KB per bucket_derived
- o GIRR delta KB
- # * Bucket identifier

Delta sensitivities correlated and aggregated_derived
- o GIRR delta correlated value per bucket
- # * Sensitivities correlated and aggregated bucket identifier

Total delta sensitivity per bucket_derived
- # * Total sensitivities bucket identifier
- o Total GIRR delta sensitivity per bucket
- o Total GIRR delta sensitivity squared per bucket

Delta sensitivity combinations_derived
- o GIRR delta correlation factor
- o GIRR delta correlated value
- # * Delta sensitivity combination identifier

Netted delta sensitivities per risk factor and tenor derived
- # * Netted delta sensitivities identifier
- o Netted delta sensitivities
- o Tenor
- o GIRR delta risk weight
- o Weighted GIRR delta sensitivity
- o Bucket identifier
- o Weighted GIRR delta sensitivity squared

Summed delta sensitivities per position and risk factor_derived
- o summed delta per position
- # * summed delta per position identifier

Risk measure
- # * Risk measure identifier
- o Risk measure type

Security or exchange tradable derivative position
- # * Position identifier

Risk factor
- # * Risk factor Identifier
- o Risk factor type

Delta sensitivity
- o Currency of record
- o Tenor
- o Delta sensitivity

Curvature
- o Currency of record
- o Curvature valuation difference
- o Shock direction
- o Curvature risk weight

Vega sensitivity
- o Currency of record
- o option maturity
- o underlying residual maturity
- o Vega sensitivity

Commodity risk factor
- o Commodity type
- o Delivery location

FX risk factor
- o ccy1
- o ccy2

Equity risk factor
- o Equity factor type

GIRR risk factor
- o GIRR risk factor type
- o Main currency
- o Second currency

CSR non securitisation risk factor
- o CSR curve type
- o CSR credit quality

Securitisation non CTP risk factor
- o Tranche name

Securitisation CTP risk factor

Organisation
- # * Organisation identifier
- o Ratings grade
- o Sector
- o Market cap
- o Economy

Security issue
- o Ratings grade
- # * Issue Identifier

Equity issue

Securitisation
- o Securitisation sector

OUTPUT_LAYER_FRTB
- o Base
- o Main Catagory
- o Approach For Prudential Purposes
- o Delta Vega Or Curvature Risk
- o Type And Nature Of Sensitivity
- o Position In The Instrument
- o Prudentia lPortfolio
- o Contingent Scenario
- o Hypothetical Value Under Specific Assumptions
- o Type Of Risk
- o Market Risk Portfolio
- o Instrument
- o Sensitivity To Delta Risk Factors
- o Own Funds Requirements