

# XBRL DATA COLLECTION AT THE SRB

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25th XBRL Europe

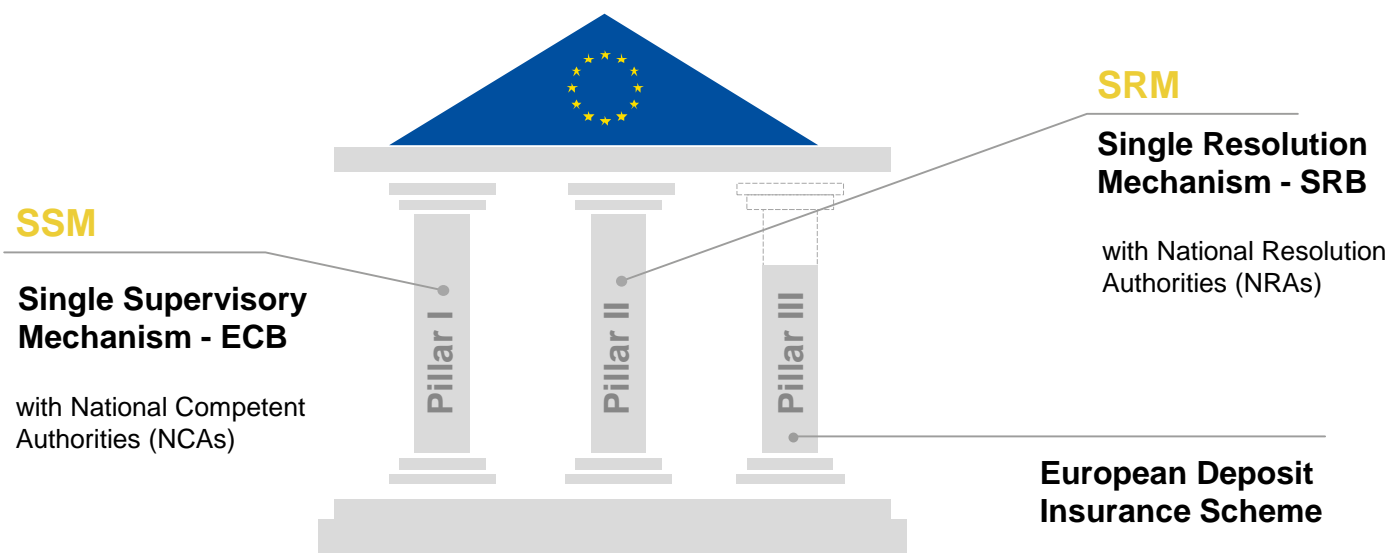
16 June 2020

Presenter: **Jean-Philippe BOHY**



# THE SRB IS THE SECOND PILLAR OF THE BANKING UNION

## BANKING UNION



# THE MISSION AND THE ROLE OF THE SRB

## MISSION

The mission of the SRB is to ensure an orderly resolution of failing banks with minimum impact on the real economy and the public finances of the participating Member States of the Banking Union.

## ROLE

The role of the SRB is proactive: rather than waiting for resolution cases to manage, the SRB focuses on resolution planning and enhancing resolvability, to avoid the potential negative impacts of a bank failure on the economy and financial stability



There is a need for **structured data**

- to calculate MREL targets
- to calculate the contribution to the Single Resolution Fund
- to build the resolution plans

## RESOLUTION TAXONOMY EBA EXTENSION (1/2)

*Collaboration between the EBA and the SRB  
to have one Resolution Reporting Framework*

### SRB RES010103

Publication of  
the SRB  
taxonomy for  
**Liability Data  
Template  
2017 cycle**  
(Excel and  
XBRL allowed)

### SRB RES020001

Publication of  
the SRB  
taxonomy for  
**Liability Data  
Template  
2018 cycle**  
(Excel and  
XBRL allowed)

### SRB RES030002

Publication of the  
SRB **extension** on  
top of **EBA2.8** for  
**Liability Data Report  
for 2019 cycle**  
XBRL only

### SRB RES040003

Publication of the  
SRB **extension** on top  
of **EBA 2.9** for  
**Resolution Reporting  
for 2020 cycle** (LDR,  
CFR, FMIR, CIR on  
resolution)  
XBRL only

### SRB RES050x0x

Publication of the  
SRB **extension** on  
top of **EBA 2.10** for  
**Resolution Reporting  
for 2021 cycle** (LDR,  
CFR, FMIR, CIR on  
resolution)  
XBRL only

2016

Sep  
2017

May  
2018

30 Sep  
2018

Aug  
2019

30 Sep  
2019

July  
2020

30 Sep  
2020

Publication of  
the **EBA 2.8**  
Reporting  
Framework  
(including the  
**first EBA  
reporting on  
resolution**)

Publication of  
the **EBA 2.9**  
Reporting  
Framework

Publication of  
the **EBA 2.10**  
Reporting  
Framework

# RESOLUTION TAXONOMY EBA EXTENSION (2/2)

**SRB RES010103**

Entry points:  
ldt\_con  
ldt-ind-oth  
ldt-ind-poe  
ldt-res

**SRB RES020001**

Entry points:  
ldt\_con  
ldt-ind-oth  
ldt-ind-poe  
ldt-res

**SRB RES030002**

Entry points:  
ldt\_con  
ldt-ind-oth  
ldt-ind-poe  
ldt-res

**SRB RES040003**

Entry points:  
cfr-con  
cfr-con-poe  
cfr-ind  
cfr-res  
cir-con  
cir-ind  
fmi-con  
ldt\_con  
ldt-ind-oth  
ldt-ind-poe  
ldt-res

**SRB RES050x0x**

Entry points:  
cfr-con  
cfr-con-poe  
cfr-ind  
cfr-res  
cir-con  
cir-ind  
fmi-con  
ldt\_con  
ldt-ind-oth  
ldt-ind-poe  
ldt-res

2016

Sep  
2017

May  
2018

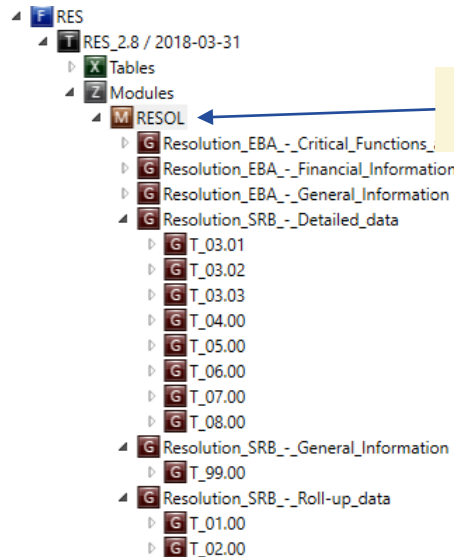
Sep  
2018

Aug  
2019

Sep  
2019

Aug  
2020

Sep  
2020



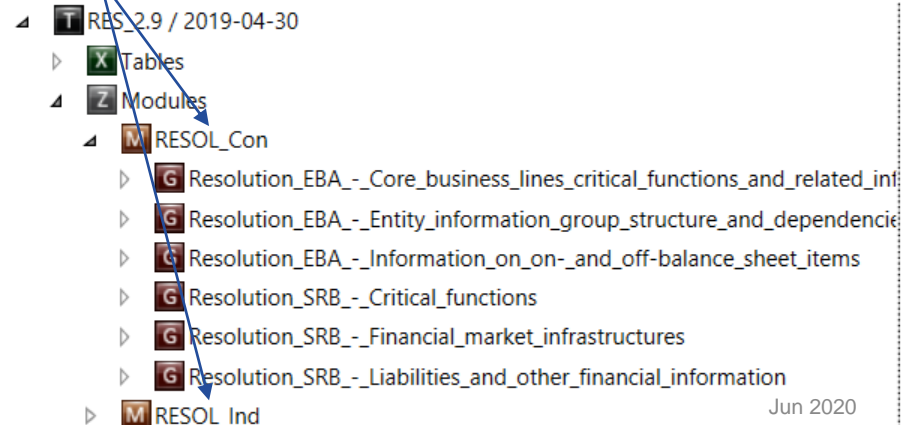
Entry point:  
RESOL

**EBA RES010100**

Entry points:  
RESOL\_CON  
RESOL\_IND

**EBA RES010101**

Entry points:  
RESOL\_CON  
RESOL\_IND



## DATA COLLECTION AT THE SRB

Data Collection	Resolution Reporting (RESREP)	Single Resolution Fund (SRF)																										
Scope	Collection of liability Data, Critical Functions, Financial Market Infrastructures, CIR* on resolution.	Collection of ex-ante contribution data, Contribution management information (IPC, AA, DCR, DGS, LOI)**																										
Format	XBRL only	Excel or XBRL																										
Taxonomy Version	<table><thead><tr><th>Cycle</th><th>Taxonomy Version</th></tr></thead><tbody><tr><td>2017</td><td>SRB RES010103</td></tr><tr><td>2018</td><td>SRB RES020001</td></tr><tr><td>2019</td><td>SRB RES030002</td></tr><tr><td>2020</td><td>SRB RES040003 &amp; EBA RES010100</td></tr><tr><td>2021</td><td>SRB RES050x0x &amp; EBA RES010101</td></tr></tbody></table>	Cycle	Taxonomy Version	2017	SRB RES010103	2018	SRB RES020001	2019	SRB RES030002	2020	SRB RES040003 & EBA RES010100	2021	SRB RES050x0x & EBA RES010101	<table><thead><tr><th>Cycle</th><th>Taxonomy Version</th></tr></thead><tbody><tr><td>2016</td><td>SRF010003</td></tr><tr><td>2017</td><td>SRF020103</td></tr><tr><td>2018</td><td>SRF030001</td></tr><tr><td>2019</td><td>SRF040003</td></tr><tr><td>2020</td><td>SRF050101 &amp; CMT010101</td></tr><tr><td>2021</td><td>SRF060x0x &amp; CMT020x0x</td></tr></tbody></table>	Cycle	Taxonomy Version	2016	SRF010003	2017	SRF020103	2018	SRF030001	2019	SRF040003	2020	SRF050101 & CMT010101	2021	SRF060x0x & CMT020x0x
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2021	SRF060x0x & CMT020x0x																											
Purpose	Resolution plan and MREL targets computation	Single Resolution Fund contributions computation																										

\* ITS on provision of information for the purpose of resolution, adopted by the European Commission in the Commission Implementing Regulation (CIR) 2018/1624 of 23 October 2018

\*\* Irrevocable Payment Commitment (IPC), Additional Assurance (AA), Data Check Replies (DCR), Deposit Guarantee Scheme (DGS), List of Institutions (LOI)

# RESOLUTION DATA SUBMITTED TO THE SRB

## FOR SIGNIFICANT INSTITUTIONS (1/2)

Resolution Templates	
Template code	Name of the template or group of templates
	<b>Liability Data Report (LDR)</b>
T 99.00	Identification of entities and other reporting details
T 01.00	Liability structure
T 02.00	Own funds - regulatory requirements
T 03.01	Intragroup liability
T 03.02	Intragroup guarantees received
T 03.03	Intragroup guarantees provided
T 04.00	Securities (including CET1, AT1 & Tier 2 instruments; excluding intragroup)
T 05.01	All deposits (excluding intra-group)
T 06.01	Other Financial liabilities (not included in other templates, excluding intragroup)
T 07.00	Derivatives
T 08.00	Secured Finance, excluding intragroup
T 09.00	Other Non-Financial liabilities (not included in other tabs, excluding intragroup)
T 12.00	Counterparty
	<b>Critical Function Report (CFR)</b>
T98.00	General information (critical functions)
T 20.01	Critical functions - Deposits
T 20.02	Critical functions - Lending
T 20.03	Critical functions - Payments, Cash, Settlement, Clearing, Custody
T 20.04	Critical functions - Capital Markets
T 20.05	Critical functions - Wholesale funding
	<b>Financial Market Infrastructures Report (FMIR)</b>
T 30.00	FMI services - Providers and users
T 31.00	FMI services - Mapping to critical functions
T 32.00	FMI services - Mapping to core business lines
T 33.00	FMI services - Key metrics

# RESOLUTION DATA SUBMITTED TO THE SRB

## FOR SIGNIFICANT INSTITUTIONS (2/2)

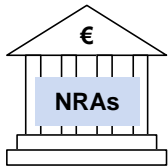
Resolution Templates		
Template code	Name of the template or group of templates	Comments
	<b>CIR on Resolution for SIs and Cross Border LSIs under SRB remit</b>	
Z 01.00	Organisational structure	
<del>Z 02.00</del>	<del>Liability Structure</del>	Included in LDR
<del>Z 03.00</del>	<del>Own funds requirements</del>	Included in LDR
<del>Z 04.00</del>	<del>Intragroup financial connectedness</del>	Included in LDR
Z 05.01	Major counterparties (Liabilities)	
<del>Z 05.02</del>	<del>Major counterparties (off-balance sheet)</del>	Included in LDR
Z 06.00	Deposit insurance	
<del>Z 07.01</del>	<del>Criticality assessment of economic functions</del>	Included in CFR
Z 07.02	Mapping of critical functions to legal entities	
Z 07.03	Mapping of core business lines to legal entities	
Z 07.04	Mapping of critical functions to core business lines	
Z 08.00	Critical services	
<del>Z 09.00</del>	<del>Users, providers and users – mapping to critical functions</del>	Included in FMIR
Z 10.01	Critical Information systems (General information)	
Z 10.02	Mapping of information systems	



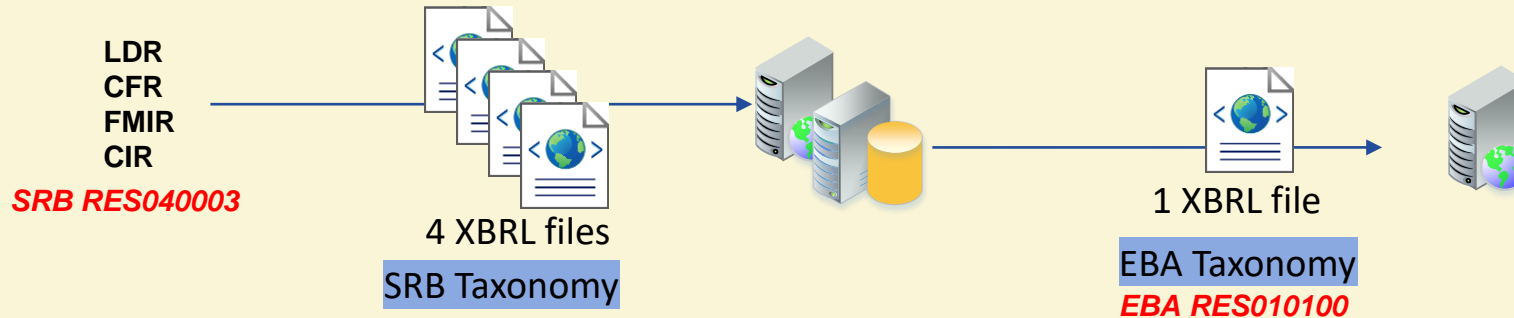
## RESOLUTION DATA SUBMITTED TO THE SRB FOR LESS SIGNIFICANT INSTITUTIONS

Resolution Templates	
Template code	Name of the template or group of templates
	<b>ENTITY INFORMATION, GROUP STRUCTURE, CONTACTS AND DEPENDENCIES</b>
Z 01.00	Organisational structure
	<b>INFORMATION ON ON- AND OFF-BALANCE SHEET ITEMS</b>
Z 02.00	Liability Structure
Z 03.00	Own funds requirements
Z 04.00	Intragroup financial connectedness
Z 05.01	Major counterparties (Liabilities)
Z 05.02	Major counterparties (off-balance sheet)
Z 06.00	Deposit insurance
	<b>CORE BUSINESS LINES, CRITICAL FUNCTIONS AND RELATED INFORMATION SYSTEMS AND FINANCIAL MARKET INFRASTRUCTURES</b>
Z 07.01	Criticality assessment of economic functions
Z 07.02	Mapping of critical functions to legal entities
Z 07.03	Mapping of core business lines to legal entities
Z 07.04	Mapping of critical functions to core business lines
Z 08.00	Critical services
Z 09.00	Users, providers and users - mapping to critical functions
Z 10.01	Critical Information systems (General information)
Z 10.02	Mapping of information systems

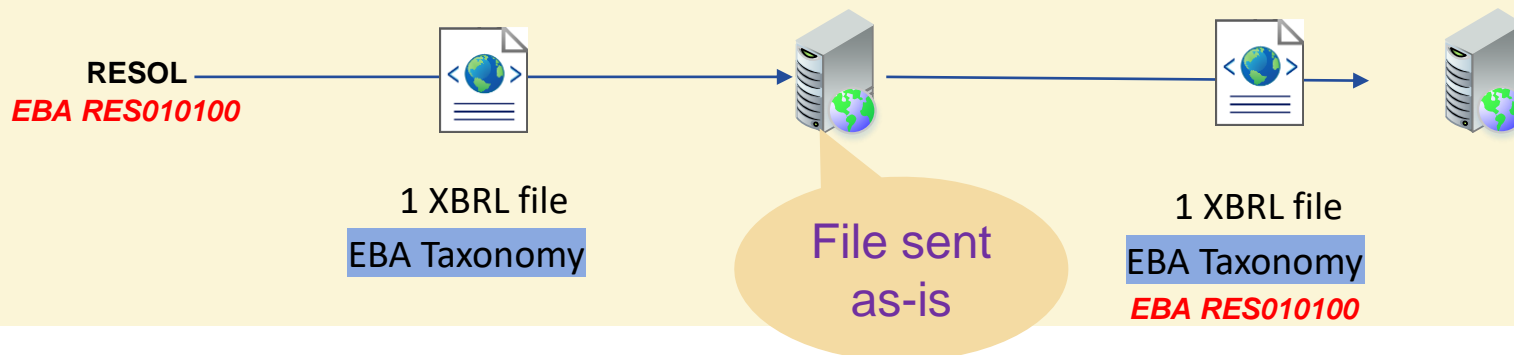
# SEQUENTIAL APPROACH FOR RESOLUTION DATA



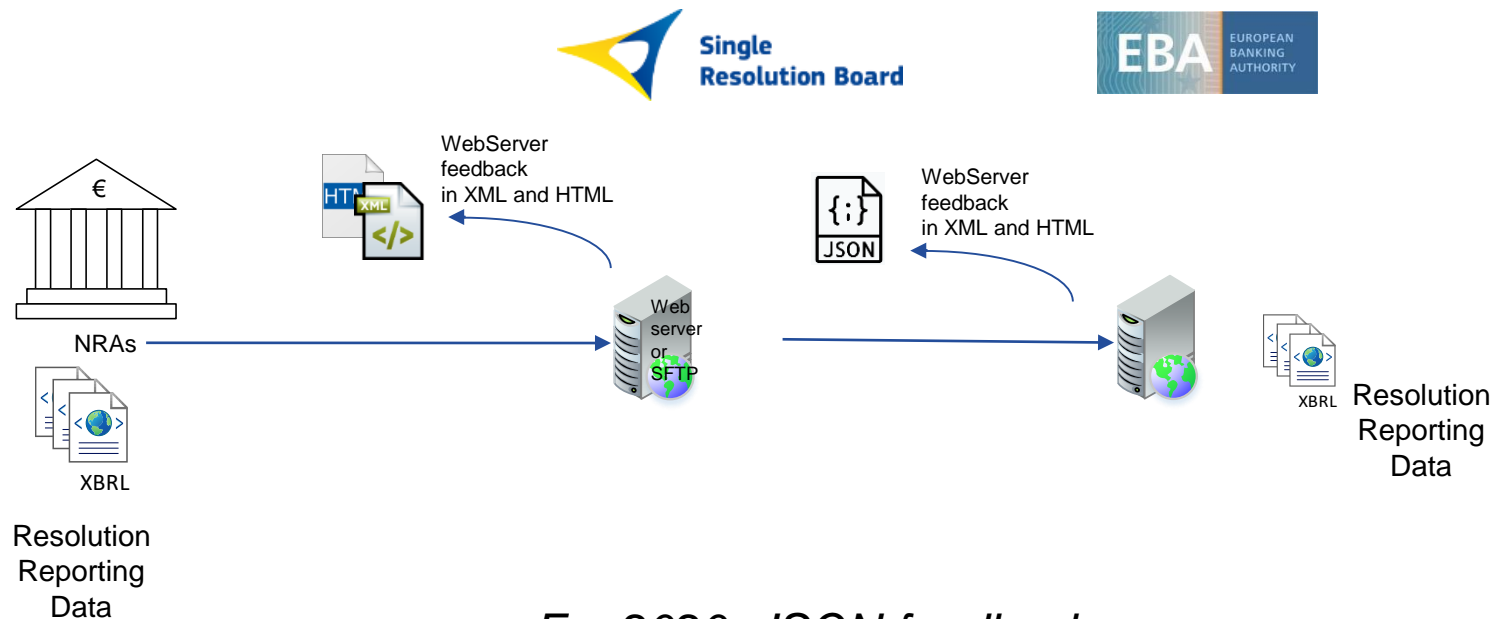
Data from Significant Institutions (SI) and X-border LSIs under the SRB's remit



Data from Less Significant Institutions (LSI)



# SUBMISSION FEEDBACK



*For 2020, JSON feedback is not integrated in the XML/HTML feedback.*

*For 2021 cycle, JSON feedback integration under analysis*

# 2021 DATA COLLECTION TIMELINES

