



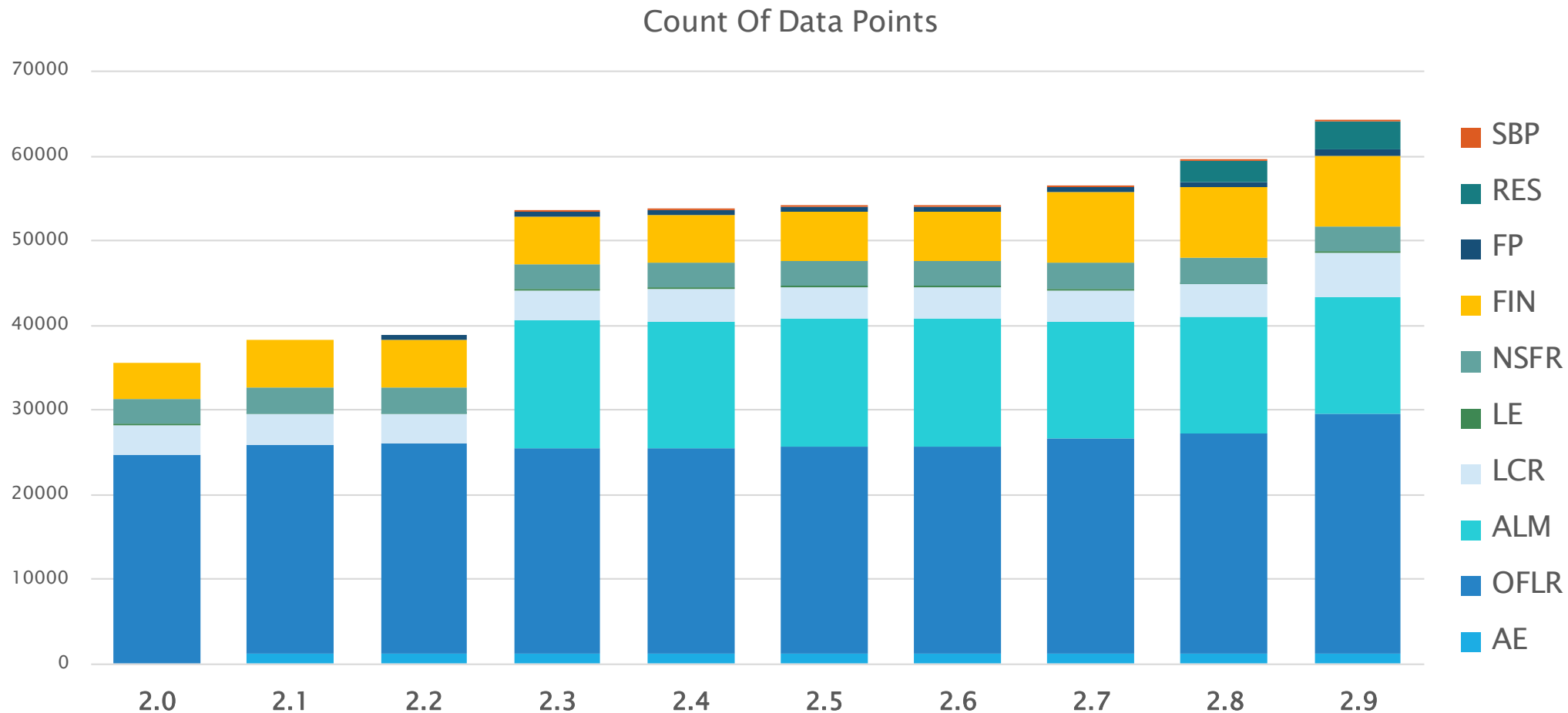
EVOLUTION OF THE EBA REPORTING

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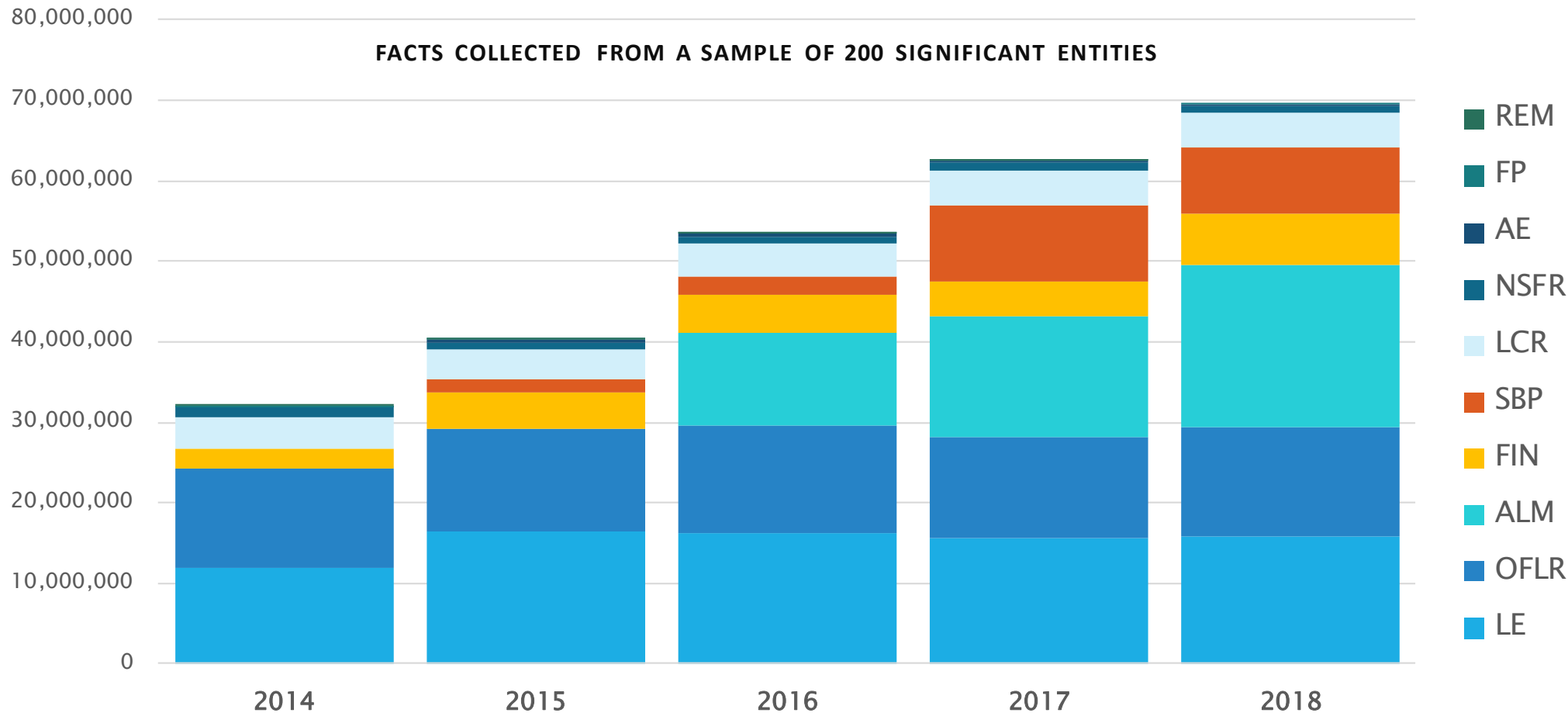
OUTLINE

- 1 EBA reporting 2014–2019
- 2 Evolution of the EBA data dictionary
- 3 Evolution of the EBA data exchange format

EVOLUTION OF THE EBA REPORTING FRAMEWORK



EVOLUTION OF THE EBA DATA COLLECTION



LARGE REPORT INSTANCES

Count Of Facts

MODULE	MIN	AVG	MAX
COREP LE	5	19,879	629,905
COREP OF	186	17,064	434,060
COREP ALM	2	7,777	53,405
RES			4,000,000 ?!



OUTLINE

1 EBA reporting framework 2014–2019

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3 Evolution of the EBA data exchange format

EVOLUTION OF THE EBA DATA POINT MODEL (I)

SITUATION

- ❖ The DPM database was first created in 2012 to support the development of the EBA reporting framework 2.0
- ❖ The DPM database was first published by end 2013, as part of the ITS 2.0 technical package
- ❖ Over the past 6 years, the DPM database has been accumulating all the successive versions of the DPM, maintaining the full history and tracking changes of all templates' structure, data points' categorisation, validation rules, and taxonomies, from version 2.0 to 2.9
- ❖ The DPM database structure has not had any significant change since its first publication
- ❖ The DPM database is being used as a main component of the EBA reporting infrastructure, which is currently being updated under the EUCLID project
- ❖ The DPM database is also at the core of the EBA solution for data analysis of regulatory data

EVOLUTION OF THE EBA DATA POINT MODEL (II)

COMPLICATION

- ❖ With the evolution of reporting requirements, and with the extensive use of the DPM for data integration and data exploration, we have identified the need to enhance the meta model in particular aspects, such as:
 - Modelling of Open tables (relationships, normalisation)
 - Versioning of Domains, Dimensions, and Hierarchies
 - Snowflaked dimensions, where members are defined as composite combinations of other members of different Domains (e.g. Benchmarking portfolios)
 - Redefining the Metric concept and role
 - Defining relationships between data points
 - Modelling of value Restrictions (allowed values for open axes, qualitative “metrics”)
 - Modelling and versioning of Validation rules, and Calculations (required for integrating Disclosure and Reporting requirements)

EVOLUTION OF THE EBA DATA POINT MODEL (III)

RESOLUTION

- ❖ The EBA will undertake a technical revision of the DPM meta model, with the objective of solving the identified shortcomings, and improve the database structure
- Changes to the database should be carefully controlled and documented, in order to limit the impact on solutions that depend on the DPM, and to avoid the disruption of existing processes
- A new EBA project is planned for redesigning and implementing new processes and tools to support the development of the DPM, Validation rules, and Taxonomies, with the objective of further improving the production cycle, and to remove the dependency on key-individuals
- New tools will also be made available on the EBA website, in order to facilitate the access of external stakeholders to the EBA data dictionary, to explore or download the metadata content
- The EBA will continue to provide support and training to CAs on the concepts and practical applications of the DPM



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EVOLUTION OF THE EBA TAXONOMIES (I)

SITUATION

- ❖ The EBA data exchange format (for regulatory reporting) is specified by XBRL taxonomies whose architecture was agreed on 2013 also, and has since remained fundamentally unchanged
- ❖ The data exchange format is using the hyper-dimensional model of the DPM as the means to categorise the reported data point values (facts)
- ❖ The resulting report files (XBRL instances) are extremely large in comparison to the lean data structures that typically hold the same data in the databases of the senders and the recipients of regulatory data
- ❖ The time and computation resources consumed in shredding XBRL files, validating, and integrating data is deemed excessive
- ❖ The data exchange between Institutions and Authorities is typically a pure A2A process, with no human intervention (users are not in contact with XBRL instances)

EVOLUTION OF THE EBA TAXONOMIES (II)

COMPLICATION

- ❖ The trend of regulatory reporting goes on the direction of more granular data
- ❖ Resolution reporting is already a challenge for the currently implemented systems
- ❖ Future EBA data collections (e.g. Payments reporting, AML reporting) may involve larger volumes of data
- ❖ The new EBA reporting infrastructure, which is being designed now , must be able to address the foreseeable needs of the EBA

EVOLUTION OF THE EBA TAXONOMIES (III)

RESOLUTION

- ❖ The EBA will analyse, and discuss with other stakeholders, how the current specifications could evolve towards a simpler, more efficient, data exchange format
- Aspects to take into consideration:
 - The model for data definition and the model for data exchange serve two different purposes, and there is no reason why they should be the same
 - A direct mapping between the two models is required, but the business semantics of the DPM does not have to be carried to the report instances
 - An alteration of the reporting format should be consistent with the XBRL standards, in order to protect the investments in solutions and tools, and to minimise the impacts of change.



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