

Panagioti Voulgaris
Senior Economist Statistician
DG-S/SIS
ECB

Panagioti.voulgaris@ecb.europa.eu

Consolidated Banking Data, a plausible conversion use case between XBRL and SDMX

21st EuroFiling Workshop

General Information & Original Status Quo

CBD = Consolidated Banking Data

Set of banking sector aggregated statistical information

Collection characteristics:

- Collection: by the ECB
- Format: SDMX (Gesmes) & via Excel Macro
- Frequency: Semi annual
- Population: The whole of the EU banking sector
- Break Down: A categorization of EU Credit Institutions in 6 categories
- Publication: by the ECB

The proposed playing field

EBA - ECB agreement to:

- Widen the scope of the information to be collected by including new data
- Modify the collection process:
 - EBA would collect the CBD for non Euro area countries
 - ECB would collect the data for Euro area countries
- Change the collection format:
 - ECB would continue collecting in SDMX
 - EBA would collect in XBRL
- Change the frequency to being quarterly with the first report (limited) due in April 2015 and the second in June 2015 (up to 2017 when requirement will be covered by data collected as part of other reporting)
- Modifying the categorization of the credit institutions to include more breakdowns
- Joint publication by ECB & EBA

Structure of the annual templates

	ITS templates	Data points per each reporting group	Current CBD
Balance sheet	F01.01, 01.02, 01.03 F04.01-04.10 F05.00 F08.01, 08.02 F09.01, 09.02	247	Majority included
Profitability and efficiency	F02.00	180	Majority included
Asset quality	F04.04 F04.09 F18.00 F19.00	268	New
Concentration	F05.00, 06.00 F08.01, 13.00 F20.01 - 20.03 C04.00, 15.00 C09.01, 09.02 C28.00, 68.00	422	New
Liquidity and funding	C51.00 C60.00, 61.00 F32.01, 32.02	285	New
Capital adequacy	C01.00, 02.00 C04.00, 07.00 C08.00, 10.00 C12.00, 13.00	260	Majority included

Structure of the quarterly templates

	ITS templates	Data points per each reporting group	Current CBD
Balance sheet	F01.01, 01.02, 01.03 F04.01-04.10 F05.00 F08.01 F09.01, 09.02	163	Majority included
Profitability and efficiency	F02.00	145	Majority included
Asset quality and concentration	F04.04 F04.09 F18.00 F19.00	113	New
Concentration	F05.00 F08.01 F20.01 - 20.03 C09.01, 09.02 C68.00	192	New
Liquidity and funding	C51.00 C60.00, 61.00 F32.01, 32.02	55	New
Capital adequacy	C01.00, 02.00 C04.00, 07.00 C08.00, 10.00 C12.00, 13.00	41	Majority included

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Reporting Population

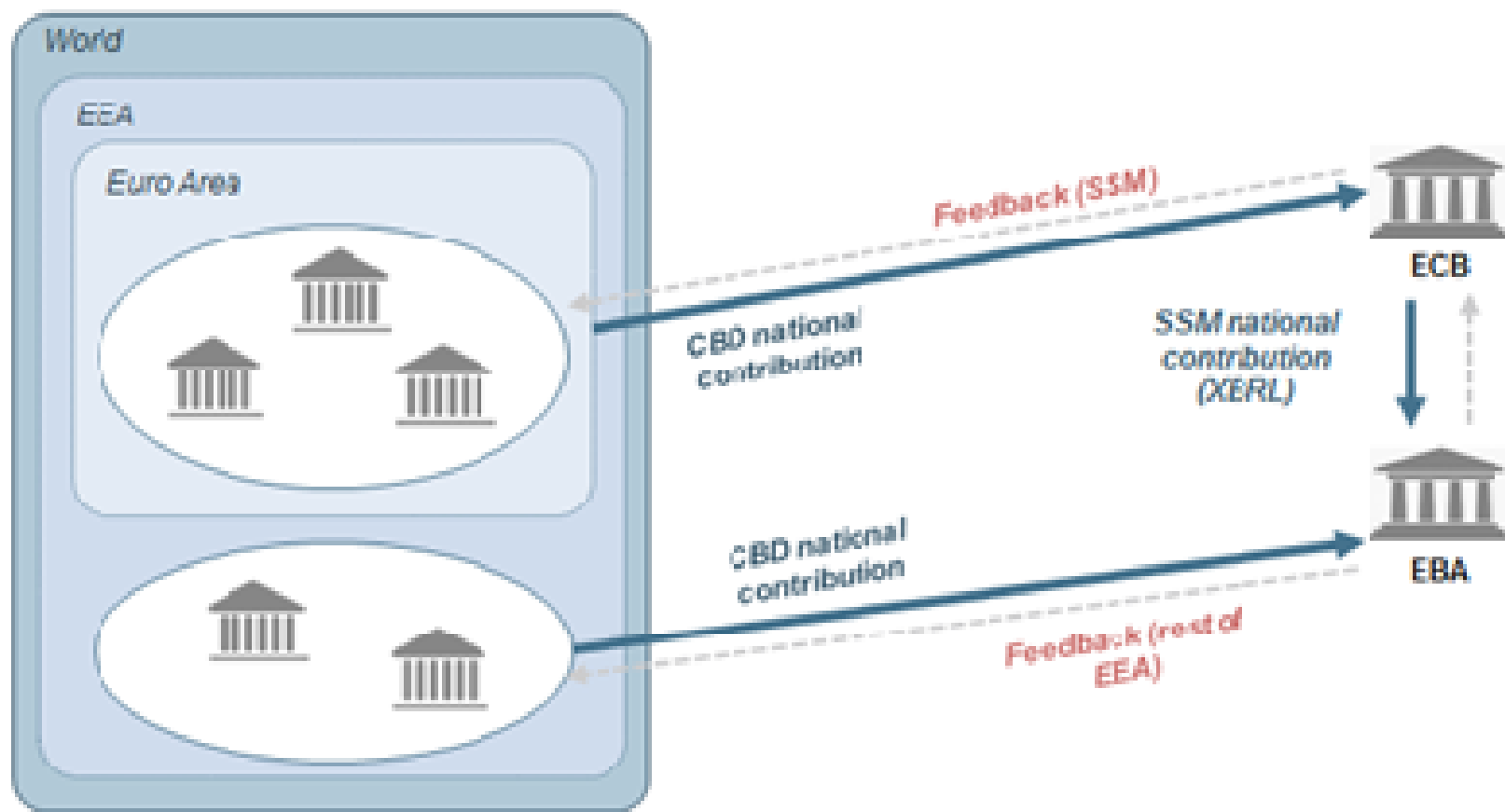
All countries	Domestic	Domestic banking groups (consolidated) and stand-alone banks	
		A. Large	
		B. Medium	
		C. Small	
	Foreign	Foreign non-EU controlled subsidiaries (sub-consolidated or stand alone)	
		Foreign EU controlled subsidiaries	(sub-consolidated or stand alone)
		Foreign non-EU controlled branches	(stand alone)
		Foreign EU controlled branches	(stand alone)
ECB Banking Supervision Categories	NEW	Foreign EA-controlled subsidiaries	(sub-consolidated or stand alone)
		Foreign EA-controlled branches	(stand alone)
		Significant Institutions	
		Less Significant Institutions	

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CBD - Sequential approach



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Proposed ECB System Description

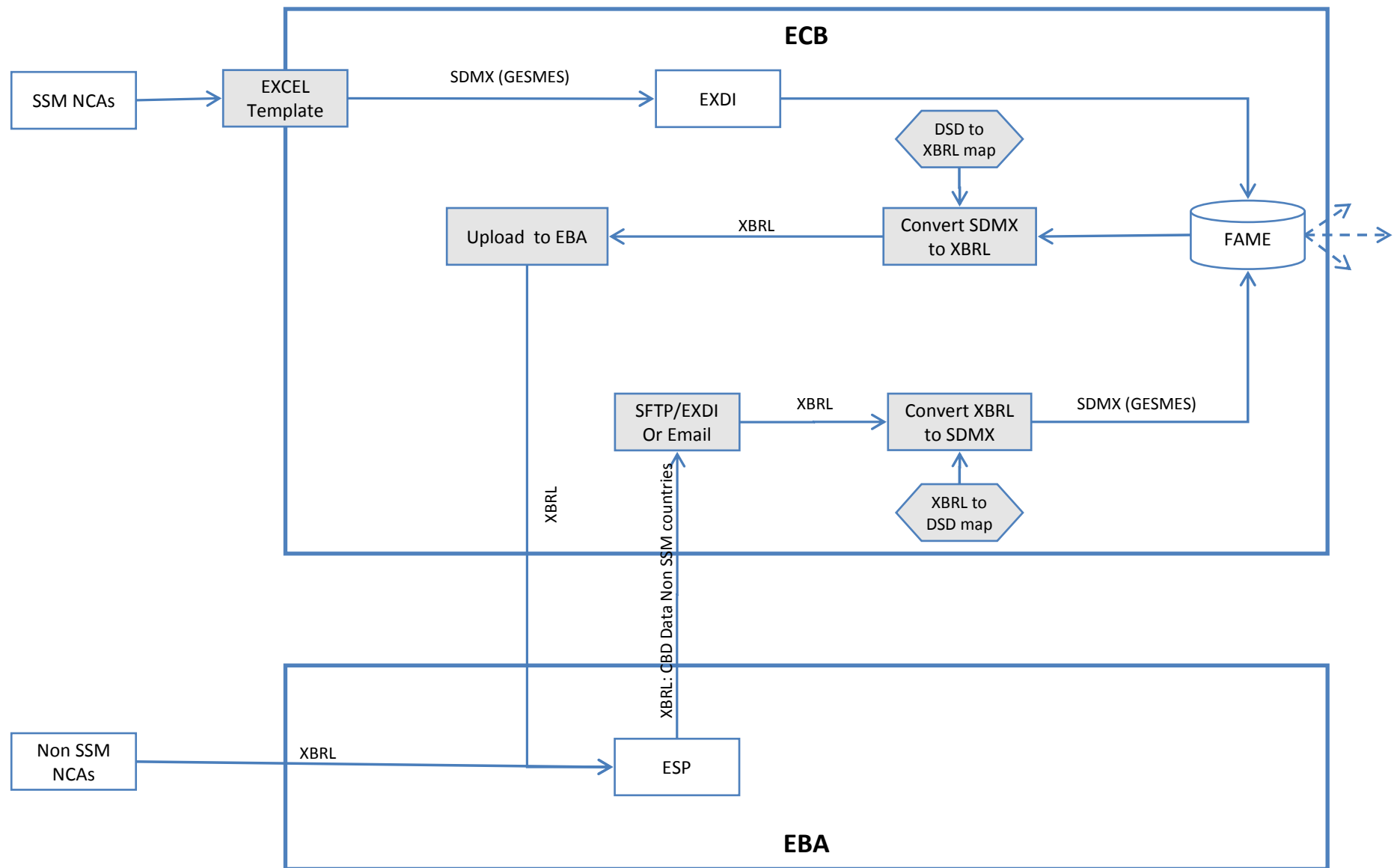
Euro area, data collection:

- Collection via SDMX Gesmes
- Definition of the DSD in FAME (exact “copy” of the EBA taxonomy)
- Reception via EXDI & storage in FAME
- Conversion from FAME (SDMX) to XBRL & transmission to EBA

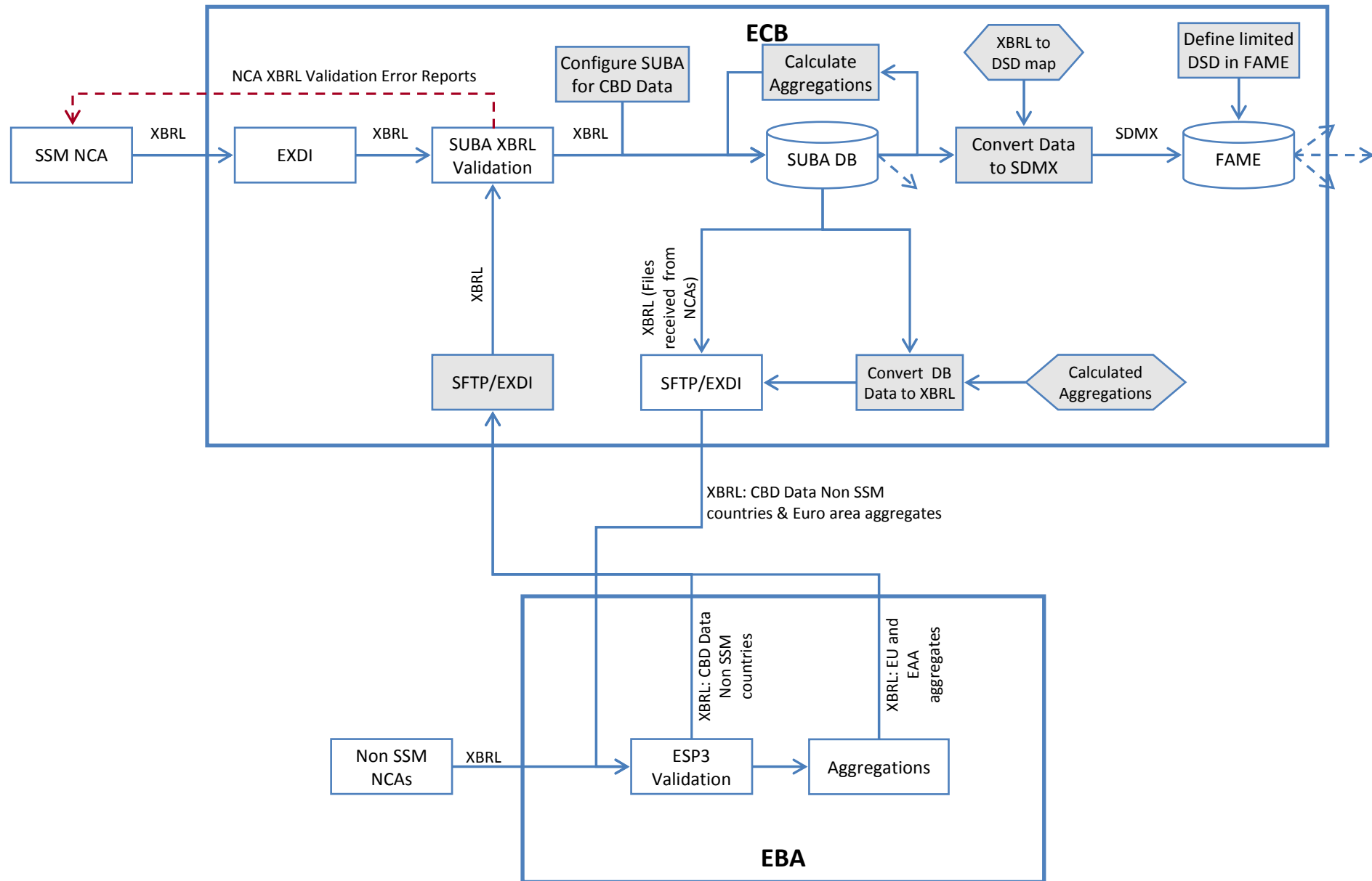
Non Euro area data collection:

- Reception from EBA in XBRL
- Using the EBA defined XBRL taxonomy
- Reception via EXDI
- Conversion from XBRL to SDMX
- Storage in FAME

Proposed ECB System Diagram



Other System Options



Implications & Final Status Quo

Implications

- Re use of existing system for ECB reception of data
- Need to convert between XBRL <-> SDMX
- Maintenance of ECB Excel template
- Recreation of the XBRL validation rules in FAME
- Different formats for SSM / Non SSM Countries
- New system after 2016

Final Status Quo

- EBA will not receive CBD data for the time being
- ECB to continue using the current system for all EU countries
- ECB to amend the DSD to include all the additional information
- ECB working on SMCube model

Thank you

– Questions?