

Attributeliste AnaCredit

Definitionen der Attribute sowie mögliche Ausprägungen finden Sie in der AnaCredit-Verordnung unter der Rubrik „Rechtsgrundlagen“ auf der AnaCredit-Informationssektion der Deutschen Bundesbank.

Identifier

- 1 Reporting agent identifier (counterparty identifier for the reporting agent)
- 2 Observed agent identifier (counterparty identifier for the observed agent)
- 3 Counterparty identifier
- 4 Contract identifier
- 5 Instrument identifier
- 6 Protection identifier

Counterparty reference data

- 7 Legal Entity Identifier (LEI)
- 8 National identifier
- 9 Head office undertaking identifier
- 10 Immediate parent undertaking identifier
- 11 Ultimate parent undertaking identifier
- 12 Name
- 13 Address: street
- 14 Address: city/town/village
- 15 Address: county/administrative division
- 16 Address: postal code
- 17 Address: country
- 18 Legal form
- 19 Institutional sector
- 20 Economic activity
- 21 Status of legal proceedings
- 22 Date of initiation of legal proceedings
- 23 Enterprise size
- 24 Date of enterprise size
- 25 Number of employees
- 26 Balance sheet total
- 27 Annual turnover
- 28 Accounting standard

Instrument data

- 29 Type of instrument
- 30 Amortisation type
- 31 Currency
- 32 Fiduciary instrument
- 33 Inception date
- 34 End date of interest-only period

- 35 Interest rate cap
- 36 Interest rate floor
- 37 Interest rate reset frequency
- 38 Interest rate spread/margin
- 39 Interest rate type
- 40 Legal final maturity date
- 41 Commitment amount at inception
- 42 Payment frequency
- 43 Project finance loan
- 44 Purpose
- 45 Recourse
- 46 Reference rate
- 47 Settlement date
- 48 Subordinated debt
- 49 Syndicated contract identifier
- 50 Repayment rights
- 51 Fair value changes due to changes in credit risk before purchase

Financial data

- 52 Interest rate
- 53 Next interest rate reset date
- 54 Default status of the instrument
- 55 Date of the default status of the instrument
- 56 Transferred amount
- 57 Arrears for the instrument
- 58 Date of past due for the instrument
- 59 Type of securitisation
- 60 Outstanding nominal amount
- 61 Accrued interest
- 62 Off-balance sheet amount

Counterparty-instrument data

- 63 Counterparty role

Joint liabilities data

- 64 Joint liability amount

Accounting data

- 65 Accounting classification of instruments
- 66 Balance sheet recognition
- 67 Accumulated write-offs
- 68 Accumulated impairment amount
- 69 Type of impairment
- 70 Impairment assessment method
- 71 Sources of encumbrance
- 72 Accumulated changes in fair value due to credit risk
- 73 Performing status of the instrument
- 74 Date of the performing status of the instrument
- 75 Provisions associated with off-balance sheet exposures
- 76 Status of forbearance and renegotiation

- 77 Date of the forbearance and renegotiation status
- 78 Cumulative recoveries since default
- 79 Prudential portfolio
- 80 Carrying amount

Protection received data

- 81 Protection provider identifier
- 82 Type of protection
- 83 Protection value
- 84 Type of protection value
- 85 Protection valuation approach
- 86 Real estate collateral location
- 87 Date of protection value
- 88 Maturity date of the protection
- 89 Original protection value
- 90 Date of original protection value

Instrument-protection received data

- 91 Protection allocated value
- 92 Third party priority claims against the protection

Counterparty risk data

- 93 Probability of default

Counterparty default data

- 94 Default status of the counterparty
- 95 Date of the default status of the counterparty