier |
| observed\_agent\_delivery.csv | reporting\_reference\_date | observed agent delivery | reporting reference date |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| originator\_securitized\_instrument\_data.csv | reporting\_agent\_identifier | originator-securitized instrument data | reporting agent identifier |
| originator\_securitized\_instrument\_data.csv | obsrvd\_agnt\_cd | originator-securitized instrument data | observed agent identifier |
| originator\_securitized\_instrument\_data.csv | counterparty\_identifier | originator-securitized instrument data | counterparty identifier |
| originator\_securitized\_instrument\_data.csv | entty\_rl | originator-securitized instrument data | counterparty role |
| originator\_securitized\_instrument\_data.csv | cntrct\_id | originator-securitized instrument data | contract identifier |
| originator\_securitized\_instrument\_data.csv | instrmnt\_id | originator-securitized instrument data | instrument identifier |
| originator\_securitized\_instrument\_data.csv | reporting\_reference\_date | originator-securitized instrument data | reporting reference date |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| other\_loans\_instrument.csv | reporting\_agent\_identifier | other loans instrument | reporting agent identifier |
| other\_loans\_instrument.csv | obsrvd\_agnt\_cd | other loans instrument | observed agent identifier |
| other\_loans\_instrument.csv | reporting\_reference\_date | other loans instrument | reporting reference date |
| other\_loans\_instrument.csv | cntrct\_id | other loans instrument | contract identifier |
| other\_loans\_instrument.csv | instrmnt\_id | other loans instrument | instrument identifier |
| other\_loans\_instrument.csv | off\_blnc\_sht\_amnt | other loans instrument | off-balance sheet amount |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| overdraft\_instrument.csv | reporting\_agent\_identifier | overdraft instrument | reporting agent identifier |
| overdraft\_instrument.csv | obsrvd\_agnt\_cd | overdraft instrument | observed agent identifier |
| overdraft\_instrument.csv | reporting\_reference\_date | overdraft instrument | reporting reference date |
| overdraft\_instrument.csv | cntrct\_id | overdraft instrument | contract identifier |
| overdraft\_instrument.csv | instrmnt\_id | overdraft instrument | instrument identifier |
| overdraft\_instrument.csv | current\_account\_type | overdraft instrument | current account type |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| part\_of\_legal\_entity.csv | reporting\_agent\_identifier | part of legal entity | reporting agent identifier |
| part\_of\_legal\_entity.csv | counterparty\_identifier | part of legal entity | counterparty identifier |
| part\_of\_legal\_entity.csv | reporting\_reference\_date | part of legal entity | reporting reference date |
| part\_of\_legal\_entity.csv | foreign\_branch\_in\_reporting\_member\_state\_indicator | part of legal entity | foreign branch in reporting member state indicator |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| protection\_provider.csv | reporting\_agent\_identifier | protection provider | reporting agent identifier |
| protection\_provider.csv | counterparty\_identifier | protection provider | counterparty identifier |
| protection\_provider.csv | reporting\_reference\_date | protection provider | reporting reference date |
| protection\_provider.csv | immediate\_parent\_undertaking\_identifier | protection provider | immediate parent undertaking identifier |
| protection\_provider.csv | ultimate\_parent\_undertaking\_identifier | protection provider | ultimate parent undertaking identifier |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| protection\_provider\_default\_data.csv | reporting\_agent\_identifier | protection provider default data | reporting agent identifier |
| protection\_provider\_default\_data.csv | obsrvd\_agnt\_cd | protection provider default data | observed agent identifier |
| protection\_provider\_default\_data.csv | counterparty\_identifier | protection provider default data | counterparty identifier |
| protection\_provider\_default\_data.csv | reporting\_reference\_date | protection provider default data | reporting reference date |
| protection\_provider\_default\_data.csv | crdt\_qlty\_dflt\_stts\_ancrdt\_cllctn\_code | protection provider default data | default status of the counterparty |
| protection\_provider\_default\_data.csv | dt\_dflt\_stts | protection provider default data | date of the default status of the counterparty |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| protection\_provider\_risk\_data.csv | reporting\_agent\_identifier | protection provider risk data | reporting agent identifier |
| protection\_provider\_risk\_data.csv | obsrvd\_agnt\_cd | protection provider risk data | observed agent identifier |
| protection\_provider\_risk\_data.csv | counterparty\_identifier | protection provider risk data | counterparty identifier |
| protection\_provider\_risk\_data.csv | reporting\_reference\_date | protection provider risk data | reporting reference date |
| protection\_provider\_risk\_data.csv | pd | protection provider risk data | probability of default |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| protection\_provider\_protection\_received.csv | reporting\_agent\_identifier | protection provider-protection received | reporting agent identifier |
| protection\_provider\_protection\_received.csv | counterparty\_identifier | protection provider-protection received | counterparty identifier |
| protection\_provider\_protection\_received.csv | prtctn\_id | protection provider-protection received | protection identifier |
| protection\_provider\_protection\_received.csv | reporting\_reference\_date | protection provider-protection received | reporting reference date |
| protection\_provider\_protection\_received.csv | primary\_protection\_provider\_indicator | protection provider-protection received | primary protection provider indicator |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| protection\_received.csv | reporting\_agent\_identifier | protection received | reporting agent identifier |
| protection\_received.csv | prtctn\_id | protection received | protection identifier |
| protection\_received.csv | reporting\_reference\_date | protection received | reporting reference date |
| protection\_received.csv | typ\_prtctn | protection received | type of protection |
| protection\_received.csv | typ\_prtctn\_vl | protection received | type of protection value |
| protection\_received.csv | prtctn\_vltn\_apprch | protection received | protection valuation approach |
| protection\_received.csv | prtctn\_vl | protection received | protection value |
| protection\_received.csv | dt\_prtctn\_vl | protection received | date of protection value |
| protection\_received.csv | dt\_mtrty\_prtctn | protection received | maturity date of the protection |
| protection\_received.csv | orgnl\_prtctn\_vl | protection received | original protection value |
| protection\_received.csv | dt\_orgnl\_prtctn\_vl | protection received | date of original protection value |
| protection\_received.csv | immovable\_property\_indicator | protection received | immovable property indicator\* |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| recognised\_instrument.csv | reporting\_agent\_identifier | recognised instrument | reporting agent identifier |
| recognised\_instrument.csv | obsrvd\_agnt\_cd | recognised instrument | observed agent identifier |
| recognised\_instrument.csv | reporting\_reference\_date | recognised instrument | reporting reference date |
| recognised\_instrument.csv | cntrct\_id | recognised instrument | contract identifier |
| recognised\_instrument.csv | instrmnt\_id | recognised instrument | instrument identifier |
| recognised\_instrument.csv | accntng\_clssfctn\_ancrdt\_cllctn\_code | recognised instrument | accounting classification of instruments |
| recognised\_instrument.csv | accmltd\_wrtffs | recognised instrument | accumulated write-offs |
| recognised\_instrument.csv | imprmnt\_assssmnt\_mthd\_ancrdt\_cllctn\_code | recognised instrument | impairment assessment method |
| recognised\_instrument.csv | src\_encmbrnc\_ancrdt\_cllctn\_code | recognised instrument | sources of encumbrance |
| recognised\_instrument.csv | prvsns\_off\_blnc\_sht | recognised instrument | provisions associated with off-balance sheet exposures |
| recognised\_instrument.csv | accmltd\_chngs\_fv\_cr | recognised instrument | accumulated changes in fair value due to credit risk |
| recognised\_instrument.csv | prdntl\_prtfl\_ancrdt\_cllctn\_code | recognised instrument | prudential portfolio |
| recognised\_instrument.csv | crryng\_amnt | recognised instrument | carrying amount |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| reporting\_agent\_delivery.csv | reporting\_agent\_identifier | reporting agent delivery | reporting agent identifier |
| reporting\_agent\_delivery.csv | reporting\_reference\_date | reporting agent delivery | reporting reference date |
| reporting\_agent\_delivery.csv | reported\_as\_counterparty\_identifier | reporting agent delivery | reported as counterparty identifier |
| reporting\_agent\_delivery.csv | acct\_code2 | reporting agent delivery | accounting standard |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| revolving\_credit\_other\_than\_overdrafts\_and\_credit\_card\_debt\_instrument.csv | reporting\_agent\_identifier | revolving credit other than overdrafts and credit card debt instrument | reporting agent identifier |
| revolving\_credit\_other\_than\_overdrafts\_and\_credit\_card\_debt\_instrument.csv | obsrvd\_agnt\_cd | revolving credit other than overdrafts and credit card debt instrument | observed agent identifier |
| revolving\_credit\_other\_than\_overdrafts\_and\_credit\_card\_debt\_instrument.csv | reporting\_reference\_date | revolving credit other than overdrafts and credit card debt instrument | reporting reference date |
| revolving\_credit\_other\_than\_overdrafts\_and\_credit\_card\_debt\_instrument.csv | cntrct\_id | revolving credit other than overdrafts and credit card debt instrument | contract identifier |
| revolving\_credit\_other\_than\_overdrafts\_and\_credit\_card\_debt\_instrument.csv | instrmnt\_id | revolving credit other than overdrafts and credit card debt instrument | instrument identifier |
| revolving\_credit\_other\_than\_overdrafts\_and\_credit\_card\_debt\_instrument.csv | off\_blnc\_sht\_amnt | revolving credit other than overdrafts and credit card debt instrument | off-balance sheet amount |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| servicer\_instrument\_data.csv | reporting\_agent\_identifier | servicer-instrument data | reporting agent identifier |
| servicer\_instrument\_data.csv | obsrvd\_agnt\_cd | servicer-instrument data | observed agent identifier |
| servicer\_instrument\_data.csv | counterparty\_identifier | servicer-instrument data | counterparty identifier |
| servicer\_instrument\_data.csv | entty\_rl | servicer-instrument data | counterparty role |
| servicer\_instrument\_data.csv | cntrct\_id | servicer-instrument data | contract identifier |
| servicer\_instrument\_data.csv | instrmnt\_id | servicer-instrument data | instrument identifier |
| servicer\_instrument\_data.csv | reporting\_reference\_date | servicer-instrument data | reporting reference date |

|  |  |  |  |
| --- | --- | --- | --- |
| .csv filename | .csv column name | Entity type in logical data model | Attribute in logical data model |
| syndicated\_contract\_member.csv | reporting\_agent\_identifier | syndicated contract member | reporting agent identifier |
| syndicated\_contract\_member.csv | obsrvd\_agnt\_cd | syndicated contract member | observed agent identifier |
| syndicated\_contract\_member.csv | reporting\_reference\_date | syndicated contract member | reporting reference date |
| syndicated\_contract\_member.csv | cntrct\_id | syndicated contract member | contract identifier |
| syndicated\_contract\_member.csv | syndicated\_contract\_identifier | syndicated contract member | syndicated contract identifier |

## Delivery timelines

The following timelines apply for the monthly DDA code:

|  |  |  |  |
| --- | --- | --- | --- |
| DDA code | Frequency | Last day of acceptance | Example |
| DNB\_STAT\_ANACREDIT\_GLO\_M | Monthly | last day of the month + 15business days | January 2021, last day = 2021-01-31 last date of acceptance =2021-02-21 |

Holidays will be taken into account in setting the final acceptance date. The ECB will publish the holiday schedule regarding AnaCredit.

## Adjustments and deliveries with retroactive effect

Reporting agents can only submit or resubmit reports if DNB has published a relevant reporting obligation. It is not possible for institutions to submit or resubmit reports without a relevant reporting obligation. Reporting obligations are published in the Digital Reporting Portal.

DNB may demand a resubmission for a previous period. It will publish a new reporting obligation for this purpose.

# Reference tables

Below is the list of reference tables that are available from DNB. The codes in these tables can be used for filtering and clustering in data deliveries.

The reference tables can occur in the logical data model. However, no mapping is available for the data between the file delivery and the delivery, as these are made available in other ways.

The reference tables can be found in the following files, which serve as a source for the initial entry of the entity types in the logical data model:

DNB is responsible for management and maintenance of the reference tables.

## Reporting population and reference population

You can find the versions of the reporting and reference populations that must be used on DNB’s AnaCredit web page, as well as the required reporting agent and observed agent identifiers.

<https://www.dnb.nl/en/login/dlr/statistical-reporting/banks/anacredit/>

This spreadsheet contains the following reference data sets:

* List of reporting agents
* Foreign branches (EMU)
* Foreign branches (other EU, excluding GB)

## Reference data sets based on the AnaCredit Regulation

You can find the versions of all reference data sets to be used on DNB’s AnaCredit web page:

<https://www.dnb.nl/en/login/dlr/statistical-reporting/banks/anacredit/>

The spreadsheet contains the following reference data sets:

* accounting classification of instrument
* accounting standard
* amortisation type
* attribute
* attribute combination
* attribute combination type
* balance sheet recognition
* counterparty role
* country
* credit risk deterioration purchase indicator
* currency
* current account type
* default status of the counterparty
* default status of the instruments
* delivery control type
* drawn instrument indicator
* economic activity
* enterprise size
* entity type
* fiduciary instrument
* foreign branch in reporting member state indicator
* foreign legal entity in reporting member state indicator
* fully derecognised instrument being serviced indicator
* immediate parent undertaking indicator
* immovable property indicator
* immovable property location indicator
* impairment assessment method
* institutional sector
* interest rate reset frequency
* interest rate type
* interest-only indicator
* legal entity indicator
* logical data model
* nuts 3 region
* past due instrument indicator
* payment frequency
* performing status of the instrument indicator
* primary protection provider indicator
* project finance loan indicator
* protection provider indicator
* protection valuation approach
* prudential portfolio
* purpose
* recourse indicator
* reference rate maturity type
* reference rate value type
* repayment rights
* reporting membership type
* resident counterparty indicator
* resident legal entity indicator
* securitisation indicator
* sources of encumbrance
* status of forbearance and renegotiation
* status of legal proceedings
* subordinated debt indicator
* syndicated contract indicator
* type of impairment
* type of instrument
* type of protection
* type of protection value
* type of securitisation
* ultimate parent undertaking indicator

The website of the ECB on AnaCredit contains additional reference data sets: <https://www.ecb.europa.eu/stats/money_credit_banking/anacredit/html/index.en.html>

## Metadata reference data sets

The sets containing the logical data model are included in the reference data sets listed in Section 4.2. Below is a more detailed description of the most important of these sets for reporting purposes. They are used to check the delivery. As described in Section 2.4.1, under “File integrity check”, a checksum must be delivered for each entity type in the logical data model. The reference data sets describe the reference data required for automatic validation of the file delivery. See Section 2.7.6 for more information on automatic validation.

### List of entity types

This list matches the "entity type" list in the reference data set in terms of naming, codes and definitions. It indicates for each entity type whether a checksum is required. As stated in Section 2.7.6, a rowcount is required for all entity types.

### List of attributes

This lists the names of all attributes, including the type of checks required.

# Agreements and contact persons

This section describes all agreements made in detail, so that anyone having to process the data can do so based on the data recorded.

## Filing and storage

DNB complies with the applicable legislation and regulations with respect to filing and storage, and the relevant retention periods.

## Contact data

|  |  |  |  |
| --- | --- | --- | --- |
| No. | Position | Name | email and/or telephone no. |
| 1 | Manager | Mr Ron Jongen | [anacredit@dnb.nl](mailto:anacredit@dnb.nl) |
| 2 | Domain expert | Mr Wim Goes | [anacredit@dnb.nl](mailto:anacredit@dnb.nl) |
| 3 | Information analyst | Mr Arjan Bos | [anacredit@dnb.nl](mailto:anacredit@dnb.nl) |

## Changes to the agreement

Changes to the Logical Data Model, Data Delivery Agreement and the Reference codes are communicated to all reporting agents. Subsequent versions (following version 1.0) will be accompanied by detailed release notes, stating the precise changes compared to a previous release.

# Appendix A – Validation rules that determine the reporting obligation status[[16]](#footnote-17)

A list of all blocking validation rules for AnaCredit data deliveries is included in this appendix. These validations are on top of the explicitly modelled blocking validation rules that are already included in the logical data model.

The violation of a blocking validation rule will result in a **non-accepted** status of the reporting obligation.

The result of the rules described in this paragraph as well as the blocking rules defined in the logical data model will automatically be communicated back to the reporting agent (see 2.5.1).

These validation rules are taken directly from the business rules that are defined in the logical data model, where they are attached to the artefact that they act upon. Also, within the logical data model, there is a pseudo code expression giving hints on how to check the validity.

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| code | description | business rule classification | business rule scope | severity |
| dmc0001 | The reporting reference date is always the last day of the month. | domain constraint | Checked within the data delivery | blocking |
| dmc0002 | Mandatory constraint for attribute 'accumulated changes in fair value due to credit risk' of entity type 'recognised instrument', it must be reported either as a value, or as "Non-applicable", or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0003 | Mandatory constraint for attribute 'accumulated impairment amount' of entity type 'impaired instrument', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0004 | Mandatory constraint for attribute 'interest rate' of entity type 'financial data', it must be reported either as a value, or as "Non-applicable", or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0005 | Mandatory constraint for attribute 'legal final maturity date' of entity type 'instrument', it must be reported either as a value, or as "Non-applicable", or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0006 | Mandatory constraint for attribute 'maturity date of the protection' of entity type 'protection received', it must be reported either as a value, or as "Non-applicable", or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0007 | Mandatory constraint for attribute 'next interest rate reset date' of entity type 'financial data', it must be reported either as a value, or as "Non-applicable", or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0008 | Mandatory constraint for attribute 'date of initiation of legal proceedings' of entity type 'foreign legal entity', it must be reported either as a value, or as "Non-applicable", or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0009 | Mandatory constraint for attribute 'cumulative recoveries since default' of entity type 'accounting data', it must be reported either as a value, or as "Non-applicable", or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0010 | Mandatory constraint for attribute 'provisions associated with off-balance sheet exposures' of entity type 'recognised instrument', it must be reported either as a value, or as "Non-applicable", or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0011 | Mandatory constraint for attribute 'accrued interest' of entity type 'financial data', it must be reported either as a value, or as "Non-applicable", or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0012 | Mandatory constraint for attribute 'interest rate cap' of entity type 'non-fixed interest instrument', it must be reported either as a value, or as "Non-applicable", or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0013 | Mandatory constraint for attribute 'interest rate floor' of entity type 'non-fixed interest instrument', it must be reported either as a value, or as "Non-applicable", or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0014 | Mandatory constraint for attribute 'inception date' of entity type 'contract', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0015 | Mandatory constraint for attribute 'inception date of the instrument' of entity type 'instrument', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0016 | Mandatory constraint for attribute 'commitment amount at inception' of entity type 'instrument', it must be reported either as a value, or as "Non-applicable", or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0020 | Mandatory constraint for attribute 'protection value' of entity type 'protection received', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0021 | Mandatory constraint for attribute 'date of protection value' of entity type 'protection received', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0022 | Mandatory constraint for attribute 'original protection value' of entity type 'protection received', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0023 | Mandatory constraint for attribute 'date of original protection value' of entity type 'protection received', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0024 | Mandatory constraint for attribute 'protection allocated value' of entity type 'instrument-protection received data', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0025 | Mandatory constraint for attribute 'third party priority claims against the protection' of entity type 'instrument-protection received data', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0026 | Mandatory constraint for attribute 'joint liability amount' of entity type 'joint liability', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0027 | Mandatory constraint for attribute 'date of the performing status of the instrument' of entity type 'accounting data', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0028 | Mandatory constraint for attribute 'date of the forbearance and renegotiation status' of entity type 'accounting data', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0030 | Mandatory constraint for attribute 'fair value changes due to changes in credit risk before purchase' of entity type 'deteriorated credit risk instrument', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0031 | Mandatory constraint for attribute 'end date of interest-only period' of entity type 'interest-only instrument', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0032 | Mandatory constraint for attribute 'date of the default status of the instrument' of entity type 'financial data', it must be reported either as a value, or as "Non-applicable", or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0033 | Mandatory constraint for attribute 'outstanding nominal amount' of entity type 'financial data', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0034 | Mandatory constraint for attribute 'date of the default status of the counterparty' of entity type 'protection provider default data', it must be reported either as a value, or as "Non-applicable", or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0038 | Mandatory constraint for attribute 'address postal code' of entity type 'foreign counterparty', it must be reported either as a value, or as "Non-applicable", or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0040 | Mandatory constraint for attribute 'date of the default status of the counterparty' of entity type 'debtor default data', it must be reported either as a value, or as "Non-applicable", or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0041 | Mandatory constraint for attribute 'accumulated write-offs' of entity type 'recognised instrument', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0042 | Mandatory constraint for attribute 'carrying amount' of entity type 'recognised instrument', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0043 | Mandatory constraint for attribute 'off-balance sheet amount' of entity type 'credit card debt instrument', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0044 | Mandatory constraint for attribute 'off-balance sheet amount' of entity type 'revolving credit other than overdrafts and credit card debt instrument', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0045 | Mandatory constraint for attribute 'off-balance sheet amount' of entity type 'credit lines other than revolving credit instrument', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0046 | Mandatory constraint for attribute 'off-balance sheet amount' of entity type 'current account instrument with credit limit', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0047 | Mandatory constraint for attribute 'arrears for the instrument' of entity type 'instrument past due', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0048 | Mandatory constraint for attribute 'date of past due for the instrument' of entity type 'instrument past due', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0049 | Mandatory constraint for attribute 'settlement date' of entity type 'drawn instrument', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0050 | Mandatory constraint for attribute 'transferred amount' of entity type 'drawn instrument', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0051 | Mandatory constraint for attribute 'interest rate spread/margin' of entity type 'non-fixed interest instrument', it must be reported either as a value, or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| dmc0052 | Mandatory constraint for attribute 'real estate collateral location postal code' of entity type 'address', it must be reported either as a value, or as "Non-applicable", or as "Unknown". | domain constraint | Checked within the data delivery | blocking |
| etc0002 | For each protection received in protection provider-protection received exactly one protection provider must be indicated as primary protection provider. | entity type constraint | Checked within the data delivery | blocking |
| omc0016 | Default status of the counterparty that is both a debtor and a protection provider must be the same. | other model constraint | Checked within the data delivery | blocking |
| omc0017 | Date of the default status of the counterparty that is both a debtor and a protection provider must be the same. | other model constraint | Checked within the data delivery | blocking |
| omc0018 | Probability of default of the counterparty that is both a debtor and a protection provider must be the same, if the probability of default is reported for the protection provider. | other model constraint | Checked within the data delivery | blocking |
| omc0019 | Head office undertaking of the counterparty that is both a debtor and a protection provider must be the same. | other model constraint | Checked within the data delivery | blocking |
| omc0036 | NUTS 3 region of the address is mandatory when the foreign counterparty is in a reporting member state.  ECB Validation identifier: CY0090 | other model constraint | Checked within the data delivery | blocking |
| omc0037 | If the LEI is supplied and the counterparty is a foreign counterparty, only then the national identifier, national identifier type\_type and national identifier type\_country are optional.  This validation check ensures that the value reported for the 'national identifier' attribute is consistent with the 'Legal Entity Identifier' attribute. This means that either a valid value has to be reported for the legal entity identifier or a valid entry has to be provided in the national identifier. Not reporting a value for both attributes constitutes a breach of this consistency validation check.   ECB Validation identifier: CY0010; CY0011. | other model constraint | Checked within the data delivery | blocking |
| omc0042 | If a counterparty is a foreign counterparty and if it is also a legal entity, then that legal entity must be a foreign legal entity. | other model constraint | Checked within the data delivery | blocking |
| omc0105 | This business rule validates whether the observed agent is present in the published list of the reporting population. For each reporting agent identifier it is stated which observed agent identifiers should be reported. In this way reporting agents cannot report observed agent identifiers which are related to another reporting agent. | other model constraint | Checked within the data delivery | blocking |
| omc0127 | At least one of the three attributes that indicate the real estate location is reported. Preferably, 'real estate collateral location country' and 'real estate collateral postal code' are reported.  In order of preference:  • If a postal code is in use in the relevant country, the real estate collateral location is identified by the two-digit ISO code of the country and the postal code of the region where the real estate is located;  • If no postal code is in use in the relevant country, but the NUTS3 codes are in use (i.e. it is located in a Member State), the real estate collateral location is identified by (the country and) the NUTS3 code;  • If neither postal codes nor NUTS3 codes are in use in the relevant country, the real estate collateral location is identified by a two-digit ISO code of the country.  ECB Validation identifier: CT0570 | other model constraint | Checked within the data delivery | blocking |
| omc0129 | When a counterparty is both a debtor and a protection provider, their ultimate parent undertaking identifier must be the same. | other model constraint | Checked within the data delivery | blocking |
| omc0130 | When a counterparty is both a debtor and a protection provider, their immediate parent undertaking must be the same. | other model constraint | Checked within the data delivery | blocking |
| omc0133 | This validation check ensures that the value reported for the 'provisions associated with off-balance-sheet exposures' attribute is consistent with the 'off-balance-sheet amount' attribute and vice versa. This means that for instruments where provisions for the off-balance-sheet exposures have been assessed, there must be an amount of off-balance sheet exposure and vice versa.   ECB Validation identifier: CN0703; CN0715; CN0940  Note: This rule is implemented as an other model constraint (set constraint) | other model constraint | Checked within the data delivery | blocking |
| spc0001 | Interest-only indicator must correspond to the subtype that is used. | specialisation model constraint | Checked within the data delivery | blocking |
| spc0002 | Resident counterparty indicator must correspond to the subtype that is used. | specialisation model constraint | Checked within the data delivery | blocking |
| spc0003 | Legal entity indicator must correspond to the subtype that is used. | specialisation model constraint | Checked within the data delivery | blocking |
| spc0004 | Foreign branch in reporting member state indicator must correspond to the subtype that is used | specialisation model constraint | Checked within the data delivery | blocking |
| spc0005 | National identifier type must correspond to the subtype that is used.  This validation check ensures that the value reported for the 'national identifier type' attribute is consistent with the 'description of Other national identifier type' attribute. This means that for counterparties for which another national identifier type has been reported, an appropriate description is reported as well.   National identifier types that require the description of other national identifiers all have the text "\_OTHER\_CD" in their type.  ECB Validation identifier: CN0591 | specialisation model constraint | Checked within the data delivery | blocking |
| spc0006 | Resident legal entity indicator must correspond to the subtype that is used. | specialisation model constraint | Checked within the data delivery | blocking |
| spc0007 | Foreign legal entity in reporting member state indicator must correspond to the subtype used. | specialisation model constraint | Checked within the data delivery | blocking |
| spc0008 | Fully derecognised instrument being serviced indicator must correspond to the subtype that is used. | specialisation model constraint | Checked within the data delivery | blocking |
| spc0009 | Counterparty role must correspond to the subtype that is used | specialisation model constraint | Checked within the data delivery | blocking |
| spc0010 | Credit risk deterioration purchase indicator must correspond to the subtype that is used. | specialisation model constraint | Checked within the data delivery | blocking |
| spc0011 | Current account type must correspond to the subtype that is used. | specialisation model constraint | Checked within the data delivery | blocking |
| spc0012 | Enumeration type must correspond to the subtype that is used. | specialisation model constraint | Checked within the data delivery | blocking |
| spc0013 | Immediate parent undertaking indicator must correspond to the subtype that is used. | specialisation model constraint | Checked within the data delivery | blocking |
| spc0014 | Immovable property indicator must correspond to the subtype that is used. | specialisation model constraint | Checked within the data delivery | blocking |
| spc0015 | Immovable property location indicator must correspond to the subtype that is used. | specialisation model constraint | Checked within the data delivery | blocking |
| spc0016 | Protection provider indicator must correspond to the subtype that is used. | specialisation model constraint | Checked within the data delivery | blocking |
| spc0017 | Securitized instrument indicator must correspond to the subtype that is used. | specialisation model constraint | Checked within the data delivery | blocking |
| spc0018 | Syndicated contract indicator must correspond to the subtype that is used. | specialisation model constraint | Checked within the data delivery | blocking |
| spc0019 | The type of instrument of the instrument of the financial data must correspond to the subtype that is used. | specialisation model constraint | Checked within the data delivery | blocking |
| spc0020 | Ultimate parent undertaking indicator must correspond to the subtype that is used. | specialisation model constraint | Checked within the data delivery | blocking |
| spc0021 | Past due instrument indicator must correspond to the subtype that is used. | specialisation model constraint | Checked within the data delivery | blocking |
| spc0022 | Impairment assessment method must correspond to the subtype that is used.  It also implements ECB Validation identifier: CN0470; CN0490 | specialisation model constraint | Checked within the data delivery | blocking |
| spc0023 | Drawn instrument indicator must correspond to the subtype that is used. | specialisation model constraint | Checked within the data delivery | blocking |
| spc0024 | Interest rate type must correspond to the subtype that is used.  ECB Validation identifier: CN0913 | specialisation model constraint | Checked within the data delivery | blocking |
| tpc0007 | This validation checks if the value reported for the attribute 'collateral located in a reporting member state'.'real estate collateral location\_region' and 'collateral not located in a reporting member state'.'real estate collateral location\_country' is consistent with the attribute 'protection received'.'type of protection' for specific types of protection item. In particular, this means that for protection items which are residential real estate, commercial real estate and offices or commercial premises it is necessary to report the location of the protection item.  ECB Validation identifier: CN0960 | tuple constraint | Checked within the data delivery | blocking |
| tpc0031 | Counterparty tpc0031 national identifier conforms to format business rule validates if the counterparty national identifier matches the pattern from the specified national identifier type. Matching is done by regular expression comparison as specified in the list of national identifiers from the AnaCredit page of the ECB website. | tuple constraint | Checked within the data delivery | blocking |
| tpc0032 | Checks if other mandatory indicators are there if the counterparty is NOT "Non-applicable"  checks the indicators:  - 'protection provider indicator'  - 'resident counterparty indicator'  - 'legal entity' | tuple constraint | Checked within the data delivery | blocking |
| tpc0038 | Make sure that the value of attribute ‘national identifier type\_type’ corresponds to the value of the attribute national identifier type\_country. In case ‘national identifier type\_type’ contains a value starting with "GEN\_", then national identifier type\_country must contain the ISO country code of the country to which the “GEN\_” relates. This cannot be a country for which “GEN\_” is not allowed.  The value of "Applicable to counterparties resident in" has been changed to "Extra-EU" for GEN\_IPF\_CD, GEN\_NBR\_ENTTY\_CD, GEN\_NCB\_ENTTY\_CD, GEN\_NSA\_ENTTY\_CD, GEN\_NSI\_ENTTY\_CD, GEN\_OTHER\_CD, GEN\_PS\_CD, GEN\_TAX\_CD, GEN\_TRD\_RGSTR\_ENTTY\_CD, GEN\_VAT\_CD. Thus these countries are outside of the EU.  Next to that, the value "GEN\_UNK\_CD" is allowed for all countries, when the value of the national identifier is not yet known   (and hence the type is unknown). | tuple constraint | Checked within the data delivery | blocking |
| tpc0046 | The reference rate valuess SOFR and €STR are only allowed when the reference rate maturity is overnight. | tuple constraint | Checked within the data delivery | blocking |

# Appendix B – Signalling[[17]](#footnote-18) & Plausibility Rules that might lead to a new obligation to resubmit

The rules listed in this appendix will not influence the status of the reporting obligation. It can however lead to a new obligation to resubmit the data for a given period.

Two types of signalling rules are identified:

1. Signalling rules that have a binary outcome (True/False);
2. Plausibility rules that needs human interpretation. These rules should assess the plausibility of the AnaCredit data reported. In general, these rules can consist of outlier detection based on predefined statistical thresholds and can also consist of consistency checks with other datasets, like BSI and MIR statistics. More information on these kind of rules will follow as soon as possible.

These signalling and plausibility rules are taken directly from the business rules that are defined in the logical data model, where they are attached to the artefact that they act upon. Also, within the logical data model, there is a pseudo code expression giving hints on how to check the validity.

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Code | Comment | business rule classification | business rule scope | severity |
| dmc0053 | address / immovable property dmc0053 postal code conforms to format validates that whether the postal code matches the pattern as defined for the country the postal code is applicable to.  This business rule is the technical implementation of the check described in the domain 'postal code with exclusions'. | domain constraint | Checked within the data delivery | signalling |
| dmc0054 | The legal entity identifier must conform to the format of exactly 20 alphanumeric uppercase characters [A-Z] and/or numbers [0-9], or it can contain the literal text "Unknown". This is expressed by the regular expression as declared in the format of the domain of the attribute 'legal entity identifier'. | domain constraint | Checked within the data delivery | signalling |
| etc0003 | A change in the value reported in the 'default status of the instrument' attribute corresponds to a change in the value reported in the 'date of the default status of the instrument' attribute.  ECB Validation identifier: CN0290 | entity type constraint | Checked with data outside of the data delivery | signalling |
| etc0004 | This validation check ensures that a change in the 'performing status of the instrument' has a corresponding change in the 'date of performing status of the instrument'.   ECB Validation identifier: CN0520 | entity type constraint | Checked with data outside of the data delivery | signalling |
| etc0005 | This validation check ensures that a change in the 'status of forbearance and renegotiation' has a corresponding change in the 'date of the forbearance and renegotiation status'.   ECB Validation identifier: CN0530 | entity type constraint | Checked with data outside of the data delivery | signalling |
| etc0006 | This validation check ensures that a change in the 'default status of the counterparty' attribute has a corresponding change in the 'date of the default status of the counterparty' attribute. This means that the value of one attribute cannot change without a proper change in the value of the other attribute.   ECB Validation identifier: CN0640 | entity type constraint | Checked with data outside of the data delivery | signalling |
| etc0008 | This validation check ensures that a change in the 'status of legal proceedings' attribute has a corresponding change in the 'date of initiation of legal proceedings' attribute and vice versa. This means that the status cannot be changed without a corresponding change in date and vice versa.   ECB Validation identifier: CN0600 | entity type constraint | Checked with data outside of the data delivery | signalling |
| etc0009 | This validation check ensures that a change in the 'enterprise size' attribute has a corresponding change in the 'date of enterprise size' attribute. This means that the assessment of size cannot be changed without a corresponding change in the date.   ECB Validation identifier: CN0610 | entity type constraint | Checked with data outside of the data delivery | signalling |
| etc0010 | This validation check ensures that the value reported for the 'date of protection value' attribute is consistent with the 'date of protection value' attribute over time. This means that a change in the date of protection value cannot change to a date in the past   ECB Validation identifier: CN0661 | entity type constraint | Checked with data outside of the data delivery | signalling |
| etc0012 | This validation check ensures that the value reported for the 'commitment amount at inception' attribute is consistent between the current reference date (T) and the previous available reference date (T-1). This means that the value reported cannot be changed  ECB Validation identifier: CN0804 | entity type constraint | Checked with data outside of the data delivery | signalling |
| etc0013 | This validation check ensures that the value reported for the 'fair value changes due to changes in credit risk before purchase' attribute is consistent between the current reporting reference date (T) and the previous available reporting reference date (T-1). This means that the value of the reported attribute cannot be changed.  ECB Validation identifier: CN0810 | entity type constraint | Checked with data outside of the data delivery | signalling |
| etc0014 | This validation check ensures that the value reported for the 'type of protection' attribute is consistent between the current reporting reference date (T) and the previous available reporting reference date (T-1). This means that the value of the reported attribute cannot be changed.  ECB Validation identifier: CN0950 | entity type constraint | Checked with data outside of the data delivery | signalling |
| etc0015 | This validation check ensures that the value reported for the 'original protection value' attribute is consistent between the current reporting reference date (T) and the previous available reporting reference date (T-1). This means that the value of the reported attribute cannot be changed.  ECB Validation identifier: CN0812  The value cannot be changed, unless, none of the attached instruments in 'intrument-protection received data' was previously linked to this protection. | entity type constraint | Checked with data outside of the data delivery | signalling |
| etc0016 | This validation check ensures that the value reported for the 'date of original protection value' attribute is consistent between the current reference date (T) and the previous available reference date (T-1). This means that the value of the reported attribute cannot be changed.  ECB Validation identifier: CN0813  The value cannot be changed, unless, none of the attached instruments in 'intrument-protection received data' was previously linked to this protection. | entity type constraint | Checked within the data delivery | signalling |
| etc0040 | This validation check ensures that the value reported for the attribute 'contract'.'inception date' is consistent between the current reference date (T) and the previous available reference date (T-1). In particular it means that the value reported is not subject to change.  ECB validation identifier: CN0925 | entity type constraint | Checked with data outside of the data delivery | signalling |
| etc0041 | This validation check ensures that the value reported for the attribute 'drawn instrument'.'settlement date' is consistent between the current reporting reference date (T) and the previous available reporting reference date (T-1). In particular, it means that, for instruments which have been settled (i.e. the funds have been disbursed), the date of settlement does not change over time.  partly implements ECB validation identifier: CN0935 | entity type constraint | Checked with data outside of the data delivery | signalling |
| omc0005 | Status of legal proceedings is only mandatory when the foreign legal entity is from a reporting member state and has one of the following roles:  \* debtor \* protection provider \* head office undertaking \* immediate parent undertaking \* ultimate parent undertaking \* originator \* servicer  If the foreign legal entity is not from a reporting member state, the status of legal proceedings is only mandatory when it has one of the following roles:  \* debtor \* protection provider | other model constraint | Checked within the data delivery | signalling |
| omc0006 | Date of initiation of legal proceedings is only mandatory when the foreign legal entity is from a reporting member state and has one of the following roles:  \* debtor \* protection provider \* head office undertaking \* immediate parent undertaking \* ultimate parent undertaking \* originator \* servicer  or  If the foreign legal entity is not from a reporting member state, the date of initiation of legal proceedings is only mandatory when it has one of the following roles:  \* debtor \* protection provider | other model constraint | Checked within the data delivery | signalling |
| omc0008 | Enterprise size is only mandatory when the foreign legal entity is from a reporting member state and has one of the following roles:  \* debtor \* protection provider \* head office undertaking \* immediate parent undertaking \* ultimate parent undertaking \* originator \* servicer  or  If the foreign legal entity is not from a reporting member state, the enterprise size is only mandatory when it has one of the following roles:  \* debtor \* protection provider | other model constraint | Checked within the data delivery | signalling |
| omc0010 | Number of employees is only mandatory when the foreign legal entity is from a reporting member state and has one of the following roles:  \* debtor \* protection provider \* head office undertaking \* immediate parent undertaking \* ultimate parent undertaking \* originator | other model constraint | Checked within the data delivery | signalling |
| omc0011 | Balance sheet total is only mandatory when the foreign legal entity is from a reporting member state and has one of the following roles:  \* debtor \* protection provider \* head office undertaking \* immediate parent undertaking \* ultimate parent undertaking \* originator | other model constraint | Checked within the data delivery | signalling |
| omc0012 | Economic activity is mandatory when the foreign counterparty is not a reporting agent nor an observed agent. | other model constraint | Checked within the data delivery | signalling |
| omc0013 | This validation check ensures that the values reported for the 'protection value' attribute is consistent with the 'protection allocated value' attribute. This means that in accordance with p. 175 of Part II of the AnaCredit Manual (which states that the protection allocated value is the maximum amount of the protection value that can be considered as credit protection for the instrument) for any combination of instrument and protection, the protection allocated value cannot exceed the actual total value of the protection item. This however excludes cases where the type of protection value is a notional amount – which might have a higher market value (e.g. 2 year government bonds with negative yield) as set out in Part III of the AnaCredit Manual, Table 8. | other model constraint | Checked within the data delivery | signalling |
| omc0014 | For debit balances on current accounts with no credit limit, the value “Other purposes” must be reported. | other model constraint | Checked within the data delivery | signalling |
| omc0015 | Debit balances on current account with no credit limit must be reported as “on demand or short notice”. | other model constraint | Checked within the data delivery | signalling |
| omc0020 | Annual turnover is only mandatory when the foreign legal entity is from a reporting member state and has one of the following roles:  \* debtor \* protection provider \* head office undertaking \* immediate parent undertaking \* ultimate parent undertaking \* originator | other model constraint | Checked within the data delivery | signalling |
| omc0021 | If there is more than one debtor taking part in an instrument, then for each debtor reported in the counterparty-instrument data set, a joint liabilities record must exist. | other model constraint | Checked within the data delivery | signalling |
| omc0022 | If the debtor has at least one instrument that is a recognised instrument, then the debtor must have default data.   ECB Validation identifier: CT0650 | other model constraint | Checked within the data delivery | signalling |
| omc0023 | The value reported in the 'settlement date' attribute cannot be earlier than the value reported in 'Inception date of the instrument' attribute of 'instrument'. This is because funding under an instrument cannot be disbursed before its inception.  ECB Validation identifier: CN0010 | other model constraint | Checked within the data delivery | signalling |
| omc0031 | The reporting reference date must match the date given as the reporting reference date in the dnbmetadata.xml that is part of the data delivery set. | other model constraint | Checked within the data delivery | signalling |
| omc0032 | The reporting agent identifier must match the identifier given as the reporting agent identifier in the dnbmetadata.xml that is part of the data delivery set. | other model constraint | Checked within the data delivery | signalling |
| omc0034 | Let the set S contain each entity type where it is true that the value of 'rowcount reporting indicator' = "entity type with reported rowcount".   For each entity type E in set S, the total number of rows of E must correspond to the value of the attribute 'rowcount' in the entity type 'entity type delivery' for E. | other model constraint | Checked within the data delivery | signalling |
| omc0035 | Date of enterprise size is mandatory when at least one of the roles of the counterparty is not  - 'Reporting Agent' or - 'Observed Agent' or - 'Creditor'  ECB Validation identifier: CY0180 | other model constraint | Checked within the data delivery | signalling |
| omc0043 | If a counterparty is a Dutch counterparty and if it is also a legal entity, then that legal entity must be a Dutch legal entity. | other model constraint | Checked within the data delivery | signalling |
| omc0044 | When the debtor or protection provider is also a legal entity that is situated in a reporting member state, then the ultimate parent undertaking is mandatory. | other model constraint | Checked within the data delivery | signalling |
| omc0045 | When the debtor or protection provider is also a legal entity that is situated in a reporting member state, then the immediate parent undertaking is mandatory. | other model constraint | Checked within the data delivery | signalling |
| omc0048 | The value reported in the 'end date of interest-only period' attribute cannot be earlier than the value reported in 'inception date'. This is because interest can only be accrued after the inception date of the instrument.  ECB Validation identifier: CN0030 | other model constraint | Checked within the data delivery | signalling |
| omc0049 | The value reported in the 'legal final maturity date' attribute cannot be earlier than the value reported in 'settlement date'. In principle, an instrument cannot reach its maturity before it has been settled i.e. before any funds have been disbursed.  ECB Validation identifier: CN0040 | other model constraint | Checked within the data delivery | signalling |
| omc0050 | The value reported in the 'legal final maturity date' attribute cannot be earlier than the value reported in 'end date of interest-only period'. This means that the end date of the interest-only period can only be before the instrument reaches its maturity.  ECB Validation identifier: CN0050 | other model constraint | Checked within the data delivery | signalling |
| omc0052 | The value reported in the 'legal final maturity date' attribute cannot be earlier than the value reported in 'next interest rate reset date'. This means that the date of the net interest rate reset can only be before the instrument reaches its maturity.  ECB Validation identifier: CN0080 | other model constraint | Checked within the data delivery | signalling |
| omc0057 | The value reported in the 'next interest rate reset date' attribute cannot be earlier than the value reported in 'inception date'. This means that the interest rate reset date can only occur at or after the inception date of the instrument.  ECB Validation identifier: CN0150 | other model constraint | Checked within the data delivery | signalling |
| omc0058 | The value reported in the 'date of the default status of the instrument' attribute cannot be earlier than the value reported in 'inception date'. This means that a default assessed at instrument level can only occur at or after the inception date of the instrument.  ECB Validation identifier: CN0160 | other model constraint | Checked within the data delivery | signalling |
| omc0059 | The value reported in the 'date of past due for the instrument' attribute cannot be earlier than the value reported in 'inception date'. This means that an instrument can only become past due at or after its inception date.  ECB Validation identifier: CN0170 | other model constraint | Checked within the data delivery | signalling |
| omc0061 | The value reported in the 'next interest rate reset date' attribute cannot be earlier than the value reported in 'settlement date'. This means that an interest rate reset can only occur at or after the time when funds have been disbursed.  ECB Validation identifier: CN0200 | other model constraint | Checked within the data delivery | signalling |
| omc0062 | The value reported in the 'end date of interest-only period' attribute cannot be earlier than the value reported in 'settlement date'. This means that given its existence, an interest-only period cannot be a date before the actual funds have been disbursed.  ECB Validation identifier: CN0220 | other model constraint | Checked within the data delivery | signalling |
| omc0063 | If a synthetic securitisation has been reported in the 'type of securitisation' attribute, there must be a protection item (a record in protection received dataset) with one of the following values: "Credit derivatives", "Financial guarantees other than credit derivatives", "Currency and deposits" or "Securities" reported in the 'type of protection' attribute. This refers to the reporting of secondary collateral for synthetic securitisations.  ECB Validation identifier: CN0230 | other model constraint | Checked within the data delivery | signalling |
| omc0064 | If a value of the 'default status of the instrument' attribute indicates a default, then the 'performing status of the instrument' attribute must also indicate a non-performing status.   ECB Validation identifier: CN0310 | other model constraint | Checked within the data delivery | signalling |
| omc0066 | Checks if the value reported for the 'outstanding nominal amount' attribute is consistent with the 'joint liability amount' attribute. In accordance with Part II of the AnaCredit Manual, p. 159, note that a given debtor cannot be liable for an amount greater than the outstanding nominal amount.   ECB Validation identifier: CN0330 | other model constraint | Checked within the data delivery | signalling |
| omc0067 | Checks if the value reported for the 'date of the performing status of the instrument' attribute is consistent with the 'inception date' attribute. This means that the performing status of the instrument cannot have a date earlier then the instrument’s inception date.   ECB Validation identifier: CN0360 | other model constraint | Checked within the data delivery | signalling |
| omc0068 | Checks if the value reported for the 'date of the forbearance and renegotiation status' attribute is consistent with the 'inception date' attribute. According to Part II of the AnaCredit Manual, p. 130, the date of the forbearance and renegotiation status for instruments cannot be earlier than their respective inception date.   ECB Validation identifier: CN0370 | other model constraint | Checked within the data delivery | signalling |
| omc0070 | This validation check ensures that the value reported for the 'type of securitisation' attribute is consistent with the 'balance sheet recognition' attribute. This means that if a synthetically securitised instrument has a positive outstanding nominal amount (e.g. not written off), the instrument is not fully derecognised.   ECB Validation identifier: CN0510 | other model constraint | Checked within the data delivery | signalling |
| omc0074 | This validation check ensures that an originating counterparty is reported accordingly for all instruments where the creditor is reported as a financial vehicle corporation (FVC). The check is performed by comparing the 'counterparty identifier', 'institutional sector' and 'counterparty role' attributes.  ECB Validation identifier: CN0620  DNB will check this against foreign counterparties that are creditor.  In terms of the DNB logical data model, it also means that all instruments for these creditors should be occurrences of the entity type 'securitised instrument' with 'type of securitisation' set to "traditional securitisation". | other model constraint | Checked within the data delivery | signalling |
| omc0075 | This validation check ensures that an originating counterparty is reported accordingly for all instruments where the creditor is reported as a financial vehicle corporation (FVC). The check is performed by comparing the 'counterparty identifier', 'institutional sector' and 'counterparty role' attributes.   ECB Validation identifier: CN0620  DNB will check this against the information of the counterparties that are received from the Dutch national statistics institute CBS.   2018-07-11:  For now, the results of this check will not be part of the validation report | other model constraint | Checked with data outside of the data delivery | signalling |
| omc0076 | This validation check ensures that that the same counterparty is not both a creditor and a debtor for the same instrument. This is performed by comparing a combination of unique identifiers with the role of the counterparty.  ECB Validation identifier: CN0621 | other model constraint | Checked within the data delivery | signalling |
| omc0077 | This validation check ensures that the same counterparty is not both a creditor and a protection provider for the same instrument. This is performed by comparing a combination of unique identifiers with the role of the counterparty.  ECB Validation identifier: CN0622 | other model constraint | Checked within the data delivery | signalling |
| omc0078 | This validation check ensures that the value reported for the 'maturity date of the protection' attribute is consistent with the 'inception date' attribute. This means that a specific protection cannot have a maturity date prior to the inception date of the instrument for which it is considered   ECB Validation identifier: CN0650 | other model constraint | Checked within the data delivery | signalling |
| omc0079 | This validation check ensures that the 'outstanding nominal amount' attribute is reported as zero under the corresponding economic circumstances. This can only be reported for instances of written-off instruments recognisable via the reported amount in the 'accumulated write-offs' attribute or instruments that are fully off-balance sheet – recognisable via the 'Off-balance-sheet amount' attribute.   ECB Validation identifier: CN0700 | other model constraint | Checked within the data delivery | signalling |
| omc0081 | This validation check ensures that for instruments which have a positive value reported in the 'transferred amount' attribute, a corresponding value exists in the 'outstanding nominal amount' attribute. Specifically, in accordance with Part II of the AnaCredit Manual, p.68, the outstanding nominal amount must be reported as the transferred amount constitutes a part of that amount.   ECB Validation identifier: CN0701 | other model constraint | Checked within the data delivery | signalling |
| omc0082 | This validation check ensures that the value reported for the 'fiduciary instrument' attribute is consistent between the current reporting reference date (T) and the previous available reporting reference date (T-1). In particular, it means that the value reported may only be changed if there is an accompanying change in the 'date of the forbearance and renegotiation status' attribute, which would indicate that a renegotiation led to a change in fiduciary status.   ECB Validation identifier: CN0801 | other model constraint | Checked with data outside of the data delivery | signalling |
| omc0083 | This validation check ensures that the value reported for the 'project finance loan' attribute is consistent between the current reporting reference date (T) and the previous available reporting reference date (T-1). This means that the value of the 'project finance loan' attribute can only change if a renegotiation has taken place between the two relevant reporting reference periods.   ECB Validation identifier: CN0805 | other model constraint | Checked with data outside of the data delivery | signalling |
| omc0084 | This validation check ensures that the value reported for the 'purpose' attribute is consistent between the current reporting reference date (T) and the previous available reporitng reference date (T-1). This means that the value of the 'purpose' attribute can only change if a renegotiation has taken place between the two relevant reporting reference periods   ECB Validation identifier: CN0806 | other model constraint | Checked with data outside of the data delivery | signalling |
| omc0085 | This validation check ensures that the value reported for the 'recourse' attribute is consistent between the current reporting reference date (T) and the previous available reporting reference date (T-1). This means that the value of the 'recourse' attribute can only change if a renegotiation has taken place between the two relevant reporting reference periods.   ECB Validation identifier: CN0807 | other model constraint | Checked with data outside of the data delivery | signalling |
| omc0086 | This validation check ensures that the value reported for the 'repayment rights' attribute is consistent between the current reporting reference date (T) and the previous available reporting reference date (T-1). This means that the value of the 'repayment rights' attribute can only change if a renegotiation has taken place between the two reporting reference periods.   ECB Validation identifier: CN0809 | other model constraint | Checked with data outside of the data delivery | signalling |
| omc0087 | This validation check ensures that the value reported for the 'settlement date'  attribute is consistent with the 'off-balance-sheet amount' attribute. This means that for instruments subject to reporting under the AnaCredit Regulation, there must be a positive off-balance sheet amount if they have not yet been settled (i.e. disbursed).   ECB Validation identifier: CN0814 | other model constraint | Checked within the data delivery | signalling |
| omc0094 | This validation check ensures that the values reported for the 'default status of the counterparty' and 'default status of the Instrument' attributes are consistent with the 'Cumulative recoveries since default' attribute. This means that counterparties or instruments for which the cumulative recoveries principle does not apply are not in default.   ECB Validation identifier: CN0845 | other model constraint | Checked within the data delivery | signalling |
| omc0096 | This validation check ensures that the values reported for the 'off-balance sheet amount' and 'outstanding nominal amount' attributes are consistent with the 'Type of securitisation' attribute. This means that instruments which are not settled and are fully off-balance sheet are not reported as traditional securitised.   ECB Validation identifier: CN0847 | other model constraint | Checked within the data delivery | signalling |
| omc0098 | National identifier is only allowed to be "Non-applicable", when the value of the attribute 'identifier name' of the entity type 'national identifier type' is equal to "Not applicable" or "Kein Registereintrag (Not applicable)". And in these cases, only the value "Non-applicable" is allowed as national identifier. | other model constraint | Checked within the data delivery | signalling |
| omc0100 | This validation check ensures that the amount of provisions associated with off-balance sheet exposures cannot be higher than the off-balance sheet amount itself.  ECB Validation identifier: CN0876 | other model constraint | Checked within the data delivery | signalling |
| omc0116 | In case a counterparty is classified as Dutch, the Dutch national identifier must be either a KvK-number or a RSIN-number. | other model constraint | Checked within the data delivery | signalling |
| omc0125 | This validation check ensures that the attributes 'recognised instrument'.'accounting classification of instruments' and 'reporting agent delivery'.'accounting standard' are mutually consistent, whereby if the observed agent’s legal entity is resident in a reporting Member State then the accounting standard of Observed agent’s legal entity must be consistent with the accounting classification of instruments, and vice versa. This implies that if the observed agent’s legal entity applies the IFRS accounting standard, then the accounting classification of instruments related to the observed agent must be any of the values admissible for IFRS accounting portfolios (cf. Section 5.4.1 in Part II of the AnaCredit reporting manual).   Note: The check is executed only when the legal entity of the observed agent is resident in a reporting Member State and both the accounting classification of instruments and the accounting standard of the observed agent’s legal entity are reported.  Note: 'reporting agent delivery'.'accounting standard' is the Accounting standard used by the observed agent’s legal entity (cf. Section 12.4.23 in Part II of the AnaCredit reporting manual).  Note DNB: For reporting AnaCredit to DNB, it is true that all Observed agent's legal entities are the relevant Reporting agent and the Reporting agent is always in a reporting Member State.  ECB Validation identifier: CN0541; | other model constraint | Checked within the data delivery | signalling |
| omc0126 | This validation check ensures that the attribute 'instrument'.'commitment amount at inception' cannot have the value of "Non-applicable" reported unless it is an non-recourse factoring instruments, unauthorised debit balance or a non-lump sum type instrument under a multi-product structure. This is in accordance with the AnaCredit Manual (Part II, p. 26 as well as Part III, p. 22 and p. 63).  ECB validation identifier: CN0945 | other model constraint | Checked within the data delivery | signalling |
| omc0128 | A region is always part of a country. When the attribute 'real estate collateral location region' is reported next to the attribute 'real estate collateral location country', the reported region must be part of the reported country. | other model constraint | Checked within the data delivery | signalling |
| omc0131 | This validation check ensures that the attributes 'financial data'.'default status of the instrument' and 'accounting data'.'balance sheet recognition' are reported in a consistent manner. This means that if the default status of the instrument is specified, then the instrument is recognised or the outstanding nominal amount is 0 and the instrument is derecognised.  ECB validation identifier: CN0714 | other model constraint | Checked within the data delivery | signalling |
| omc0132 | This validation check ensures that 'financial data'.'outstanding nominal amount' + 'recognised instrument'.'accumulated write-offs' and 'instrument past due'.'arrears for the instrument' are reported in a consistent manner. This means that the instrument’s outstanding nominal amount together with its accumulated write-offs has to be greater or equal to the arrears for the instrument.  ECB Validation Identifier: CN0707 | other model constraint | Checked within the data delivery | signalling |
| omc0135 | This validation check ensures that the attributes 'accounting data'.'cumulative recoveries since default' and 'financial data'.'default status of the instrument' or 'debtor default data'.'default status of the counterparty' are reported in a consistent manner. This means that an amount is reported in 'accounting data'.'cumulative recoveries since default' if the instrument (or the counterparty, if the definition of default is only applied at the level of a counterparty) has been in default prior to or on the reporting reference date.  ECB Validation identifier: CN0716 | other model constraint | Checked within the data delivery | signalling |
| omc0136 | This validation check ensures that the attributes 'debtor risk data'.'probability of default' and 'debtor default data'.'default status of the counterparty' are reported in a consistent manner. This means that if the value of 100% is reported in 'debtor risk data'.'probability of default', then the counterparty is in default if the definition of default is applied at the level of a counterparty or, if the definition of default is not applied at the level of a counterparty, all instruments of the counterparty are in default (provided that the counterparty is a debtor).  ECB validation identifier: CN0832 | other model constraint | Checked within the data delivery | signalling |
| tpc0001 | For fiduciary instruments, the servicer must be a different counterparty than the creditor. | tuple constraint | Checked within the data delivery | signalling |
| tpc0012 | When the amortisation type is   - 'French', or - 'Fixed amortisation schedule'  Then  the interest-only indicator must be a "non-interest-only instrument". In other cases of amortisation type, both values for interest-only indicator are possible.  This validation check ensures that the value reported for the 'amortisation type' attribute is consistent with the 'end date of interest-only period' attribute given specific types of instruments. This means that for instruments with interest rate types which do not have an interest-only period, a non-interest-only instrument is reported, and the attribute 'end date of interest-only period' cannot be reported.   ECB Validation identifier: CN0835 | tuple constraint | Checked within the data delivery | signalling |
| tpc0013 | The value reported in the 'reporting reference date' attribute cannot be earlier than the value reported in 'Inception date'. This means that the instrument has to be launched in order to be reported.  ECB Validation identifier: CN0140 | tuple constraint | Checked within the data delivery | signalling |
| tpc0014 | The value reported in the 'next interest rate reset date' attribute cannot be earlier than the value reported in 'reporting reference date'. This means that the next interest rate reset cannot occur in the past.  ECB Validation identifier: CN0210 | tuple constraint | Checked within the data delivery | signalling |
| tpc0015 | The value reported in the 'reference date' attribute cannot be earlier than the value reported in 'date of the default status of the instrument'. This means that, when assessed at instrument level, the date of the default status cannot be in the future.  ECB Validation identifier: CN0240 | tuple constraint | Checked within the data delivery | signalling |
| tpc0016 | The value reported in the 'reporting reference date' attribute cannot be earlier than the value reported in 'date of past due for the instrument'. This means that a past due date cannot be in the future.  ECB Validation identifier: CN0250 | tuple constraint | Checked within the data delivery | signalling |
| tpc0018 | Checks if the value reported for the 'reference date' attribute is consistent with the 'date of the performing status of the instrument' attribute. This means that the performing status date of the instrument cannot be a date in the future.   ECB Validation identifier: CN0400 | tuple constraint | Checked within the data delivery | signalling |
| tpc0019 | Checks if the value reported for the 'reference date' attribute is consistent with the 'date of the forbearance and renegotiation status' attribute. This means that the date of forbearance and renegotiation status of the instrument cannot be a date in the future.   ECB Validation identifier: CN0410 | tuple constraint | Checked within the data delivery | signalling |
| tpc0020 | This validation check ensures that the value reported for the 'reporting reference date' attribute is consistent with the 'date of enterprise size' attribute. This means that the date of enterprise size cannot be in the future   ECB Validation identifier: CN0560 | tuple constraint | Checked within the data delivery | signalling |
| tpc0021 | This validation check ensures that the value reported for the 'reference date' attribute is consistent with the 'date of initiation of legal proceedings' attribute. This means that the date of the initiation of legal proceedings cannot be in the future.  ECB Validation identifier: CN0570 | tuple constraint | Checked within the data delivery | signalling |
| tpc0024 | This validation check ensures that the value reported for the 'reporting reference date' attribute is consistent with the 'date of the default status of the counterparty' attribute. This means that the 'date of the default status of the counterparty' attribute cannot have a future date.   ECB Validation identifier: CN0630 | tuple constraint | Checked within the data delivery | signalling |
| tpc0026 | This validation check ensures that the 'reference date' attribute is consistent with the 'date of protection value' attribute. This means that the date on which the protection value was assessed cannot be in the future.   ECB Validation identifier: CN0660 | tuple constraint | Checked within the data delivery | signalling |
| tpc0027 | This validation check ensures that the value reported for the 'date of the default status of the counterparty' attribute is consistent with the 'default status of the counterparty' attribute. This means that where a default status is assessed at counterparty level, and where a “Non-applicable” value is reported as the date of default, debtors or protection providers can only be reported as not being in a default.   ECB Validation identifier: CN0816  Please note that the value "Non-applicable" cannot be reported for "default status of the counterparty", as per AnaCredit regulation. | tuple constraint | Checked within the data delivery | signalling |
| tpc0042 | The value reported in 'drawn instrument'.'settlement date' cannot be later than the value reported in 'drawn instrument'.'reporting reference date'.  ECB Validation identifier: CN0141 | tuple constraint | Checked within the data delivery | signalling |
| tpc0043 | The value reported in the 'protection received'.'date of original protection value' attribute cannot be later than the value reported in 'protection received'.'date of protection value'.  ECB Validation identifier: CN0142 | tuple constraint | Checked within the data delivery | signalling |
| tpc0044 | This validation check ensures that the attribute 'financial'.'interest rate' cannot have the value of "Non-applicable" reported unless the attribute 'financial'.'accrued interest' has the same value.  ECB Validation Identifier: CN0901 | tuple constraint | Checked within the data delivery | signalling |
| tpc0047 | This validation check ensures that the attributes 'financial data'.'default status of the instrument' and 'financial data'.'date of the default status of the instrument' are reported in a consistent manner. This means that if the default status of the instrument is specified and is not "Non-applicable" (i.e. it is not the case that the instrument has never been in default since it was originated) then the date of the default status of the instrument also has to be specified, and vice versa.  ECB Validation identifier: CN0833 | tuple constraint | Checked within the data delivery | signalling |

# Appendix C – Naming conventions and abbreviations

|  |  |  |
| --- | --- | --- |
| # | Title | Description |
| 1 | Case | File names, XML tags, entity types and attributes are given in lower case, unless explicitly indicated otherwise. |
| 2 | Underscore (\_) | Spaces, asterisks "\*", brackets "(" and ") and slashes "/" and "\" in file names, XML tags, entities and attributes must always be replaced by an underscore, "\_". |
| 3 | AnaCredit | Capital A, Capital C |
| 4 | Leading or trailing characters in fields | It’s not allowed to fill data fields with any leading or trailing characters (for example spaces) |

|  |  |  |
| --- | --- | --- |
| # | Abbreviation | Meaning |
| 1 | CSV | Comma Separated Values |
| 2 | DDA | Data delivery agreement |
| 3 | DNB | De Nederlandsche Bank |
| 4 | ECB | European Central Bank |
| 5 | GLO | [Dutch]Gegevensleveringsovereenkomst – synonym DDA |
| 6 | LDM | Logical data model |
| 7 | LEI | Legal Entity Identifier |
| 8 | RIAD | Register of Institutions and Assets Database |
| 9 | XML | Extensible Mark-up Language |

# Appendix D – Mapping regulation attributes to LDM

|  |  |  |  |
| --- | --- | --- | --- |
| Regulation dataset | Regulation attribute | LDM entity type | LDM Attribute |
| accounting\_data | accounting\_classification\_of\_instruments | recognised instrument | accounting classification of instruments |
| accounting\_data | accumulated\_changes\_in\_fair\_value\_due\_to\_credit\_risk | recognised instrument | accumulated changes in fair value due to credit risk |
| accounting\_data | accumulated\_impairment\_amount | impaired instrument | accumulated impairment amount |
| accounting\_data | accumulated\_write\_offs | recognised instrument | accumulated write-offs |
| accounting\_data | balance\_sheet\_recognition | accounting data | balance sheet recognition |
| accounting\_data | carrying\_amount | recognised instrument | carrying amount |
| accounting\_data | contract\_identifier | accounting data | contract identifier |
| accounting\_data | contract\_identifier | fully derecognised instrument being serviced | contract identifier |
| accounting\_data | contract\_identifier | impaired instrument | contract identifier |
| accounting\_data | contract\_identifier | instrument not subject to impairment | contract identifier |
| accounting\_data | contract\_identifier | recognised instrument | contract identifier |
| accounting\_data | cumulative\_recoveries\_since\_default | accounting data | cumulative recoveries since default |
| accounting\_data | date\_of\_the\_forbearance\_and\_renegotiation\_status | accounting data | date of the forbearance and renegotiation status |
| accounting\_data | date\_of\_the\_performing\_status\_of\_the\_instrument | accounting data | date of the performing status of the instrument |
| accounting\_data | impairment\_assessment\_method | recognised instrument | impairment assessment method |
| accounting\_data | instrument\_identifier | accounting data | instrument identifier |
| accounting\_data | instrument\_identifier | fully derecognised instrument being serviced | instrument identifier |
| accounting\_data | instrument\_identifier | impaired instrument | instrument identifier |
| accounting\_data | instrument\_identifier | instrument not subject to impairment | instrument identifier |
| accounting\_data | instrument\_identifier | recognised instrument | instrument identifier |
| accounting\_data | observed\_agent\_identifier | accounting data | observed agent identifier |
| accounting\_data | observed\_agent\_identifier | fully derecognised instrument being serviced | observed agent identifier |
| accounting\_data | observed\_agent\_identifier | impaired instrument | observed agent identifier |
| accounting\_data | observed\_agent\_identifier | instrument not subject to impairment | observed agent identifier |
| accounting\_data | observed\_agent\_identifier | recognised instrument | observed agent identifier |
| accounting\_data | performing\_status\_of\_the\_instrument | accounting data | performing status of the instrument |
| accounting\_data | provisions\_associated\_with\_off\_balance\_sheet\_exposures | recognised instrument | provisions associated with off-balance sheet exposures |
| accounting\_data | prudential\_portfolio | recognised instrument | prudential portfolio |
| accounting\_data | reporting\_agent\_identifier | accounting data | reporting agent identifier |
| accounting\_data | reporting\_agent\_identifier | fully derecognised instrument being serviced | reporting agent identifier |
| accounting\_data | reporting\_agent\_identifier | impaired instrument | reporting agent identifier |
| accounting\_data | reporting\_agent\_identifier | instrument not subject to impairment | reporting agent identifier |
| accounting\_data | reporting\_agent\_identifier | recognised instrument | reporting agent identifier |
| accounting\_data | sources\_of\_encumbrance | recognised instrument | sources of encumbrance |
| accounting\_data | status\_of\_forbearance\_and\_renegotiation | accounting data | status of forbearance and renegotiation |
| accounting\_data | type\_of\_impairment | impaired instrument | type of impairment |
| counterparty\_default\_data | counterparty\_identifier | debtor default data | counterparty identifier |
| counterparty\_default\_data | counterparty\_identifier | protection provider default data | counterparty identifier |
| counterparty\_default\_data | date\_of\_the\_default\_status\_of\_the\_counterparty | debtor default data | date of the default status of the counterparty |
| counterparty\_default\_data | date\_of\_the\_default\_status\_of\_the\_counterparty | protection provider default data | date of the default status of the counterparty |
| counterparty\_default\_data | default\_status\_of\_the\_counterparty | debtor default data | default status of the counterparty |
| counterparty\_default\_data | default\_status\_of\_the\_counterparty | protection provider default data | default status of the counterparty |
| counterparty\_default\_data | observed\_agent\_identifier | debtor default data | observed agent identifier |
| counterparty\_default\_data | observed\_agent\_identifier | protection provider default data | observed agent identifier |
| counterparty\_default\_data | reporting\_agent\_identifier | debtor default data | reporting agent identifier |
| counterparty\_default\_data | reporting\_agent\_identifier | protection provider default data | reporting agent identifier |
| counterparty\_instrument\_data | contract\_identifier | creditor-instrument data | contract identifier |
| counterparty\_instrument\_data | contract\_identifier | debtor-instrument data | contract identifier |
| counterparty\_instrument\_data | contract\_identifier | originator-securitized instrument data | contract identifier |
| counterparty\_instrument\_data | contract\_identifier | servicer-instrument data | contract identifier |
| counterparty\_instrument\_data | counterparty\_identifier | counterparty role | counterparty identifier |
| counterparty\_instrument\_data | counterparty\_identifier | creditor | counterparty identifier |
| counterparty\_instrument\_data | counterparty\_identifier | creditor-instrument data | counterparty identifier |
| counterparty\_instrument\_data | counterparty\_identifier | debtor | counterparty identifier |
| counterparty\_instrument\_data | counterparty\_identifier | debtor default data | counterparty identifier |
| counterparty\_instrument\_data | counterparty\_identifier | debtor risk data | counterparty identifier |
| counterparty\_instrument\_data | counterparty\_identifier | debtor-instrument data | counterparty identifier |
| counterparty\_instrument\_data | counterparty\_identifier | foreign branch debtor | counterparty identifier |
| counterparty\_instrument\_data | counterparty\_identifier | originator | counterparty identifier |
| counterparty\_instrument\_data | counterparty\_identifier | originator-securitized instrument data | counterparty identifier |
| counterparty\_instrument\_data | counterparty\_identifier | servicer | counterparty identifier |
| counterparty\_instrument\_data | counterparty\_identifier | servicer-instrument data | counterparty identifier |
| counterparty\_instrument\_data | counterparty\_role | counterparty role | counterparty role |
| counterparty\_instrument\_data | counterparty\_role | creditor | counterparty role |
| counterparty\_instrument\_data | counterparty\_role | creditor-instrument data | counterparty role |
| counterparty\_instrument\_data | counterparty\_role | debtor | counterparty role |
| counterparty\_instrument\_data | counterparty\_role | debtor default data | counterparty role |
| counterparty\_instrument\_data | counterparty\_role | debtor risk data | counterparty role |
| counterparty\_instrument\_data | counterparty\_role | debtor-instrument data | counterparty role |
| counterparty\_instrument\_data | counterparty\_role | foreign branch debtor | counterparty role |
| counterparty\_instrument\_data | counterparty\_role | originator | counterparty role |
| counterparty\_instrument\_data | counterparty\_role | originator-securitized instrument data | counterparty role |
| counterparty\_instrument\_data | counterparty\_role | servicer | counterparty role |
| counterparty\_instrument\_data | counterparty\_role | servicer-instrument data | counterparty role |
| counterparty\_instrument\_data | instrument\_identifier | creditor-instrument data | instrument identifier |
| counterparty\_instrument\_data | instrument\_identifier | debtor-instrument data | instrument identifier |
| counterparty\_instrument\_data | instrument\_identifier | originator-securitized instrument data | instrument identifier |
| counterparty\_instrument\_data | instrument\_identifier | servicer-instrument data | instrument identifier |
| counterparty\_instrument\_data | observed\_agent\_identifier | creditor-instrument data | observed agent identifier |
| counterparty\_instrument\_data | observed\_agent\_identifier | debtor default data | observed agent identifier |
| counterparty\_instrument\_data | observed\_agent\_identifier | debtor risk data | observed agent identifier |
| counterparty\_instrument\_data | observed\_agent\_identifier | debtor-instrument data | observed agent identifier |
| counterparty\_instrument\_data | observed\_agent\_identifier | originator-securitized instrument data | observed agent identifier |
| counterparty\_instrument\_data | observed\_agent\_identifier | servicer-instrument data | observed agent identifier |
| counterparty\_instrument\_data | reporting\_agent\_identifier | counterparty role | reporting agent identifier |
| counterparty\_instrument\_data | reporting\_agent\_identifier | creditor | reporting agent identifier |
| counterparty\_instrument\_data | reporting\_agent\_identifier | creditor-instrument data | reporting agent identifier |
| counterparty\_instrument\_data | reporting\_agent\_identifier | debtor | reporting agent identifier |
| counterparty\_instrument\_data | reporting\_agent\_identifier | debtor default data | reporting agent identifier |
| counterparty\_instrument\_data | reporting\_agent\_identifier | debtor risk data | reporting agent identifier |
| counterparty\_instrument\_data | reporting\_agent\_identifier | debtor-instrument data | reporting agent identifier |
| counterparty\_instrument\_data | reporting\_agent\_identifier | foreign branch debtor | reporting agent identifier |
| counterparty\_instrument\_data | reporting\_agent\_identifier | originator | reporting agent identifier |
| counterparty\_instrument\_data | reporting\_agent\_identifier | originator-securitized instrument data | reporting agent identifier |
| counterparty\_instrument\_data | reporting\_agent\_identifier | servicer | reporting agent identifier |
| counterparty\_instrument\_data | reporting\_agent\_identifier | servicer-instrument data | reporting agent identifier |
| counterparty\_reference\_data | accounting\_standard | reporting agent delivery | accounting standard |
| counterparty\_reference\_data | address\_\_city\_town\_village | address | city / town / village |
| counterparty\_reference\_data | address\_\_city\_town\_village | foreign counterparty | address city / town / village |
| counterparty\_reference\_data | address\_\_country | address | country |
| counterparty\_reference\_data | address\_\_country | foreign counterparty | address country |
| counterparty\_reference\_data | address\_\_county\_administrative\_division | address | NUTS 3 region |
| counterparty\_reference\_data | address\_\_postal\_code | address | postal code |
| counterparty\_reference\_data | address\_\_postal\_code | foreign counterparty | address postal code |
| counterparty\_reference\_data | address\_\_street | address | street |
| counterparty\_reference\_data | address\_\_street | foreign counterparty | address street |
| counterparty\_reference\_data | annual\_turnover | foreign legal entity in reporting member state | annual turnover |
| counterparty\_reference\_data | balance\_sheet\_total | foreign legal entity in reporting member state | balance sheet total |
| counterparty\_reference\_data | counterparty\_identifier | counterparty | counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | debtor | counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | Dutch counterparty | counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | Dutch legal entity | counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | foreign branch debtor | counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | foreign branch in reporting member state | counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | foreign branch protection provider | counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | foreign counterparty | counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | foreign counterparty with other national identifier | counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | foreign counterparty with regular national identifier | counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | foreign legal entity | counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | foreign legal entity in reporting member state | counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | foreign legal entity outside reporting member state | counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | immediate parent undertaking | counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | legal entity | counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | non-protection providing counterparty | counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | not immediate parent undertaking legal entity | counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | not ultimate parent undertaking legal entity | counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | observed agent delivery | reported as counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | other part of legal entity | counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | part of legal entity | counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | protection provider | counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | reporting agent delivery | reported as counterparty identifier |
| counterparty\_reference\_data | counterparty\_identifier | ultimate parent undertaking | counterparty identifier |
| counterparty\_reference\_data | date\_of\_enterprise\_size | foreign legal entity in reporting member state | date of enterprise size |
| counterparty\_reference\_data | date\_of\_initiation\_of\_legal\_proceedings | foreign legal entity | date of initiation of legal proceedings |
| counterparty\_reference\_data | economic\_activity | foreign counterparty | economic activity |
| counterparty\_reference\_data | enterprise\_size | foreign legal entity | enterprise size |
| counterparty\_reference\_data | head\_office\_undertaking\_identifier | foreign branch debtor | head office undertaking identifier |
| counterparty\_reference\_data | head\_office\_undertaking\_identifier | foreign branch protection provider | head office undertaking identifier |
| counterparty\_reference\_data | immediate\_parent\_undertaking\_identifier | debtor | immediate parent undertaking identifier |
| counterparty\_reference\_data | immediate\_parent\_undertaking\_identifier | protection provider | immediate parent undertaking identifier |
| counterparty\_reference\_data | institutional\_sector | foreign counterparty | institutional sector |
| counterparty\_reference\_data | legal\_entity\_identifier\_\_lei\_ | counterparty | legal entity identifier |
| counterparty\_reference\_data | legal\_form | foreign legal entity | legal form |
| counterparty\_reference\_data | name | foreign counterparty | name |
| counterparty\_reference\_data | national\_identifier | counterparty | national identifier type\_type |
| counterparty\_reference\_data | national\_identifier | counterparty | national identifier type\_country |
| counterparty\_reference\_data | national\_identifier | counterparty | national identifier |
| counterparty\_reference\_data | national\_identifier | foreign counterparty with other national identifier | description of other identifier type |
| counterparty\_reference\_data | number\_of\_employees | foreign legal entity in reporting member state | number of employees |
| counterparty\_reference\_data | reporting\_agent\_identifier | address | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | counterparty | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | debtor | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | Dutch counterparty | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | Dutch legal entity | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | foreign branch debtor | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | foreign branch in reporting member state | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | foreign branch protection provider | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | foreign counterparty | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | foreign counterparty with other national identifier | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | foreign counterparty with regular national identifier | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | foreign legal entity | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | foreign legal entity in reporting member state | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | foreign legal entity outside reporting member state | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | immediate parent undertaking | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | legal entity | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | non-protection providing counterparty | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | not immediate parent undertaking legal entity | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | not ultimate parent undertaking legal entity | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | observed agent | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | observed agent delivery | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | other part of legal entity | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | part of legal entity | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | protection provider | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | reporting agent | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | reporting agent delivery | reporting agent identifier |
| counterparty\_reference\_data | reporting\_agent\_identifier | ultimate parent undertaking | reporting agent identifier |
| counterparty\_reference\_data | status\_of\_legal\_proceedings | foreign legal entity | status of legal proceedings |
| counterparty\_reference\_data | ultimate\_parent\_undertaking\_identifier | debtor | ultimate parent undertaking identifier |
| counterparty\_reference\_data | ultimate\_parent\_undertaking\_identifier | protection provider | ultimate parent undertaking identifier |
| counterparty\_risk\_data | counterparty\_identifier | debtor risk data | counterparty identifier |
| counterparty\_risk\_data | counterparty\_identifier | protection provider risk data | counterparty identifier |
| counterparty\_risk\_data | observed\_agent\_identifier | debtor risk data | observed agent identifier |
| counterparty\_risk\_data | observed\_agent\_identifier | protection provider risk data | observed agent identifier |
| counterparty\_risk\_data | probability\_of\_default | debtor risk data | probability of default |
| counterparty\_risk\_data | probability\_of\_default | protection provider risk data | probability of default |
| counterparty\_risk\_data | reporting\_agent\_identifier | debtor risk data | reporting agent identifier |
| counterparty\_risk\_data | reporting\_agent\_identifier | protection provider risk data | reporting agent identifier |
| financial\_data | accrued\_interest | financial data | accrued interest |
| financial\_data | arrears\_for\_the\_instrument | instrument past due | arrears for the instrument |
| financial\_data | contract\_identifier | credit card debt instrument | contract identifier |
| financial\_data | contract\_identifier | credit lines other than revolving credit instrument | contract identifier |
| financial\_data | contract\_identifier | current account instrument with credit limit | contract identifier |
| financial\_data | contract\_identifier | current account instrument with no credit limit | contract identifier |
| financial\_data | contract\_identifier | deposits other than reverse repurchase agreements instrument | contract identifier |
| financial\_data | contract\_identifier | drawn instrument | contract identifier |
| financial\_data | contract\_identifier | financial data | contract identifier |
| financial\_data | contract\_identifier | financial leases instrument | contract identifier |
| financial\_data | contract\_identifier | instrument not past due | contract identifier |
| financial\_data | contract\_identifier | instrument not subject to securitisation | contract identifier |
| financial\_data | contract\_identifier | instrument past due | contract identifier |
| financial\_data | contract\_identifier | instrument subject to securitisation | contract identifier |
| financial\_data | contract\_identifier | other loans instrument | contract identifier |
| financial\_data | contract\_identifier | overdraft instrument | contract identifier |
| financial\_data | contract\_identifier | reverse repurchase agreements instrument | contract identifier |
| financial\_data | contract\_identifier | revolving credit other than overdrafts and credit card debt instrument | contract identifier |
| financial\_data | contract\_identifier | trade receivables instrument | contract identifier |
| financial\_data | date\_of\_past\_due\_for\_the\_instrument | instrument past due | date of past due for the instrument |
| financial\_data | date\_of\_the\_default\_status\_of\_the\_instrument | financial data | date of the default status of the instrument |
| financial\_data | default\_status\_of\_the\_instrument | financial data | default status of the instrument |
| financial\_data | instrument\_identifier | credit card debt instrument | instrument identifier |
| financial\_data | instrument\_identifier | credit lines other than revolving credit instrument | instrument identifier |
| financial\_data | instrument\_identifier | current account instrument with credit limit | instrument identifier |
| financial\_data | instrument\_identifier | current account instrument with no credit limit | instrument identifier |
| financial\_data | instrument\_identifier | deposits other than reverse repurchase agreements instrument | instrument identifier |
| financial\_data | instrument\_identifier | drawn instrument | instrument identifier |
| financial\_data | instrument\_identifier | financial data | instrument identifier |
| financial\_data | instrument\_identifier | financial leases instrument | instrument identifier |
| financial\_data | instrument\_identifier | instrument not past due | instrument identifier |
| financial\_data | instrument\_identifier | instrument not subject to securitisation | instrument identifier |
| financial\_data | instrument\_identifier | instrument past due | instrument identifier |
| financial\_data | instrument\_identifier | instrument subject to securitisation | instrument identifier |
| financial\_data | instrument\_identifier | other loans instrument | instrument identifier |
| financial\_data | instrument\_identifier | overdraft instrument | instrument identifier |
| financial\_data | instrument\_identifier | reverse repurchase agreements instrument | instrument identifier |
| financial\_data | instrument\_identifier | revolving credit other than overdrafts and credit card debt instrument | instrument identifier |
| financial\_data | instrument\_identifier | trade receivables instrument | instrument identifier |
| financial\_data | interest\_rate | financial data | interest rate |
| financial\_data | next\_interest\_rate\_reset\_date | financial data | next interest rate reset date |
| financial\_data | observed\_agent\_identifier | credit card debt instrument | observed agent identifier |
| financial\_data | observed\_agent\_identifier | credit lines other than revolving credit instrument | observed agent identifier |
| financial\_data | observed\_agent\_identifier | current account instrument with credit limit | observed agent identifier |
| financial\_data | observed\_agent\_identifier | current account instrument with no credit limit | observed agent identifier |
| financial\_data | observed\_agent\_identifier | deposits other than reverse repurchase agreements instrument | observed agent identifier |
| financial\_data | observed\_agent\_identifier | drawn instrument | observed agent identifier |
| financial\_data | observed\_agent\_identifier | financial data | observed agent identifier |
| financial\_data | observed\_agent\_identifier | financial leases instrument | observed agent identifier |
| financial\_data | observed\_agent\_identifier | instrument not past due | observed agent identifier |
| financial\_data | observed\_agent\_identifier | instrument not subject to securitisation | observed agent identifier |
| financial\_data | observed\_agent\_identifier | instrument past due | observed agent identifier |
| financial\_data | observed\_agent\_identifier | instrument subject to securitisation | observed agent identifier |
| financial\_data | observed\_agent\_identifier | other loans instrument | observed agent identifier |
| financial\_data | observed\_agent\_identifier | overdraft instrument | observed agent identifier |
| financial\_data | observed\_agent\_identifier | reverse repurchase agreements instrument | observed agent identifier |
| financial\_data | observed\_agent\_identifier | revolving credit other than overdrafts and credit card debt instrument | observed agent identifier |
| financial\_data | observed\_agent\_identifier | trade receivables instrument | observed agent identifier |
| financial\_data | off\_balance\_sheet\_amount | credit card debt instrument | off-balance sheet amount |
| financial\_data | off\_balance\_sheet\_amount | credit lines other than revolving credit instrument | off-balance sheet amount |
| financial\_data | off\_balance\_sheet\_amount | current account instrument with credit limit | off-balance sheet amount |
| financial\_data | off\_balance\_sheet\_amount | other loans instrument | off-balance sheet amount |
| financial\_data | off\_balance\_sheet\_amount | revolving credit other than overdrafts and credit card debt instrument | off-balance sheet amount |
| financial\_data | outstanding\_nominal\_amount | financial data | outstanding nominal amount |
| financial\_data | reporting\_agent\_identifier | credit card debt instrument | reporting agent identifier |
| financial\_data | reporting\_agent\_identifier | credit lines other than revolving credit instrument | reporting agent identifier |
| financial\_data | reporting\_agent\_identifier | current account instrument with credit limit | reporting agent identifier |
| financial\_data | reporting\_agent\_identifier | current account instrument with no credit limit | reporting agent identifier |
| financial\_data | reporting\_agent\_identifier | deposits other than reverse repurchase agreements instrument | reporting agent identifier |
| financial\_data | reporting\_agent\_identifier | drawn instrument | reporting agent identifier |
| financial\_data | reporting\_agent\_identifier | financial data | reporting agent identifier |
| financial\_data | reporting\_agent\_identifier | financial leases instrument | reporting agent identifier |
| financial\_data | reporting\_agent\_identifier | instrument not past due | reporting agent identifier |
| financial\_data | reporting\_agent\_identifier | instrument not subject to securitisation | reporting agent identifier |
| financial\_data | reporting\_agent\_identifier | instrument past due | reporting agent identifier |
| financial\_data | reporting\_agent\_identifier | instrument subject to securitisation | reporting agent identifier |
| financial\_data | reporting\_agent\_identifier | other loans instrument | reporting agent identifier |
| financial\_data | reporting\_agent\_identifier | overdraft instrument | reporting agent identifier |
| financial\_data | reporting\_agent\_identifier | reverse repurchase agreements instrument | reporting agent identifier |
| financial\_data | reporting\_agent\_identifier | revolving credit other than overdrafts and credit card debt instrument | reporting agent identifier |
| financial\_data | reporting\_agent\_identifier | trade receivables instrument | reporting agent identifier |
| financial\_data | transferred\_amount | drawn instrument | transferred amount |
| financial\_data | type\_of\_securitisation | instrument subject to securitisation | type of securitisation |
| instrument\_data | amortisation\_type | instrument | amortisation type |
| instrument\_data | commitment\_amount\_at\_inception | instrument | commitment amount at inception |
| instrument\_data | contract\_identifier | contract | contract identifier |
| instrument\_data | contract\_identifier | deteriorated credit risk instrument | contract identifier |
| instrument\_data | contract\_identifier | fixed interest instrument | contract identifier |
| instrument\_data | contract\_identifier | instrument | contract identifier |
| instrument\_data | contract\_identifier | interest-only instrument | contract identifier |
| instrument\_data | contract\_identifier | non-deteriorated credit risk instrument | contract identifier |
| instrument\_data | contract\_identifier | non-fixed interest instrument | contract identifier |
| instrument\_data | contract\_identifier | non-interest-only instrument | contract identifier |
| instrument\_data | contract\_identifier | single participation contract | contract identifier |
| instrument\_data | contract\_identifier | syndicated contract member | contract identifier |
| instrument\_data | contract\_identifier | undrawn instrument | contract identifier |
| instrument\_data | currency | instrument | currency |
| instrument\_data | end\_date\_of\_interest\_only\_period | interest-only instrument | end date of interest-only period |
| instrument\_data | fair\_value\_changes\_due\_to\_changes\_in\_credit\_risk\_before\_purchase | deteriorated credit risk instrument | fair value changes due to changes in credit risk before purchase |
| instrument\_data | fiduciary\_instrument | instrument | fiduciary instrument |
| instrument\_data | inception\_date | contract | inception date |
| instrument\_data | instrument\_identifier | deteriorated credit risk instrument | instrument identifier |
| instrument\_data | instrument\_identifier | fixed interest instrument | instrument identifier |
| instrument\_data | instrument\_identifier | instrument | instrument identifier |
| instrument\_data | instrument\_identifier | interest-only instrument | instrument identifier |
| instrument\_data | instrument\_identifier | non-deteriorated credit risk instrument | instrument identifier |
| instrument\_data | instrument\_identifier | non-fixed interest instrument | instrument identifier |
| instrument\_data | instrument\_identifier | non-interest-only instrument | instrument identifier |
| instrument\_data | instrument\_identifier | undrawn instrument | instrument identifier |
| instrument\_data | interest\_rate\_cap | non-fixed interest instrument | interest rate cap |
| instrument\_data | interest\_rate\_floor | non-fixed interest instrument | interest rate floor |
| instrument\_data | interest\_rate\_reset\_frequency | instrument | interest rate reset frequency |
| instrument\_data | interest\_rate\_spread\_margin | non-fixed interest instrument | interest rate spread/margin |
| instrument\_data | interest\_rate\_type | instrument | interest rate type |
| instrument\_data | legal\_final\_maturity\_date | instrument | legal final maturity date |
| instrument\_data | observed\_agent\_identifier | contract | observed agent identifier |
| instrument\_data | observed\_agent\_identifier | deteriorated credit risk instrument | observed agent identifier |
| instrument\_data | observed\_agent\_identifier | fixed interest instrument | observed agent identifier |
| instrument\_data | observed\_agent\_identifier | instrument | observed agent identifier |
| instrument\_data | observed\_agent\_identifier | interest-only instrument | observed agent identifier |
| instrument\_data | observed\_agent\_identifier | non-deteriorated credit risk instrument | observed agent identifier |
| instrument\_data | observed\_agent\_identifier | non-fixed interest instrument | observed agent identifier |
| instrument\_data | observed\_agent\_identifier | non-interest-only instrument | observed agent identifier |
| instrument\_data | observed\_agent\_identifier | single participation contract | observed agent identifier |
| instrument\_data | observed\_agent\_identifier | syndicated contract member | observed agent identifier |
| instrument\_data | observed\_agent\_identifier | undrawn instrument | observed agent identifier |
| instrument\_data | payment\_frequency | instrument | payment frequency |
| instrument\_data | project\_finance\_loan | instrument | project finance loan |
| instrument\_data | purpose | instrument | purpose |
| instrument\_data | recourse | instrument | recourse |
| instrument\_data | reference\_rate | non-fixed interest instrument | reference rate\_reference rate value |
| instrument\_data | reference\_rate | non-fixed interest instrument | reference rate\_maturity value |
| instrument\_data | repayment\_rights | instrument | repayment rights |
| instrument\_data | reporting\_agent\_identifier | contract | reporting agent identifier |
| instrument\_data | reporting\_agent\_identifier | deteriorated credit risk instrument | reporting agent identifier |
| instrument\_data | reporting\_agent\_identifier | fixed interest instrument | reporting agent identifier |
| instrument\_data | reporting\_agent\_identifier | instrument | reporting agent identifier |
| instrument\_data | reporting\_agent\_identifier | interest-only instrument | reporting agent identifier |
| instrument\_data | reporting\_agent\_identifier | non-deteriorated credit risk instrument | reporting agent identifier |
| instrument\_data | reporting\_agent\_identifier | non-fixed interest instrument | reporting agent identifier |
| instrument\_data | reporting\_agent\_identifier | non-interest-only instrument | reporting agent identifier |
| instrument\_data | reporting\_agent\_identifier | single participation contract | reporting agent identifier |
| instrument\_data | reporting\_agent\_identifier | syndicated contract member | reporting agent identifier |
| instrument\_data | reporting\_agent\_identifier | undrawn instrument | reporting agent identifier |
| instrument\_data | settlement\_date | drawn instrument | settlement date |
| instrument\_data | subordinated\_debt | instrument | subordinated debt |
| instrument\_data | syndicated\_contract\_identifier | syndicated contract member | syndicated contract identifier |
| instrument\_data | type\_of\_instrument | instrument | type of instrument |
| instrument\_protection\_received\_data | contract\_identifier | instrument-protection received data | contract identifier |
| instrument\_protection\_received\_data | instrument\_identifier | instrument-protection received data | instrument identifier |
| instrument\_protection\_received\_data | observed\_agent\_identifier | instrument-protection received data | observed agent identifier |
| instrument\_protection\_received\_data | protection\_allocated\_value | instrument-protection received data | protection allocated value |
| instrument\_protection\_received\_data | protection\_identifier | instrument-protection received data | protection identifier |
| instrument\_protection\_received\_data | reporting\_agent\_identifier | instrument-protection received data | reporting agent identifier |
| instrument\_protection\_received\_data | third\_party\_priority\_claims\_against\_the\_protection | instrument-protection received data | third party priority claims against the protection |
| joint\_liabilities\_data | contract\_identifier | joint liability | contract identifier |
| joint\_liabilities\_data | counterparty\_identifier | joint liability | counterparty identifier |
| joint\_liabilities\_data | instrument\_identifier | joint liability | instrument identifier |
| joint\_liabilities\_data | joint\_liability\_amount | joint liability | joint liability amount |
| joint\_liabilities\_data | observed\_agent\_identifier | joint liability | observed agent identifier |
| joint\_liabilities\_data | reporting\_agent\_identifier | joint liability | reporting agent identifier |
| protection\_received\_data | date\_of\_original\_protection\_value | protection received | date of original protection value |
| protection\_received\_data | date\_of\_protection\_value | protection received | date of protection value |
| protection\_received\_data | maturity\_date\_of\_the\_protection | protection received | maturity date of the protection |
| protection\_received\_data | original\_protection\_value | protection received | original protection value |
| protection\_received\_data | protection\_identifier | collateral located in a reporting member state | protection identifier |
| protection\_received\_data | protection\_identifier | collateral not located in a reporting member state | protection identifier |
| protection\_received\_data | protection\_identifier | foreign branch protection provider | counterparty identifier |
| protection\_received\_data | protection\_identifier | immovable property | protection identifier |
| protection\_received\_data | protection\_identifier | non-immovable property | protection identifier |
| protection\_received\_data | protection\_identifier | protection provider-protection received | protection identifier |
| protection\_received\_data | protection\_identifier | protection provider-protection received | primary protection provider indicator |
| protection\_received\_data | protection\_identifier | protection received | protection identifier |
| protection\_received\_data | protection\_provider\_identifier | protection provider-protection received | counterparty identifier |
| protection\_received\_data | protection\_valuation\_approach | protection received | protection valuation approach |
| protection\_received\_data | protection\_value | protection received | protection value |
| protection\_received\_data | real\_estate\_collateral\_location | collateral located in a reporting member state | real estate collateral location region |
| protection\_received\_data | real\_estate\_collateral\_location | immovable property | real estate collateral location country |
| protection\_received\_data | real\_estate\_collateral\_location | immovable property | real estate collateral location postal code |
| protection\_received\_data | reporting\_agent\_identifier | collateral located in a reporting member state | reporting agent identifier |
| protection\_received\_data | reporting\_agent\_identifier | collateral not located in a reporting member state | reporting agent identifier |
| protection\_received\_data | reporting\_agent\_identifier | foreign branch protection provider | reporting agent identifier |
| protection\_received\_data | reporting\_agent\_identifier | immovable property | reporting agent identifier |
| protection\_received\_data | reporting\_agent\_identifier | non-immovable property | reporting agent identifier |
| protection\_received\_data | reporting\_agent\_identifier | protection provider-protection received | reporting agent identifier |
| protection\_received\_data | reporting\_agent\_identifier | protection received | reporting agent identifier |
| protection\_received\_data | type\_of\_protection | protection received | type of protection |
| protection\_received\_data | type\_of\_protection\_value | protection received | type of protection value |

1. Also rules that are somewhat implicit in the logical data model have been explicitly repeated in Appendix A and B, e.g. specialisation model constraints and domain constraints for attributes with exclusions. [↑](#footnote-ref-2)
2. This means that they initially have a warning status (and do not affect the acceptance of the delivery) but are intended to eventually turn into blocking rules. [↑](#footnote-ref-3)
3. The first priority is to provide feedback on blocking validation rules. DNB's ambition is to also distribute feedback reports on signalling validation rules, with a view to preparing reporting institutions for validation rules that will *eventually* turn into blocking rules. [↑](#footnote-ref-4)
4. The abbreviation GLO is the Dutch translation of the data delivery agreement and translates to “gegevensleveringsovereenkomst”. To enhance comprehension on DNB side when providing support, the term GLO code is used in favour of its English translation. [↑](#footnote-ref-5)
5. <https://www.dnb.nl/statistiek/digitaal-loket-rapportages/algemeen/index.jsp> [↑](#footnote-ref-6)
6. These are the finalized data delivery codes. ZGRACRMANAXXXX is for monthly deliveries.. [↑](#footnote-ref-7)
7. <https://www.dnb.nl/en/login/dlr/statistical-reporting/banks/anacredit/> [↑](#footnote-ref-8)
8. As stated in paragraph 1.5 a fulfilment of the delivery obligation (status=accepted) might still result in a request for resubmission. [↑](#footnote-ref-9)
9. Although highly related to each other, there is a subtle difference between a subtype constraint and a specialisation model constraint. The first evaluates the correct referential value, the second evaluates the correct attributes per subtype. [↑](#footnote-ref-10)
10. Debtor default data, protection provider default data [↑](#footnote-ref-11)
11. Debtor risk data and protection provider risk data [↑](#footnote-ref-12)
12. Sending in a new AnaCredit data exchange for the same obligation (reporting ID, reporting reference date, data delivery code) while the status of the previous delivery is **Received**, will result in a validation error of the newly submitted data exchange. [↑](#footnote-ref-13)
13. In time, these signalling rules are meant to be changed to ‘blocking’. [↑](#footnote-ref-14)
14. These are signalling rules that require data outside the scope of the data delivery set. [↑](#footnote-ref-15)
15. Whereas data validations mainly concern the delivery, the scope of consistency and plausibility rules stretches beyond single deliveries. The **Completed** status means that the delivery complies with validation rules. Non-compliance with consistency or plausibility rules may lead to a resubmission being required. [↑](#footnote-ref-16)
16. A list of all blocking and signaling validation rules is published on the DNB website in xls format as well [↑](#footnote-ref-17)
17. A list of all blocking and signaling validation rules is published on the DNB website in xls format as well [↑](#footnote-ref-18)