

Changes between COREP 1.4.0 (2011-11-03) and COREP 1.4.1 (2012-01-07)

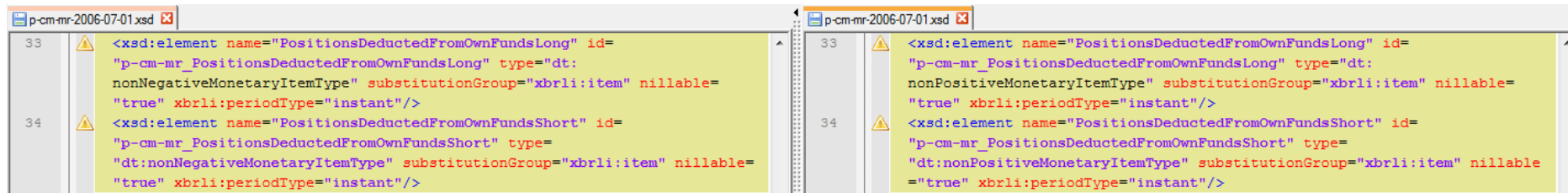
Change 1.

Modified file: *p-cm-mr-2006-07-01.xsd*

Data type change for the following elements:

- PositionsDeductedFromOwnFundsLong
- PositionsDeductedFromOwnFundsShort

from `dt:nonNegativeMonetaryItemType` to `dt:nonPositiveMonetaryItemType`.



The screenshot shows two side-by-side windows of the XML Schema Editor for the file *p-cm-mr-2006-07-01.xsd*. The left window shows the original schema with two elements: `PositionsDeductedFromOwnFundsLong` (line 33) and `PositionsDeductedFromOwnFundsShort` (line 34). Both elements have a type of `dt:nonNegativeMonetaryItemType`. The right window shows the updated schema where the type for `PositionsDeductedFromOwnFundsLong` has been changed to `dt:nonPositiveMonetaryItemType`, while `PositionsDeductedFromOwnFundsShort` remains `dt:nonNegativeMonetaryItemType`.

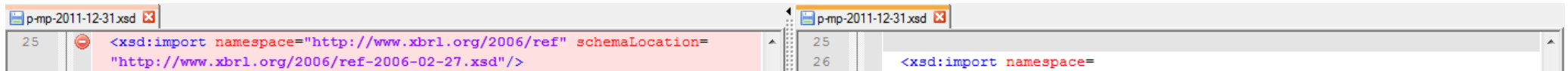
```
<xsd:element name="PositionsDeductedFromOwnFundsLong" id="p-cm-mr_PositionsDeductedFromOwnFundsLong" type="dt:nonNegativeMonetaryItemType" substitutionGroup="xbrli:item" nillable="true" xbrli:periodType="instant"/>
<xsd:element name="PositionsDeductedFromOwnFundsShort" id="p-cm-mr_PositionsDeductedFromOwnFundsShort" type="dt:nonNegativeMonetaryItemType" substitutionGroup="xbrli:item" nillable="true" xbrli:periodType="instant"/>
```

```
<xsd:element name="PositionsDeductedFromOwnFundsLong" id="p-cm-mr_PositionsDeductedFromOwnFundsLong" type="dt:nonPositiveMonetaryItemType" substitutionGroup="xbrli:item" nillable="true" xbrli:periodType="instant"/>
<xsd:element name="PositionsDeductedFromOwnFundsShort" id="p-cm-mr_PositionsDeductedFromOwnFundsShort" type="dt:nonNegativeMonetaryItemType" substitutionGroup="xbrli:item" nillable="true" xbrli:periodType="instant"/>
```

Change 2.

Modified file: *p-mp-2011-12-31.xsd*

Removal of unused schema import:



The screenshot shows two side-by-side windows of the XML Schema Editor for the file *p-mp-2011-12-31.xsd*. The left window shows an unused schema import at line 25: `<xsd:import namespace="http://www.xbrl.org/2006/ref" schemaLocation="http://www.xbrl.org/2006/ref-2006-02-27.xsd"/>`. The right window shows the same file after the import has been removed, with the cursor at line 26.

```
<xsd:import namespace="http://www.xbrl.org/2006/ref" schemaLocation="http://www.xbrl.org/2006/ref-2006-02-27.xsd"/>
```

```
<xsd:import namespace="
```

Change 3.

COREP Templates - MKR IM Details Ref list, version 2010-12-31 (published 2010-01-06):

<i>Specific risk equities calculation code</i>	<i>Indicates the specific risk calculation code for equities. These code are: 1 = specific risk is not modeled; 2 = specific risk is modeled, including event and default risk (cf. annex V point 5 of directive 2006/49/EC); 3 = specific risk is modeled, excluding event and default risk, with that part of the value-at risk that concerns specific risk (cf. annex V 8, a) of directive 2006/49/EC as stood prior to 31st December 2006); 4 = specific risk is modeled, excluding event and default risk, with a calculation for subtrading books involving specific risk (cf. annex V 8, b) of directive 2006/49/EC as stood prior to 31st December 2006).</i>
<i>Specific risk debt instrument calculation code</i>	<i>Indicate the specific risk calculation code for debt instruments. These code are: 1 = specific risk is not modeled; 2 = specific risk is modeled, including event and default risk (cf. annex V point 5 of directive 2006/49/EC); 3 = specific risk is modeled, excluding event and default risk, with that part of the value-at risk that concerns specific risk (cf. annex V point 9, a) of directive 2006/49/EC); 4 = specific risk is modeled, excluding event and default risk, with a calculation for subtrading books involving specific risk (cf. annex V point 9, b) of directive 2006/49/EC).</i>

COREP Templates - MKR IM Details Ref list, version 2011-12-31 (published 2011-04-28):

<i>Specific risk equities calculation code</i>	<i>Indicates the specific risk calculation code for equities. These code are: 1 = specific risk is not modeled; 2 = specific risk is modeled (Annex V, point 5 of Directive 2006/49/EC)</i>
<i>Specific risk debt instrument calculation code</i>	<i>Indicate the specific risk calculation code for debt instruments. These code are: 1 = specific risk is not modeled; 2 = specific risk is modeled, including default and migration risks (Annex V, point 5 of Directive 2006/49/EC); 3 = specific risk is modeled, including default and migration risks but excluding securitisation positions and nth-to-default credit derivatives (subject to a capital requirement in accordance with Annex I of Directive 2006/49/EC); 4 = specific risk is modeled, excluding default and migration risks (Annex V, point 5 of Directive 2006/49/EC); 5 = specific risk is modeled, excluding default and migration risks and excluding also securitisation positions and nth-to-default credit derivatives (subject to a capital requirement in accordance with Annex I of Directive 2006/49/EC).</i>

Modified file: *d-ty-2006-07-01.xsd*

Definition of `codeType` simple type restricting string to the pattern of "[1-4]" was replaced by:

- `equitiesSpecificRiskCodeType` (restricting string to the pattern of "[1-2]")
- `debtInstrumentsSpecificRiskCodeType` (restricting string to the pattern of "[1-5]")

The screenshot shows two side-by-side views of the XML Schema Editor for the file `d-ty-2006-07-01.xsd`. The left view shows the original definition of `codeType` as a simple type with a restriction on `xsd:string` and a pattern of "[1-4]". The right view shows the updated schema where `codeType` has been replaced by two new simple types: `equitiesSpecificRiskCodeType` (with a pattern of "[1-2]") and `debtInstrumentsSpecificRiskCodeType` (with a pattern of "[1-5]").

```
55 <xsd:simpleType name="codeType">
56   <xsd:restriction base="xsd:string">
57     <xsd:pattern value="[1-4]"/>
58   </xsd:restriction>
59 </xsd:simpleType>
60
61
62
63
64
```

```
55 <xsd:simpleType name="equitiesSpecificRiskCodeType">
56   <xsd:restriction base="xsd:string">
57     <xsd:pattern value="[1-2]"/>
58   </xsd:restriction>
59 </xsd:simpleType>
60 <xsd:simpleType name="debtInstrumentsSpecificRiskCodeType">
61   <xsd:restriction base="xsd:string">
62     <xsd:pattern value="[1-5]"/>
63   </xsd:restriction>
64 </xsd:simpleType>
```

Changed data type of `SpecificRiskEquitiesCalculationCode` and `SpecificRiskDebtInstrumentsCalculationCode` from `codeType` to `equitiesSpecificRiskCodeType` and `debtInstrumentsSpecificRiskCodeType` respectively:

The screenshot shows two side-by-side views of the XML Schema Editor for the file `d-ty-2006-07-01.xsd`. The left view shows the original definitions of `SpecificRiskEquitiesCalculationCode` and `SpecificRiskDebtInstrumentsCalculationCode` with their `type` attribute set to `d-ty:codeType`. The right view shows the updated definitions where the `type` attribute for `SpecificRiskEquitiesCalculationCode` is changed to `d-ty:equitiesSpecificRiskCodeType` and for `SpecificRiskDebtInstrumentsCalculationCode` it is changed to `d-ty:debtInstrumentsSpecificRiskCodeType`.

```
21 <xsd:element name="SpecificRiskEquitiesCalculationCode" id=
22   "d-ty_SpecificRiskEquitiesCalculationCode" type="d-ty:codeType"/>
23 <xsd:element name="SpecificRiskDebtInstrumentsCalculationCode" id=
24   "d-ty_SpecificRiskDebtInstrumentsCalculationCode" type="d-ty:codeType"/>
25 <xsd:element name="PLCodeUsedForCalculationNumberOvershootings" id=
26   "d-ty_PLCodeUsedForCalculationNumberOvershootings" type=
```

```
21 <xsd:element name="SpecificRiskEquitiesCalculationCode" id=
22   "d-ty_SpecificRiskEquitiesCalculationCode" type="d-ty:
23   equitiesSpecificRiskCodeType"/>
24 <xsd:element name="SpecificRiskDebtInstrumentsCalculationCode" id=
25   "d-ty_SpecificRiskDebtInstrumentsCalculationCode" type="d-ty:
26   debtInstrumentsSpecificRiskCodeType"/>
```