

Create a national extension of the primary taxonomy for an extract of a German draft of the “CR IRB” template and add the German labels for the measures by using the Fujitsu tool.

In the beginning of the exercises the instructions are very detailed; the following exercises will refer to the described working steps.

1. Open the Taxonomy Editor of Fujitsu.
2. Choose the sub menu item “New Taxonomy” on the “File” menu. Panels for editing will be opened.
3. Choose the menu item “Property” on the “File” menu. Put the following data into the input fields:
Prefix: **p-ci-de**
Target Namespace: **<http://www.c-ebs.org/eu/fr/esrs/corep/germany/2005-12-31/p-ci-de-2005-12-31>**
Schema Path: (choose the directory) ...**\Hands-on Customising Exercises\Exercises\01 Exercise Customisation of labels** and press the button below “Sync schema path”
4. Press the menu item “Save” on the “File” menu after the editing of the properties.
5. Import the primary COREP taxonomy “p-ci-2005-12-31” by clicking on the menu item “Import Taxonomy” (menu item “File”) and choose the file after pressing the button “Add File”. The imported taxonomy is marked in another colour on the left panel named “Element Declaration List”.
6. Click on one element of the CR IRB template in the left panel and choose the register “Label Link” on the right panel. By clicking on the extended link role the button “Add” will be enabled and a new label can be created. Put in the German template label and the language “de” (the German extract is shown on the following page).
7. Repeat the working steps for some other labels.
8. To change label language in the left panel, open the “Editor Setting View” window on the menu item “View” and set the label language to “de”.
9. Finally save your changes.

To create the national template taxonomy. Repeat the working steps 1 to 4 for a national template taxonomy (named: “t-ci-de”) and import according to working step 5 the “t-ci-2005-12-31.xsd” COREP taxonomy and the “p-ci-de-2005-12-13.xsd” national taxonomy.

Exercise 1: Customisation of Labels

German draft of the “CR IRB” template:

IRBA Kreditrisiko-
Meldebogen

IRBA-Forderungsklasse:

Eigene Schätzungen von Verlustquote bei Ausfall (LGD) und/oder Konversionsfaktoren

	Internes Ratingsystem	IRBA Bemessungsgrundlage vor Berücksichtigung von Kreditrisikominderungstechniken, Wertberichtigungen und Rückstellungen und	Kreditrisikominderungstechniken mit Umverteilungseffekten bei den IRBA- Bemessungsgrundlagen					
			berücksichtigungsfähige Gewährleistungen		als Gewährleistung berück- sichtigungs- fähige sonstige Personal- sicherheiten	Umverteilungseffekte		
	einer Ratingstufe oder einem Risikopool	davon: nach der Laufzeitmethode ermittelt	Garantien	Kreditderivate		Gesamtsumme der Abgänge (-)	Gesamtsumme der Zugänge	
	1	2	3	4	5	6	7	8
1. Gesamtsumme								
Aufgliederung sämtlicher Adressenausfallrisikopositionen nach Art der Adressenausfallrisikopositionen								
bilanzielle Adressenausfallrisikopositionen								
außerbilanzielle Adressenausfallrisikopositionen								
Pensions- und Leihgeschäfte über Wertpapiere und Waren sowie Lombardkredite								
derivative Adressenausfallrisikopositionen								
Aufrechnungsposition aus einer berücksichtigungsfähigen produktübergreifenden Aufrechnungsvereinbarung								

Extract of the “CR IRB” COREP template:

	INTERNAL RATING SYSTEM	ORIGINAL EXPOSURE PRE CONVERSION FACTORS	CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE					
			UNFUNDED CREDIT PROTECTION		OTHER FUNDED CREDIT PROTECTION	SUBSTITUTION OF THE EXPOSURE DUE TO CRM		
	PD ASSIGNED TO THE OBLIGOR GRADE OR POOL (%)	OF WHICH: ARISING FROM COUNTERPARTY CREDIT RISK	GUARANTEES	CREDIT DERIVATIVES		TOTAL OUTFLOWS (-)	TOTAL INFLOWS	
								1

[Excursus: The changes on the labels could have also been done in the national template taxonomy but to be consistent with the COREP taxonomy approach all labels of the measures or dimension items are defined in the corresponding primary or dimension taxonomy.]

Exercise 2: Adding and removing columns and rows

Change the template structure according to the instructions below. → A new column should be added, a row removed and the hierarchical structure be changed for national purposes.

A new column “Capital Requirements” has been added by a national supervisor to the CR IRB template. Also the row “Securities Financing Transactions ...” has been deleted (see template below). Change the underlying taxonomies according to the new supervision requirements.

CR IRB

IRB Exposure class:

Own estimates of LGD and/or conversion factors:

	INTERNAL RATING SYSTEM	ORIGINAL EXPOSURE PRE CONVERSION FACTORS		CAPITAL REQUIREMENTS	CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE				
	PD ASSIGNED TO THE OBLIGOR GRADE OR POOL (%)		OF WHICH: ARISING FROM COUNTERPARTY CREDIT RISK		UNFUNDED CREDIT PROTECTION		OTHER FUNDED CREDIT PROTECTION	SUBSTITUTION OF THE EXPOSURE DUE TO CRM	
					GUARANTEES	CREDIT DERIVATIVES		TOTAL OUTFLOWS (-)	TOTAL INFLOWS
	1	2	3		5	6	7	8	9
1. TOTAL EXPOSURES									
BREAKDOWN OF TOTAL EXPOSURES BY EXPOSURE TYPES:									
On balance sheet items									
Off balance sheet items									
Derivatives									
From Contractual Cross Product Netting									

Please follow the instructions below:

A. Adding a new column

1. Choose the sub menu item “Open Taxonomy” on the “File” menu and select the national primary taxonomy “p-ci-de-2005-12-31.xsd”.
2. Select the left panel “Element Declaration List” and press right on your mouse or select on the main menu “Edit” and then the menu item “Add Item”. A new item will be created.
3. Enter the element name “CapitalRequirements”, the id “p-ci-de_ CapitalRequirements” and choose as type “monetaryItemType” in the panel down left.

Exercise 2: Adding and removing columns and rows

4. Add the English label and the German label “Kapitalanforderungen” according to working step 6 of Exercise 1. To be consistent we propose the use of English element names.
5. Select the new element in the left panel and choose the register “Presentation Link” on the right panel. Then drag the element with the mouse on the first element of the presentation tree. (It should now have the order number 4.)
6. To change the hierarchical structure change the order to 2.5. The element will be placed in the right position of the tree.
7. Repeat the last two steps also for changing the definition linkbase (register “Definition Link”).
8. To finalise the changes before saving the results, the arcrole “domain-member” should be selected of the dropdown menu (see screen shot below).

The screenshot shows a software interface titled "Linkbase Information". It contains a "System ID" field with the value "p-ci-de-2005-12-31-definition.xml". Below this are three tabs: "Locator", "Arc", and "XLink Decl.". The "Arc" tab is selected. Under the "Arc from Parent to Child" section, there is a list of attributes with their corresponding values:

Attribute	Value
arcrole	http://xbrl.org/int/dim/arcrole/domain-member
title	definition: CRIRB to CapitalRequirements
use	optional
priority	0
order	2.5
weight	
pref.Label	
actuate	
show	

A. Removing a row (dimension item)

1. Create a national extension taxonomy for the dimensional COREP taxonomy “d-et-2005-12-31.xsd” (see no. 1 to 5 of exercise 1).
2. Select the element that should be removed in the “Presentation Link” panel and click right on your mouse to open the menu to remove the link. The element will be marked with a red cross in the editor and the XBRL attribute “use” will be set to “prohibited”.
3. Repeat the last working step also in the “Definition Link” panel.
4. Save your changes.
5. The element has to be removed from each section of the national template taxonomy.

Exercise 3: Restrict cells from being reported

Add an additional hypercube in a national taxonomy.

A measure – dimension combination (“TOTAL OUTFLOWS”- “TOTAL EXPOSURES”) should be restricted from being reported.

A new hypercube has to be created to build up this supervisory decision.

CR IRB

IRB Exposure class:

Own estimates of LGD and/or conversion factors:

	INTERNAL RATING SYSTEM	ORIGINAL EXPOSURE PRE CONVERSION FACTORS		CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE				
	UNFUNDED CREDIT PROTECTION			OTHER FUNDED CREDIT PROTECTION	SUBSTITUTION OF THE EXPOSURE DUE TO CRM			
	PD ASSIGNED TO THE OBLIGOR GRADE OR POOL (%)	OF WHICH: ARISING FROM COUNTERPARTY CREDIT RISK	GUARANTEES		CREDIT DERIVATIVES	TOTAL OUTFLOWS (-)	TOTAL INFLOWS	
								1
1. TOTAL EXPOSURES							X	
BREAKDOWN OF TOTAL EXPOSURES BY EXPOSURE TYPES:								
On balance sheet items								
Off balance sheet items								
Securities Financing Transactions & Long Settlement Transactions								
Derivatives								
From Contractual Cross Product Netting								

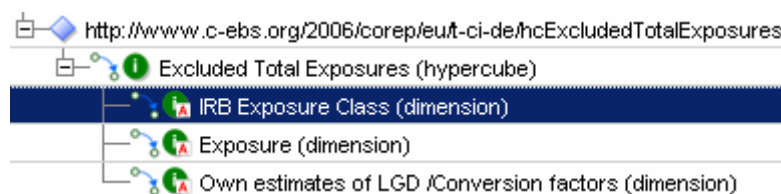
Please follow the instructions below:

1. Choose the sub menu item “Open Taxonomy” on the “File” menu and select the national primary taxonomy “t-ci-de-2005-12-31.xsd”.
2. Select the left panel “Element Declaration List” and press right on your mouse or select on the main menu “Edit” and then the menu item “Add Item”. A new item will be created.
3. Enter the element name “hcExcludedTotalExposures”, the id “t-ci-de_ hcExcludedTotalExposures”, choose as type “stringItemType” and the substitutionGroup “xbrldt:hypercubeItem” in the panel down left (see screen shot below). Abstract should be true.

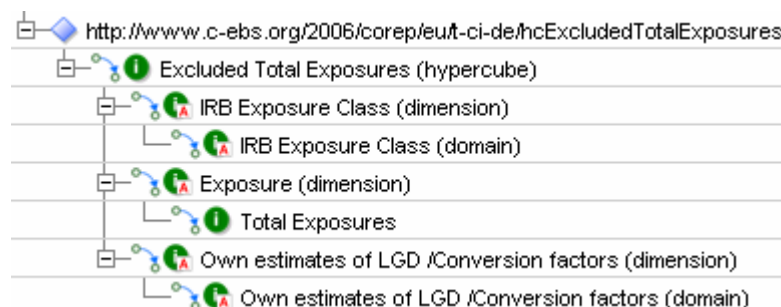
Exercise 3: Restrict cells from being reported

Element Declaration	
Basic Attributes Other Attributes Documentation	
Attribute Name	Attribute Value
name	hcExcludedTotalExposures
id	t-ci-de_hcExcludedTotalExposures
type	xbri:stringItemType
substitutionGroup	xbri:hypercubeItem
periodType	instant
balance	
abstract	false
nullable	true

4. Add the English label “Excluded Total Exposures (hypercube)” according to working step 6 of Exercise 1.
5. Select the “Definition Link” panel and add a new extended link role by using the menu that appears by clicking the right mouse button.
Name of the link role: **<http://www.c-ebs.org/2006/corep/eu/t-ci-de/hcExcludedTotalExposures>**
6. Drag the new hypercube element below the extended link role and underneath the abstract dimension elements for the dimensions (see screen shot below).



7. Add the arc role “hypercube-dimension” for each dimension element (according to working step 8 of exercise 2).
8. Drag the elements “IRB Exposure Class (domain)”, “Total Exposures” and “Own estimates of LGD/Conversion factors (domain)” below their correspondent dimension elements (tree is presented below).



9. Assign the arc role “dimension-domain” to these elements.

Exercise 3: Restrict cells from being reported

10. To reference the child elements of the “IRB Exposure Class (domain)” and “Own estimates of LGD/Conversion factors (domain)” a target role attribute has to be added. Select the element in the definition linkbase and enter the information presented below.

Locator Arc XLink Decl.

Other Attributes

Attribute Name	Attribute Value
New Other Attribute	
Namespace URI	http://xbrl.org/2005/xbrldt
Local Name	targetRole
Attribute Value	http://www.xbrl.org/2003/role/link

OK Cancel

add edit delete

Basic Attributes Other Attributes

11. Finally the hypercube element has to be assigned to the element in the extended link role “SectionExposures” by dragging the new hypercube element underneath the element “Total Outflows”.
12. The arc role “not-all” has to be set for this connection and in the register “Other Attributes” the XBRL dimension attributes “targetrole” and the “contextElement” has to be added for this arc (see screen shot below).

Locator Arc XLink Decl.

Other Attributes

Attribute Name	Attribute Value
xbrldt:targetRole	http://www.c-eps.org/2006/corep/eu/t-ci-de/hcExcludedTotalExposures
xbrldt:contextEl...	scenario

add edit delete

Basic Attributes Other Attributes

13. Save the changes.

Exercise 4: Adding a dimension on a template

Add a new dimension for “Risk Weight” to the national “CR IRB” template. The risk weight dimension taxonomy of COREP can be reused.

A new dimension “Risk Weight” and an additional exposure item should be added to the national taxonomy. The “Risk Weight” taxonomy is already built by COREP.

CR IRB

IRB Exposure class:

Own estimates of LGD and/or conversion factors:

	INTERNAL RATING SYSTEM		ORIGINAL EXPOSURE PRE CONVERSION FACTORS		CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE			
	PD ASSIGNED TO THE OBLIGOR GRADE OR POOL (%)		OF WHICH: ARISING FROM COUNTERPARTY CREDIT RISK	UNFUNDED CREDIT PROTECTION		OTHER FUNDED CREDIT PROTECTION	SUBSTITUTION OF THE EXPOSURE DUE TO CRM	
				GUARANTEES	CREDIT DERIVATIVES		TOTAL OUTFLOWS (-)	TOTAL INFLOWS
	1	2	3	4	5	6	7	8
1. TOTAL EXPOSURES								
BREAKDOWN OF TOTAL EXPOSURES BY EXPOSURE TYPES:								
On balance sheet items								
Off balance sheet items								
Securities Financing Transactions & Long Settlement Transactions								
Derivatives								
From Contractual Cross Product Netting								
1.2 SPECIALIZED LENDING SLOTTING CRITERIA (b): TOTAL								
BREAKDOWN BY RISK WEIGHTS OF TOTAL EXPOSURES UNDER SPECIALIZED LENDING SLOTTING CRITERIA:								
RISK WEIGHT: 0%								
50%								
70%								
Of which: in category 1								
90%								
115%								
250%								

1. Open the “t-ci-de-2005-12-31.xsd” taxonomy.
2. Import the “Risk Weight” taxonomy d-rw-2005-12-31.xsd.
3. Add an abstract element to build the hypercube for a third section with four dimensions (IRB Exposure Class, Own estimates of LGD, Exposure and Risk Weight) and one dimension element for the risk weight (see the declaration in the screen shot below).

Exercise 4: Adding a dimension on a template

Element Declaration	
Basic Attributes Other Attributes Documentation	
Attribute Name	Attribute Value
name	RiskWeightDimension
id	t-ci-de_RiskWeightDimension
type	xbri:stringItemType
substitutionGroup	xbri:dimensionItem
periodType	instant
balance	
abstract	false
nillable	true

4. Add an additional extended link role:
<http://www.c-ebs.org/2006/corep/eu/t-ci-de/hcSectionRiskWeight>
5. Build a hypercube tree with the four dimension mentioned above.
Assign all risk weights of the template underneath the risk weight domain element with the arc role “domain-member”. Select the according arc roles for the elements and set the “targetRole” attribute for the domain elements if necessary (see working steps of the previous exercise).
6. Add also an additional extended link role for the template section “Risk Weight”:
<http://www.c-ebs.org/2006/corep/eu/t-ci-de/SectionRiskWeight>
7. The section contains only one measure element. The element “Original Exposure Pre Conversion Factors” has the arc role “domain-member”. To the hypercube below the measure element is the arc role “all” assigned and its target role points to the extended link role where the hypercube is defined. A “contextElement” attribute should also be set to “scenario”.



8. Finally the second exposure “Specialized lending...” has to be added to the “Section Exposure (hypercube)” with the arc role “dimension-domain”.

[Excursus: A validation with the UBmatrix Automator may fail with an error because the “summable” attribute is not set on “all” and “not-all” arcs. The editor is able to fix these errors automatically.]

Create a basic taxonomy to model Incomes by Customer

As an introduction, we are going to build a basic taxonomy from scratch. This taxonomy will include just one single primary item (“incomes”) and one single dimension (“customer”). Customers will be represented by its name (a string).

For brevity, menus and submenu choices and buttons inside panels will be highlighted using italics inside quotation marks following this notation:

- “*File -> New Taxonomy*” means: choose the sub-menu item “New Taxonomy” on the “File” menu.
- “*Element declaration window -> Basic attributes -> Add button*” means: click on the “Add” button on the “Basic attributes” tab on the “Element declaration” window.
- “*Element declaration list window -> Right button -> Add item*” means: choose the “add item” entry on the contextual menu (mouse right button) of the “element declaration list” window.

1. Firstly, let’s start a new taxonomy:

- “*File -> New taxonomy*”

2. Import the XBRL dimension extension:

- “*File -> Import taxonomy -> Add file*” and choose the file “xbrldt-2005-11-07.xsd”

3. Now, let’s include our primary item: Incomes

- “*Right button -> Add item*”

At the “element declaration” window, enter the following values:

- “Name”: Income¹

4. Let’s add a hypercube element and call it “hcCustomer”

- “*Element declaration list window -> Right button -> Add item*”

At the “element declaration” window, enter the following values:

- “Name”: “hcCustomer”
- “Type”: “xbrli:stringItemType”
- “SubstitutionGroup”: “xbrldt:hypercubeItem”²
- “Abstract”: “true”

¹ We’re not going to deal with id names, labels or presentation linkbases for the sake of clarity and brevity

² If this value is not available, it is very likely that the dimensions taxonomy hasn’t been imported

Exercise 5: First steps

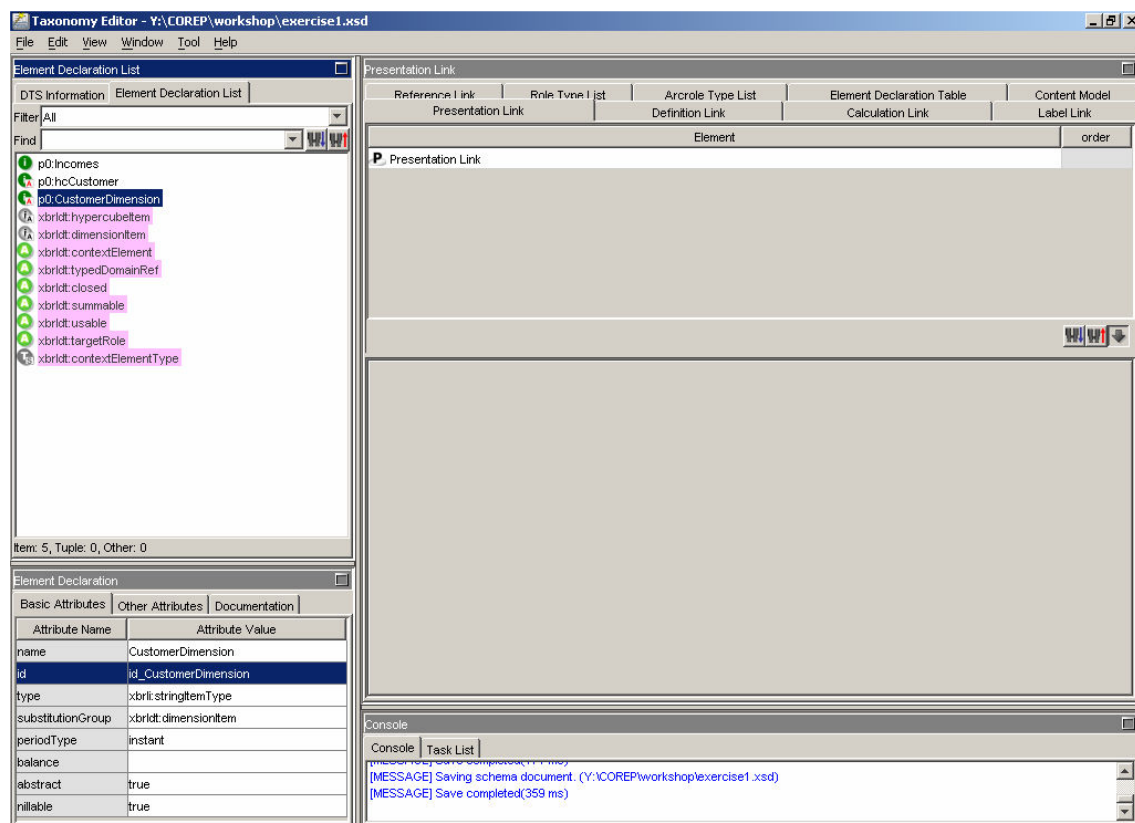
5. Now we must add our “Customer” dimension element:

- “Element declaration list window -> Right button -> Add item”

At the element declaration” window, enter the following values:

- “Name”: “CustomerDimension”
- “Type”: “xbrli:stringItemType”
- “SubstitutionGroup”: “xbrldt:dimensionItem”
- “Abstract”: “true”

At this step, you taxonomy editor window should look like this:



6. And now we need the main ingredient: the typed domain element. We must add a new element, and choose its type

- “Element declaration list window -> Right button ->Add other element”³

At the element declaration” window, enter the following values:

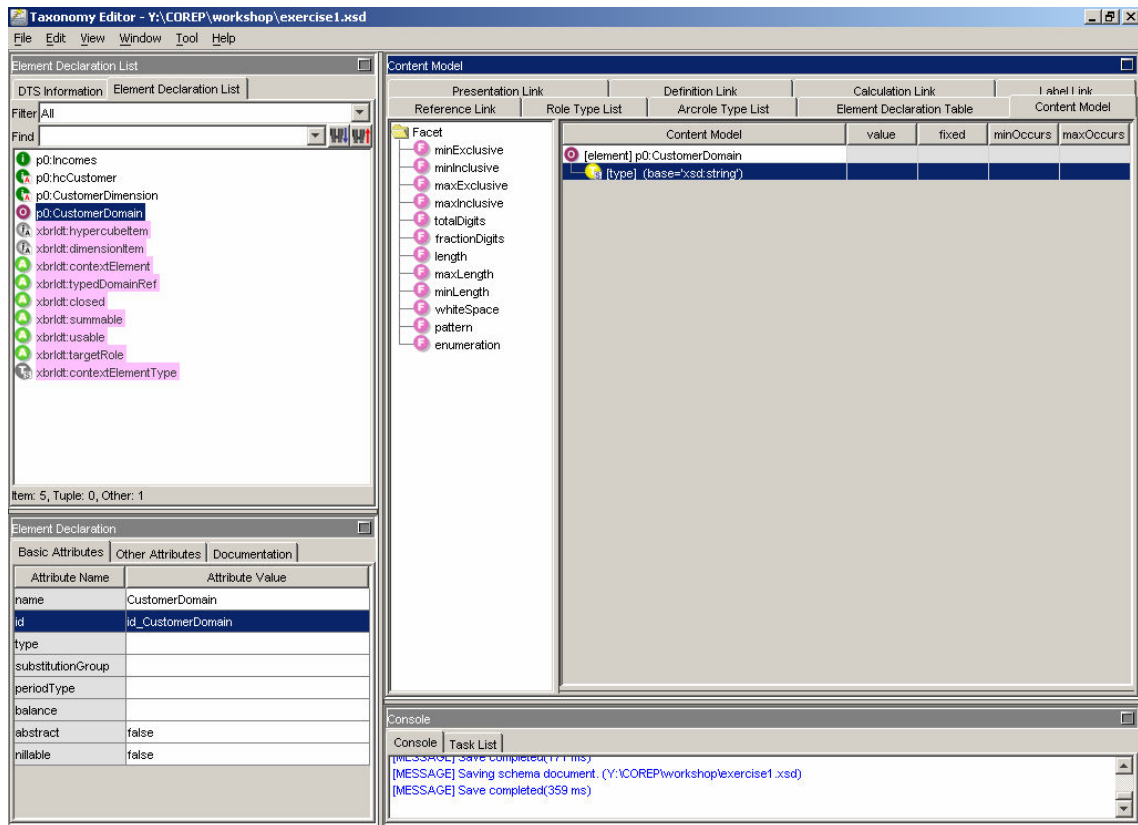
- “Name”: “CustomerDomain”
- “Id”: “id_CustomerDomain”

And now, we must define the type of our new domain:

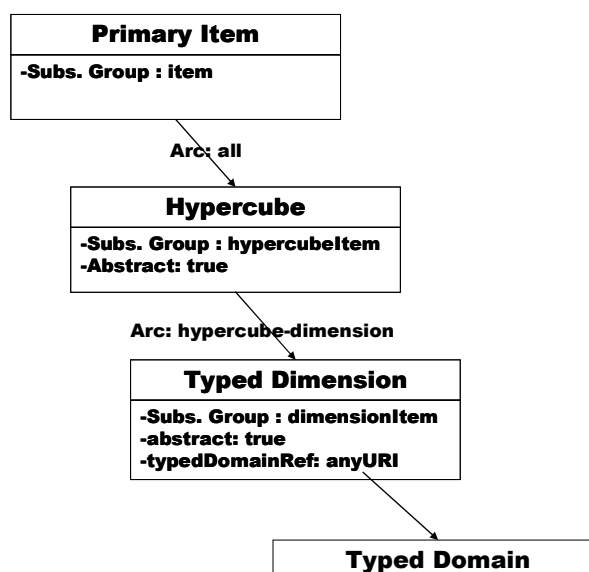
³ Mind that the new element is not an item nor a tuple, it is just a schema element whose type will determine the set of possible values that any member of our typed domain can have

Exercise 5: First steps

- Choose “Content Model” at the top right area of the tool, and drag and drop the desired Schema Type (“xsd:string” in this case).



- And finally, we must establish the relations between the primary item, hypercube, typed dimension and domain element:



- “Main window -> Definition link”

Exercise 5: First steps

- Drag and drop the primary item
- Enter the extended role link, or just use the default
- Now, drag the hypercube element from the “Element declaration list window” and drop it under the primary item
- Choose “*Linkbase window -> Arc tab*” and select “<http://xbrl.org/int/dim/arcrole/all>” as the arc-role for the newly created arc
- Drag the dimension element and drop it under the hypercube
- Choose “<http://xbrl.org/int/dim/arcrole/hypercube-dimension>” as arc-role.
- And finally, we must add the “typedDomainRef” attribute to the dimension element. Select the “element declaration window” and choose “*Other attributes -> Add*”. We must enter:
 - “Namespace URI”: “<http://xbrl.org/2005/xbrldt>”
 - “Local name”: “typedDomainRef”
 - “Attribute value”: “#id_CustomerDomain”⁴.

⁴ This attribute value is a xlink:href to the typed domain element, that is, an URI plus a fragment reference.

Exercise 6: Using facets

Change taxonomy from previous exercise so that customer names must be made up of a capital letter followed by one or more lower case letters

This exercise demonstrates how to limit the possible set of values of a typed domain using facets.

1. Select the “CustomerDomain” element at the “Element declaration list window”
2. Now, select the “Content Model” tab and select the “[type] (base='xsd:string')” node.
3. Drag the “pattern” element from the “Facets” tree under the “[type] (base='xsd:string')” node.
4. Enter the desired regular expression on the “value entry”: “[A-Z][a-z]+”, and that’s all

The screenshot shows the Taxonomy Editor window with the following components:

- Element Declaration List:** A list of elements including p0:Incomes, p0:hcCustomer, p0:CustomerDimension, p0:CustomerDomain (selected), and various xbrl:dt: elements.
- Content Model:** A table showing the content model for the selected element. It includes a facet named 'pattern' with the value '[A-Z][a-z]+'.
- Facets:** A tree view showing the facets applied to the element, including minExclusive, minInclusive, maxExclusive, maxInclusive, totalDigits, fractionDigits, length, maxLength, minLength, whitespace, pattern (selected), and enumeration.
- Element Declaration:** A table showing the basic attributes of the element, including name (CustomerDomain), id (id_CustomerDomain), type, substitutionGroup, periodType, balance, abstract (false), and nillable (false).
- Console:** A window showing messages from the editor, including saving linkbase and schema documents.

Reference Link	Role Type List	Definition Link	Calculation Link	Label Link
[element] p0:CustomerDomain				
[type] (base='xsd:string')				
[facet] pattern				

Facet	value	fixed	minOccurs	maxOccurs
[facet] pattern	[A-Z][a-z]+			

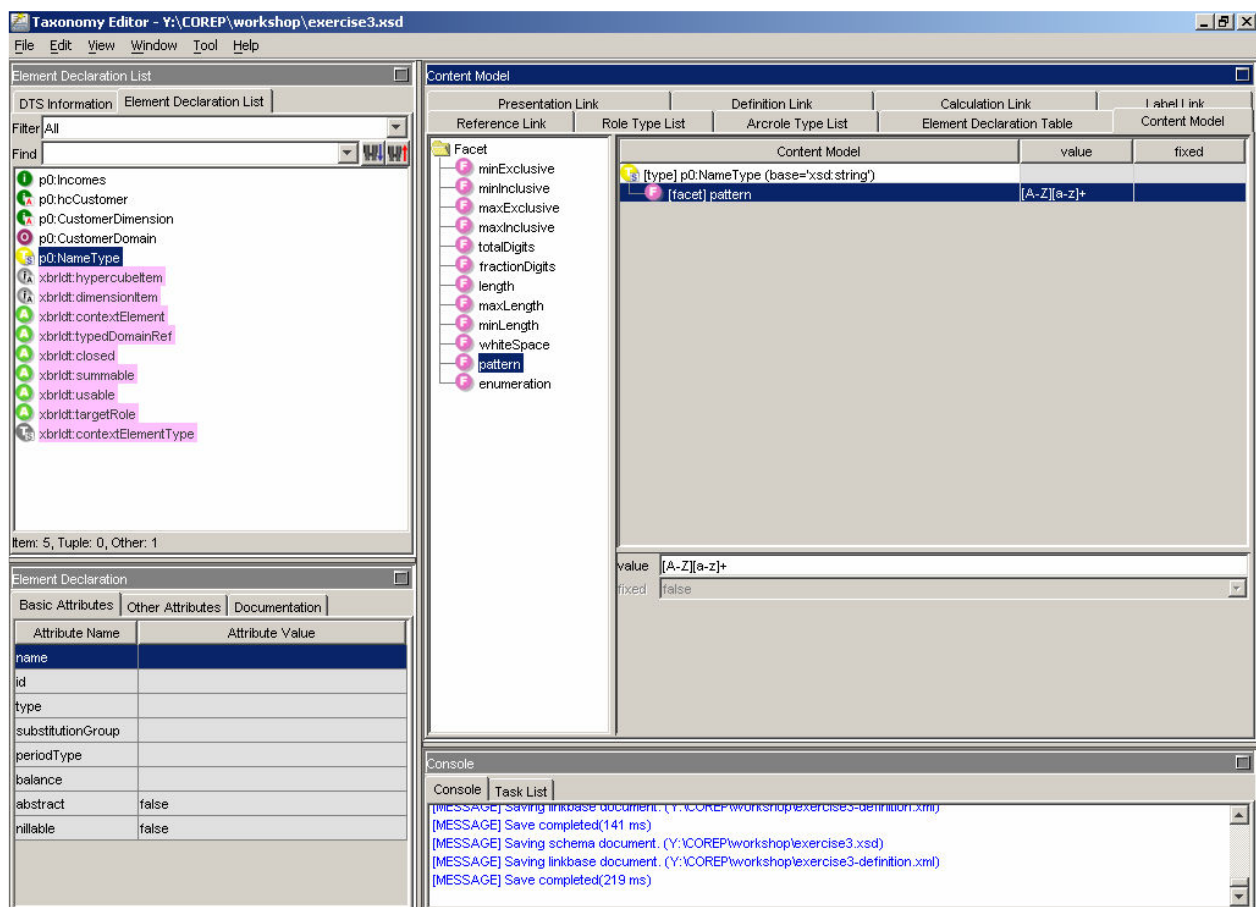
Attribute Name	Attribute Value
name	CustomerDomain
id	id_CustomerDomain
type	
substitutionGroup	
periodType	
balance	
abstract	false
nillable	false

Exercise 7: Complex types

Change taxonomy from exercise 6 so that Customer name is a complex type made up of a “First Name” and a “Surname”. Both names must be formed by a capital letter followed by one or more lower case letters

This exercise will also show how a new schema type can be created (name) and used by one or more typed domain elements.

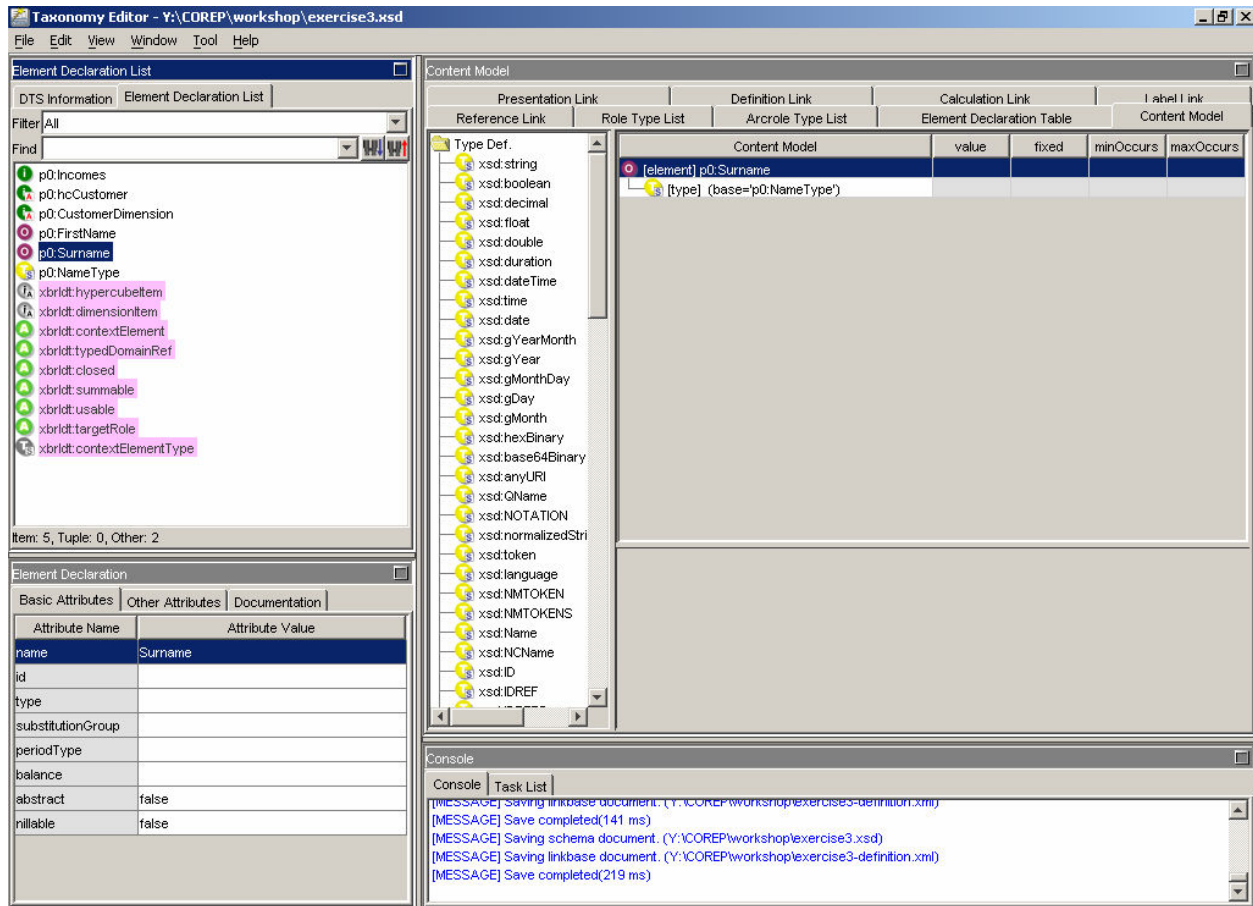
- Let's create a new type “NameType”, based on “xsd:string” and restricted by a pattern:
 - “Element declaration list window -> Right button -> Add simple type” and fill in the attributes:
 - “name” : “NameType”
 - “base type” : “xsd:string”
 - Drag and drop the pattern facet and fill its value, as we did in the previous exercise



- Let's create two new elements for “FirstName” and “Surname”.
 - Select “Element declaration list window -> Right button -> Add other element”, enter the “FirsName” as its name. Proceed as

Exercise 7: Complex types

- we did on exercise 5 to choose its type, but instead of “xsd:string”, use the newly created type “NameType”, that will be available under the types tree.
- b. Repeat previous operation for the “Surname” element.



3. Now, let's rebuild our “CustomerDomain” element:
 - a. Select “CustomerDomain” element on the “Element Declaration List” window
 - b. Select “Element declaration list window -> Right button -> Remove elements”
 - c. Select “Element declaration list window -> Right button -> Add other element”, and enter the values “Name : CustomerDomain” and “Id : id_CustomerDomain”, as we did on exercise 5
 - d. Choose “Content Model” at the top right area of the tool, and drag and drop the “xsd:anyType” schema type

Exercise 7: Complex types

The screenshot shows the Taxonomy Editor interface with the following components:

- Element Declaration List:** A list of elements including p0:Incomes, p0:hcCustomer, p0:CustomerDimension, p0:FirstName, p0:Surname, p0:CustomerDomain (selected), p0:NameType, and various xbrl: types.
- Content Model:** A table showing the content model for the selected element. It has columns for 'value', 'fixed', 'minOccurs', and 'maxOccurs'. The content model is defined as '[element] p0:CustomerDomain' with a base of 'xsd:anyType'.
- Element Declaration Table:** A table showing the attributes of the selected element. It has columns for 'Attribute Name' and 'Attribute Value'.
- Console:** A window showing messages from the editor, including 'Saving linkbase document' and 'Saving schema document'.

Attribute Name	Attribute Value
name	CustomerDomain
id	id_CustomerDomain
type	
substitutionGroup	
periodType	
balance	
abstract	false
nullable	false

- e. Now, drag and drop the “sequence” model from the “Model Group” tree, and then the “FirstName” and “Surname” under the “sequence” node.

Exercise 7: Complex types

The screenshot shows the Taxonomy Editor interface with the following components:

- Element Declaration List:** A list of elements including p0:Incomes, p0:hcCustomer, p0:CustomerDimension, p0:FirstName, p0:Surname, p0:CustomerDomain (selected), p0:NameType, and various xbrli: types.
- Content Model:** A tree view showing the structure of the selected element. It includes a sequence group containing p0:CustomerDomain, p0:FirstName, p0:Surname, and an attribute id.
- Element Declaration Table:** A table showing the declaration of the selected element.
- Console:** A log of messages showing the saving of the linkbase document.

Element	value	fixed	minOccurs	maxOccurs
[element] p0:CustomerDomain				
[group] sequence			1	1
[element] p0:FirstName			1	1
[element] p0:Surname			1	1
[attribute] id				

Attribute Name	Attribute Value
name	CustomerDomain
id	id_CustomerDomain
type	
substitutionGroup	
periodType	
balance	
abstract	false
nullable	false

Console Log:

```
[MESSAGE] Saving linkbase document. (Y:\COREP\workshop\exercise3-definition.xml)
[MESSAGE] Save completed(219 ms)
[MESSAGE] Saving schema document. (Y:\COREP\workshop\exercise3.xsd)
[MESSAGE] Saving linkbase document. (Y:\COREP\workshop\exercise3-definition.xml)
[MESSAGE] Save completed(157 ms)
```

- f. Finally, we can remove the “[attribute] id” node, as it is of no use in this case.

Exercise 7: Complex types

Taxonomy Editor - Y:\COREP\workshop\exercise3.xsd

File Edit View Window Tool Help

Element Declaration List

Filter: All

Find:

- p0:Incomes
- p0:hcCustomer
- p0:CustomerDimension
- p0:FirstName
- p0:Surname
- p0:CustomerDomain
- p0:NameType
- xbri:hypercubeltem
- xbri:dimensionitem
- xbri:contextElement
- xbri:typedDomainRef
- xbri:closed
- xbri:summable
- xbri:usable
- xbri:targetRole
- xbri:contextElementType

Item: 5, Tuple: 0, Other: 3

Content Model

Presentation Link Definition Link Calculation Link Label Link

Reference Link Role Type List Arcrole Type List Element Declaration Table Content Model

Find:

Content Model

	value	fixed	minOccurs	maxOccurs
[element] p0:CustomerDomain				
[type] (base="xsd:anyType")				
[group] sequence			1	1
[element] p0:FirstName			1	1
[element] p0:Surname			1	1

minOccurs: 1
maxOccurs: 1

Element Declaration

Basic Attributes Other Attributes Documentation

Attribute Name	Attribute Value
name	CustomerDomain
id	id_CustomerDomain
type	
substitutionGroup	
periodType	
balance	
abstract	false
nullable	false

Console

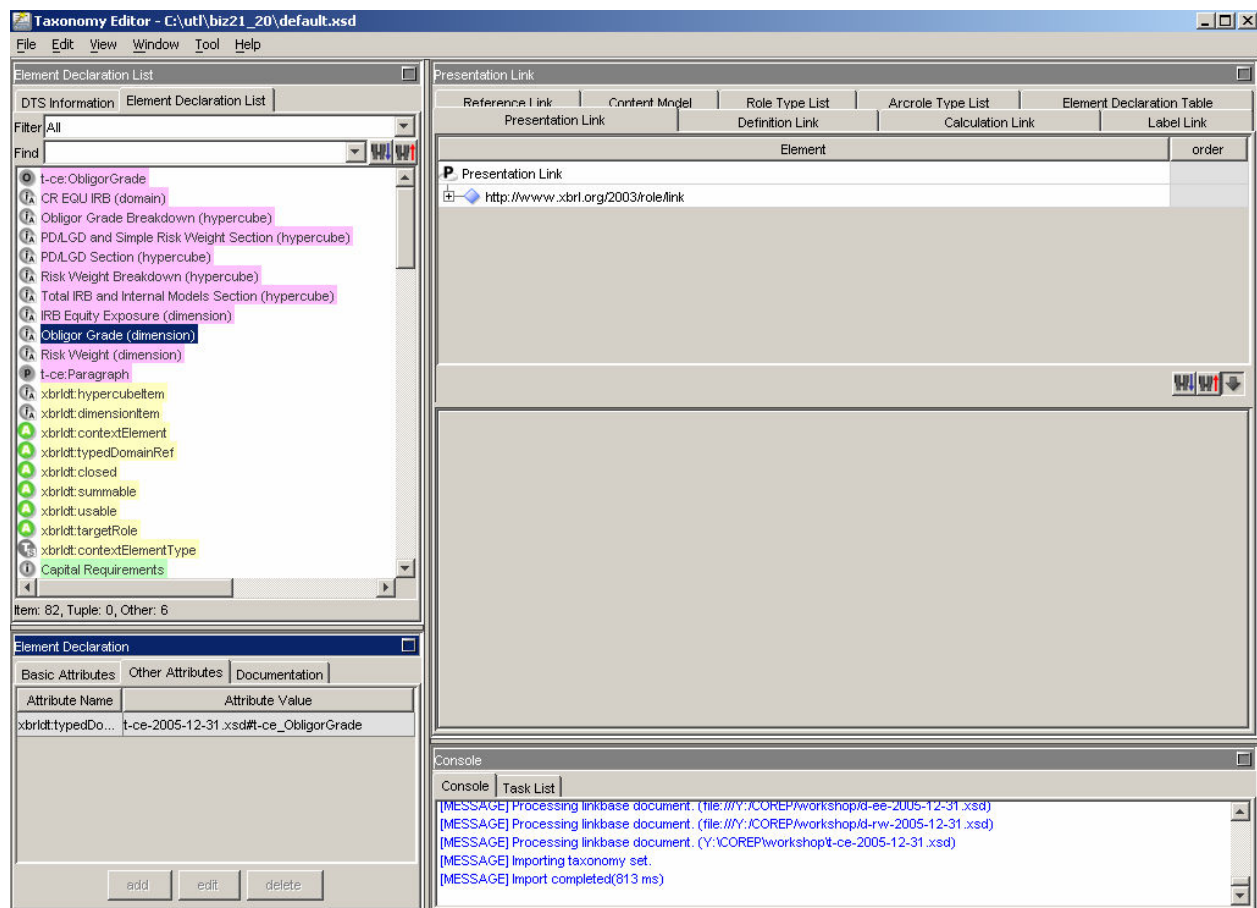
Console Task List

[MESSAGE] Saving linkbase document. (Y:\COREP\workshop\exercise3-definition.xml)
[MESSAGE] Save completed(157 ms)
[MESSAGE] Saving schema document. (Y:\COREP\workshop\exercise3.xsd)
[MESSAGE] Saving linkbase document. (Y:\COREP\workshop\exercise3-definition.xml)
[MESSAGE] Save completed(171 ms)

Exercise 8: Extending COREP taxonomies

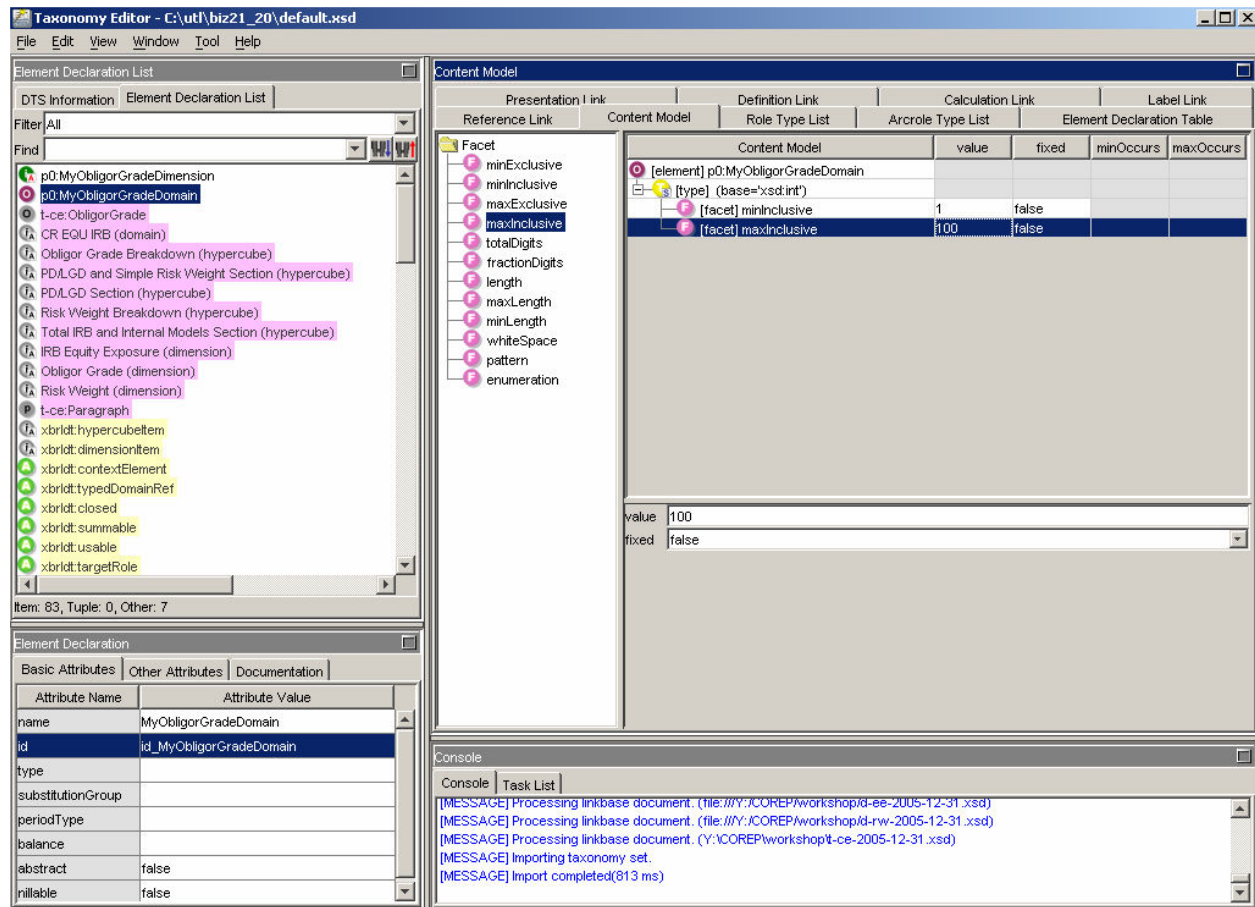
Build a new taxonomy extending t-ce. This new taxonomy must limit possible values of obligor-grade dimension members from 1 to 100

1. First of all, let's start a new taxonomy extending t-ce:
 - “File -> New taxonomy”
 - “File -> Import taxonomy -> Add file” and choose the file “t-ce-2005-12-31.xsd”
2. Let's look up for the “Obligor Grade Dimension” element: this element cannot be modified at the extending taxonomy, and so, the attribute “typedDomainRef” cannot be changed to point to another domain.



3. So, let's define a new dimension “MyObligorGradeDimension”, and a new typed domain element “MyObligorGradeDomain” (follow the same steps as in previous exercises), but use a different schema type (xsd:int) and two facets: “minInclusive” and “maxInclusive”

Exercise 8: Extending COREP taxonomies



4. Finally, we must remove the link between the hypercube “Obligor Grade Breakdown” and the original “Obligor Grade” dimension and add a new link between to our new customized dimension:
 - Select “Main window -> Definition link section”
 - Select the “Obligor Grade Dimension” element, that is placed at the “hcObligorGradeBreakdown section”
 - Select “Right button -> Remove link”
 - Drag and drop the “hcMyObligorGrade” element under the “Obligor Grade Breakdown (hypercube) element on the definition link window.
 - And finally, don’t forget to choose the right role for the newly created link.

Exercise 8: Extending COREP taxonomies

Taxonomy Editor - C:\ut\biz21_20\default.xsd

File Edit View Window Tool Help

Element Declaration List

DTS Information Element Declaration List

Filter: All

Find:

- p0:MyObligorGradeDimension
- p0:MyObligorGradeDomain
- t-ce:ObligorGrade
- CR EQU IRB (domain)
- Obligor Grade Breakdown (hypercube)
- PDLGD and Simple Risk Weight Section (hypercube)
- PDLGD Section (hypercube)
- Risk Weight Breakdown (hypercube)
- Total IRB and Internal Models Section (hypercube)
- IRB Equity Exposure (dimension)
- Obligor Grade (dimension)
- Risk Weight (dimension)
- t-ce:Paragraph
- xbrl:hypercubeItem
- xbrl:dimensionItem
- xbrl:contextElement
- xbrl:typedDomainRef
- xbrl:closed
- xbrl:summable
- xbrl:usable
- xbrl:targetRole

Item: 83, Tuple: 0, Other: 7

Definition Link

Reference Link	Content Model	Role Type List	Arcrole Type List	Element Declaration Table
Presentation Link	Definition Link	Calculation Link	Label Link	
Element				order
D Definition Link				
http://www.xbrl.org/2003/role/link				
http://www.c-ebs.org/2006/corep/euA-ce/SectionPDLGDAndSimpleRiskWeight				
http://www.c-ebs.org/2006/corep/euA-ce/SectionObligorGradeBreakdown				
http://www.c-ebs.org/2006/corep/euA-ce/hcTotalIRBAndInternalModelsSection				
http://www.c-ebs.org/2006/corep/euA-ce/hcPDLGDAndSimpleRiskWeightSection				
http://www.c-ebs.org/2006/corep/euA-ce/hcObligorGradeBreakdown				
Obligor Grade Breakdown (hypercube)				
IRB Equity Exposure (dimension)				1.0
Obligor Grade (dimension)				2.0
p0:MyObligorGradeDimension				3.0
http://www.c-ebs.org/2006/corep/euA-ce/SectionRiskWeightBreakdown				

Linkbase Information

System ID: default-definition.xml

Locator: Arc XLink Decl.

Arc from Parent to Child

arcrole: <http://xbrl.org/int/dim/arcrole/hypercube-dimension>

title: definition: hcObligorGradeBreakdown to MyObligorGradeDimension

use: optional

priority: 0

order: 3.0

xmlns:dt

Console

Console Task List

[MESSAGE] Processing linkbase document. (file:///Y:/COREP/workshop/d-ee-2005-12-31.xsd)

[MESSAGE] Processing linkbase document. (file:///Y:/COREP/workshop/d-rw-2005-12-31.xsd)

[MESSAGE] Processing linkbase document. (Y:/COREP/workshop/t-ce-2005-12-31.xsd)

[MESSAGE] Importing taxonomy set.

[MESSAGE] Import completed(813 ms)

Element Declaration

Basic Attributes	Other Attributes	Documentation
Attribute Name	Attribute Value	
name	MyObligorGradeDomain	
id	id_MyObligorGradeDomain	
type		
substitutionGroup		
periodType		
balance		
abstract	false	
nillable	false	