DPM on the banking sector

Workshop on DPM Standard 2.0 | 10 October 2023
Expansion of the EBA data dictionary

2013

- COREP OFL
- FINREP
- COREP LCR
- COREP NSFR
- AE
- FP
- COREP LE

2023

- COREP OF
- COREP ALM
- FINREP9
- IF CLASS2
- COREP LCR DA
- RESOL
- PSD FRP
- COREP NSFR
- AE
- FP
- REM BM
- REM HE
- COVID19
- COREP LR
- MREL TLAC
- COREP FRTB
- IF CLASS3
- COREP LE
- SBP CR
- IF GROUPTEST
- NOTIF IMPracticability
- SBP RM
- MREL DECISIONS
- SBP IFRS9
- REM GAP
- IF TM
- GSII
- SBPIMV
- REM HR Country
- REM HR Institution
DPM 1.0 to DPM 2.0 transition

Now
- Complete DPM Studio MVP
- Acceptance testing

Early 2024
- Run pilot dev of DPM 2.0 framework
- Complete DPM Quality Review
- Continue DPM Studio development

Mid 2024
- Start publishing DPM 2.0
- Parallel publication of DPM 1.0
- Reporting platforms adaptation

End 2025
- Discontinue DPM 1.0 publication
- Discontinue XBRL-XML reporting
The Pillar 3 use case

- Direct reporting from Banks
- Dissemination on EBA data hub
- DPM 2.0 reporting framework
- XBRL-Csv reporting format
Integrated Reporting by the Banking Sector

Following the publication of the **EBA’s feasibility study**, the *Informal Coordination Group on Integrated Reporting by the Banking Sector (ICG IRB)* – with senior representatives from EBA, ECB, SRB, and EC – was created in 2021.

### Purpose
- Facilitate collaboration between EU authorities on issues related to integrated reporting by the banking sector
- Reduce the reporting burden, improve reporting efficiency and data use, and enhance the quality of reported information

### Objectives
- Promote effective exchange of views among EU authorities
- Enhance cooperation and governance
- Address framework integration challenges, and granularity of reporting data

### Actions
- **Identify critical issues for common data dictionary and reporting model**
- Share best practices for data exchange and reporting efficiency
- Exchange information on reporting processes and technology
- Explore governance solutions hoc requests

### Deliverables
- Coordinate recommendations for reporting efficiency
- Propose common governance approaches
  - **Plan for a common data dictionary and reporting model**
- Prepare agreements for enhanced data sharing
- Create a framework for handling new data and ad hoc requests
The creation of a common data dictionary across different sectors or frameworks requires integration at both semantic and syntactic levels.

**Semantic Integration**
- Focuses on meaning and terminology
- Aligns definitions and semantics
- Ensures consistent understanding of data elements
- Supports data interpretation and universal applicability
- Facilitates interoperability based on shared meaning

**Syntactic Integration**
- Focuses on data format and structure
- Aligns data elements' structure and syntax
- Ensures compatibility in data representation
- Supports data exchange and processing
- Enables technical interoperability based on compatible formats

The ICG IRB has set up two Expert Groups to address the problematic of semantic and syntactic integration.
Objectives:

• Assess the ability of the DPM Refit metamodel for modelling and hosting the IReF implementation model as well as its underlying logical data model

• Identify and describe any additional features that the DPM Refit would need for covering the IReF business cases

Conclusions:

• DPM Refit metamodel showed a very good coverage of the IReF requirements and could serve for hosting its models

• Some workarounds and small improvements were easily implemented; no showstoppers

• For moving forward with the adoption of the DPM Refit for metadata integration across different authorities, it's vital to put in place an effective governance structure

The Expert Group then moved on to the DPM standard governance aspect and has generated a report suggesting a governance framework and procedure. This proposal has been submitted to the ICG for approval.
### DPM 1.0 mapping to XBRL-XML / XBRL-CSV

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<th>DataPointID</th>
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<th>Domain</th>
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<td>BAS</td>
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<td>CPS</td>
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<td>Counterparty sector</td>
<td>Counterparties other than central banks</td>
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<tr>
<td></td>
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<td></td>
<td></td>
<td>PC</td>
<td>HEA</td>
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<td>Time of encumbrance</td>
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<td>CCA</td>
<td>x1</td>
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<td>Currency conversion approach</td>
<td>Expressed in currency of denomination (not converted to reporting currency)</td>
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<td>CUS</td>
<td>x999</td>
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<td>Currency with significant liabilities</td>
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**XBRL-XML**

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**XBRL-CSV**

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Thank you!