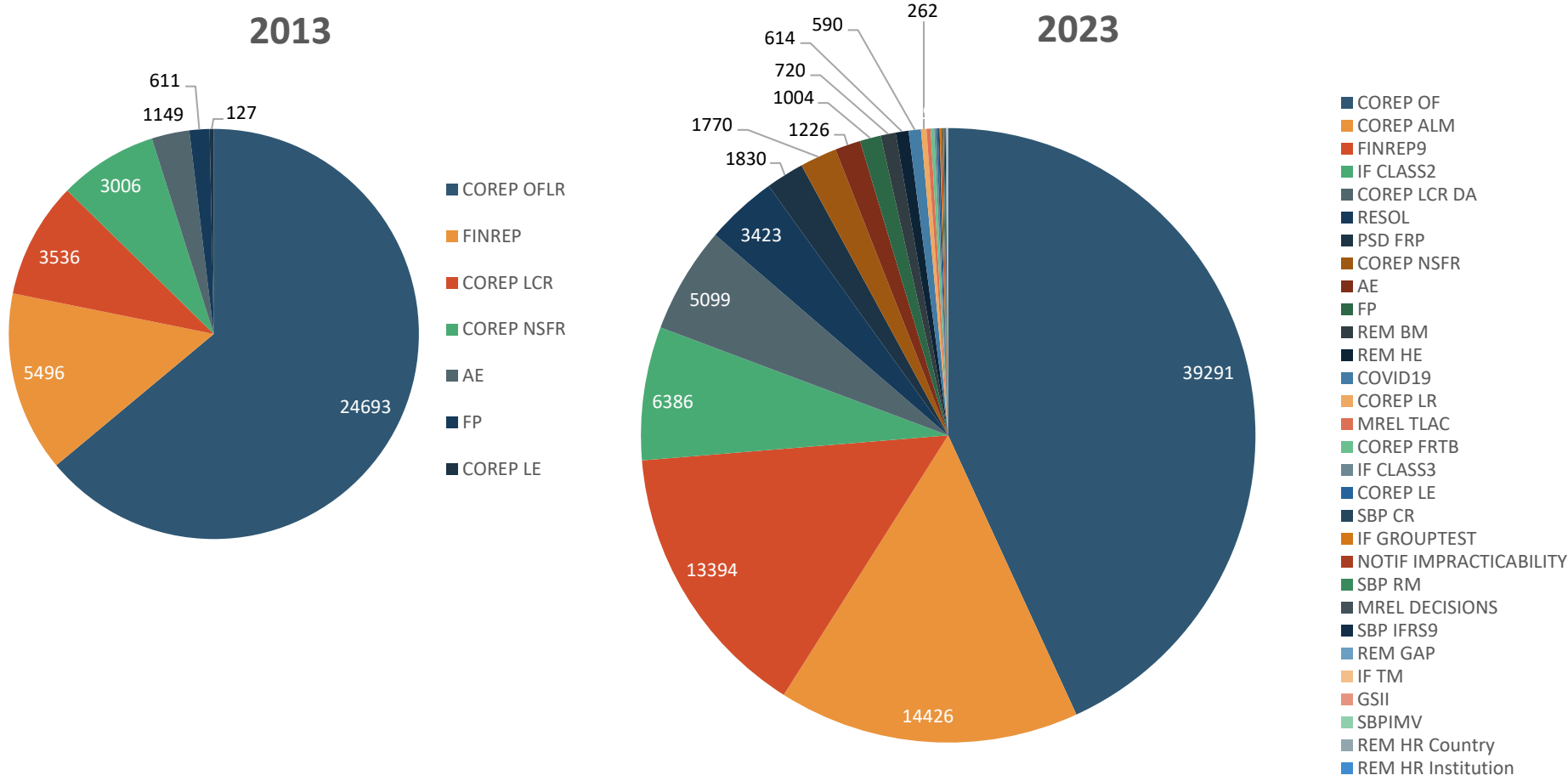




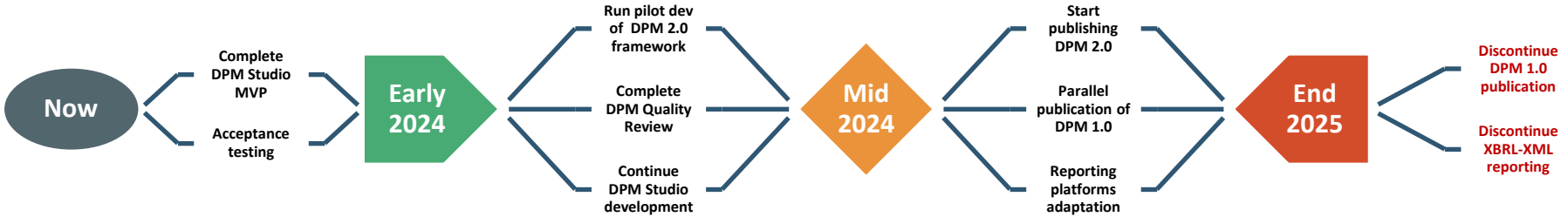
DPM on the banking sector

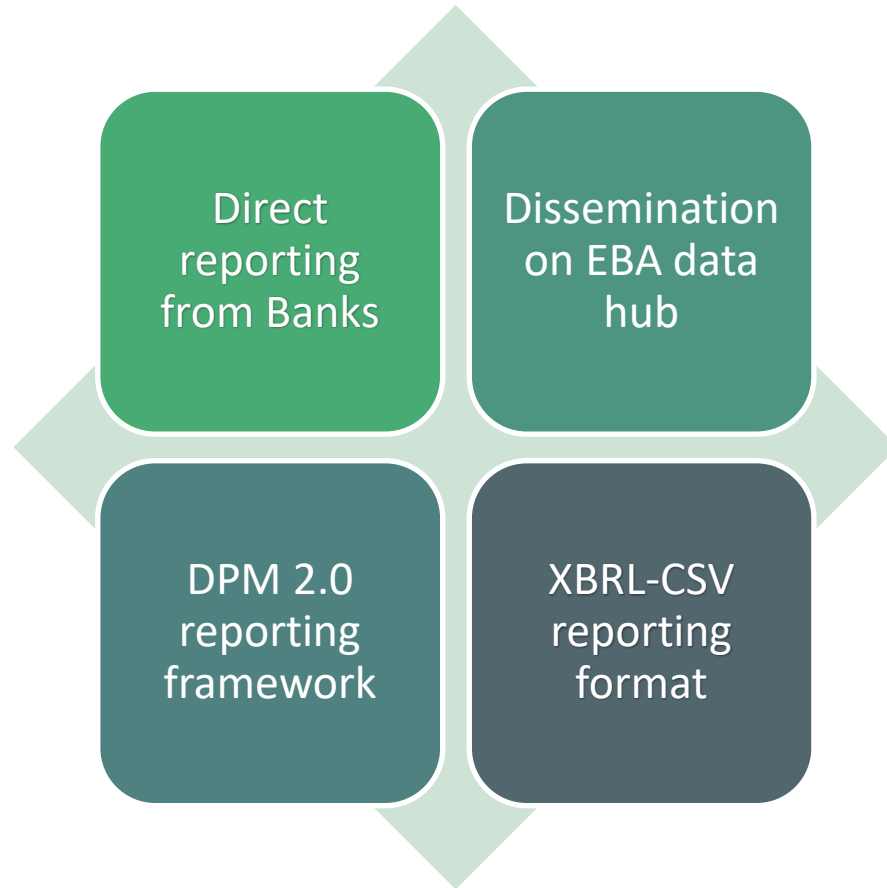
Workshop on DPM Standard 2.0 | 10 October 2023

Expansion of the EBA data dictionary



DPM 1.0 to DPM 2.0 transition





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.

<h2>Purpose</h2> <ul style="list-style-type: none">• 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	<h2>Objectives</h2> <ul style="list-style-type: none">• Promote effective exchange of views among EU authorities• Enhance cooperation and governance• Address framework integration challenges, and granularity of reporting data
<h2>Actions</h2> <ul style="list-style-type: none">• 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 for ad hoc requests	<h2>Deliverables</h2> <ul style="list-style-type: none">• 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 meta model 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

Cell	DataPointID	Metric	MetricLabel	Domain	Dimension	Member	DomainLabel	DimensionLabel	MemberLabel
{C 80.00.w, r0260, c0130, s999}	458609	mi811	Stable funding weighted amount	BA	BAS	x27	Base items	Base	Required stable funding
				CT	CPS	x9	Counterparty	Counterparty sector	Counterparties other than central banks
				PC	HEA	x447	Percentages	LCR haircut eligibility	15%
				LQ	LIQ	x107	Liquidity	General liquidity requirements	Level 2A
				TI	EUT	x212	Time interval	Time of encumbrance	< 6 months or unencumbered
				CA	CCA	x1	Currency conversion approach	Currency conversion approach	Expressed in currency of denomination (not converted to reporting currency)
				CU	CUS	x999	Currency	Currency with significant liabilities	<Key value>

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XBRL-XML

XBRL-CSV

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Thank you!