Bank & Insurance Working Group

XBRL Europe
2019/07/16
Calendar - EBA
Calendar – SRB

* Dependency on the EBA 2.9 publication
** Banks are expected to reflect both the EBA 2.9 XBRL taxonomy (available on the EBA website) and the SRB taxonomy extension (published on the SRB website) when building their XBRL reporting systems for 2020.
*** Q&A organised by SRB will be limited to questions on SRB-originated reports. Questions on other CIR reporting requirements should be raised with the EBA.
****CIR – Commission Implementing Regulation 2018/1624
Value track change

- How to generate enumeration changes from EBA Acess Database

  EIOPA will also provide an Acess Database with 2.4 taxonomy

- Get Access DPM from [EBA website](#)

3. DPM v2.9

  a. DPM database (Updated 29 May 2019) [ZIP, 70525KB]
  b. DPM dictionary (Updated 28 May 2019) [XLS, 812KB]
  c. DPM table layout and data point categorisation (Updated 28 May 2019) [ZIP, 8659KB]
  d. Changes compared to previous version (Updated 28 May 2019) [ZIP, 4217KB]
Value track change

• Get localization of enumerations in reports
Value track change

- Get localization of enumerations in reports: SQL

```sql
SELECT qDPM_CurrentTaxonomies_1.taxonomycode,
       qDPM_CurrentTaxonomies_1.version,
       module.modulecode,
       member.memberbrcode,
       mvcellocation.tableversioncode,
       mvcellocation.rowcode,
       mvcellocation.columncode,
       mvcellocation.sheetcode
FROM (qDPM_currenttaxonomies AS qDPM_CurrentTaxonomies_1
       INNER JOIN [module]
         ON qDPM_CurrentTaxonomies_1.taxonomyid = module.taxonomyid)
       INNER JOIN (member
                        INNER JOIN metric
                           ON member.memberid = metric.metricid)
                        INNER JOIN (moduleetableversion
                                       INNER JOIN (mvcellocation
                                                      INNER JOIN qDPM_currenttaxonomies
                                                                     ON mvcellocation.taxonomyid =
                                                                           qDPM_currenttaxonomies.taxonomyid)
                                       INNER JOIN datapointversion
                                          ON moduleetableversion.datapointvid =
                                              datapointversion.datapointvid)
                      ON moduleetableversion.tablevid = mvcellocation.tablevid)
       ON metric.metricid = datapointversion.metricid)
   ON module.moduleid = moduleetableversion.moduleid
WHERE (((metric.datatypeid) - 6));
```
Value track change

- Get localization of enumerations in reports: Results

<table>
<thead>
<tr>
<th>Taxonomy</th>
<th>Version</th>
<th>ModuleCode</th>
<th>MemberXbrlCon</th>
<th>TableVersion</th>
<th>RowCode</th>
<th>ColumnCode</th>
<th>SheetCode</th>
</tr>
</thead>
<tbody>
<tr>
<td>AE 2.8</td>
<td>1.0.5</td>
<td>AE_Con</td>
<td>eba_AT:e1328</td>
<td>F 35.00.c</td>
<td>010</td>
<td>012</td>
<td>999</td>
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<td>AE_Con</td>
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<tr>
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<td>2.4.0</td>
<td>COREP_ALM_Ind</td>
<td>eba_AT:e350</td>
<td>C 71.00.w</td>
<td>090</td>
<td>070</td>
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Value track change

• Compare enumeration values between two versions N and N-1
  • Get DPM access from version N-1
  • Create a table listing enumeration definitions (see next page)
  • Export this table as Enumerations_N-1.xml

• Get DPM access from version N
  • Import table Enumerations_N-1.xml
  • Create table Enumerations_N.xml (see next page)
Value track change

• Compare enumeration values between two versions N and N-1
  • Table showing enumeration definitions:

```sql
SELECT Member_1.membercode AS EnumerationCode,
      member.membercode AS MemberCode,
      hierarchy.hierarchycode AS SubDomainCode
INTO enumerations28
FROM member AS Member_1
INNER JOIN (hierarchy
      INNER JOIN (member
        INNER JOIN (hierarchy
          INNER JOIN metric
          ON hierarchy.hierarchyid =
              metric.codesubdomainid)
          ON member.memberid =
              hierarchynode.memberid)
          ON hierarchyhierarchyid = hierarchynode.hierarchyid)
      ON Member_1.memberid = metric.metricid
WHERE ( metric.datatypeid - 6 )
      AND ( Member_1.domainid - 100 )
```
Value track change

- Compare enumeration values between two versions N and N-1
- From previous working table, find new enumerations

```sql
SELECT * FROM enumerations29
LEFT OUTER JOIN (SELECT subdomaincode FROM enumerations28
GROUP BY subdomaincode) AS SubDomainCode28
ON enumerations29.subdomaincode = SubDomainCode28.subdomaincode
WHERE ((( SubDomainCode28.subdomaincode ) IS NULL ));
```
iRef – Proof of Concept

• Documentation
  • BIRD (Bank Integrated Reporting Dictionary)
    https://banks-integrated-reporting-dictionary.eu
  • Anacredit (Analytical Credit Datasets)
  • SHS (Securities Holdings Statistics)