



The Banks' Integrated Reporting Dictionary

BIRD Status Report

Dialogue meeting with the banking industry
on ESCB statistics

4 November 2020

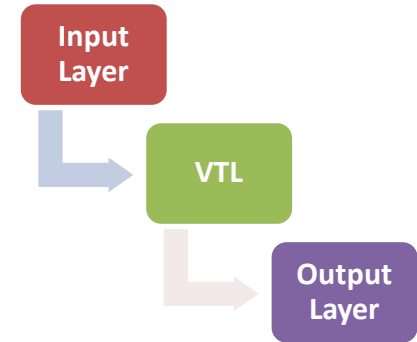
Massimo Casa – Banca d'Italia

Marc Ziegler – DZ BANK



Version 5.0 of BIRD documentation and revised Technical Guideline released in December 2019. The new version includes the full transformation chain for:

- EBA ITS on data requirements for **Resolution Planning**, implementing the Bank Recovery and Resolution Directive (BRRD) and the Single Resolution Mechanism Regulation (SRMR);
- EBA ITS on **Asset Encumbrance** data requirements under Article 100 of the Capital Requirements Regulation (CRR);
- EBA ITS on **FINREP** requirements (updated to version 2.8), implementing the Capital Requirements Directive (CRD IV) and the CRR;
- Regulation (EU) 2016/867 of the European Central Bank on the collection of granular credit and credit risk data for resident credit institutions and resident foreign branches of credit institutions (ECB Regulation on **AnaCredit**);
- Regulation (EU) No 1011/2012, as amended by Regulation (EU) 2016/1384, concerning statistics on holdings of securities (**SHSGroup**).



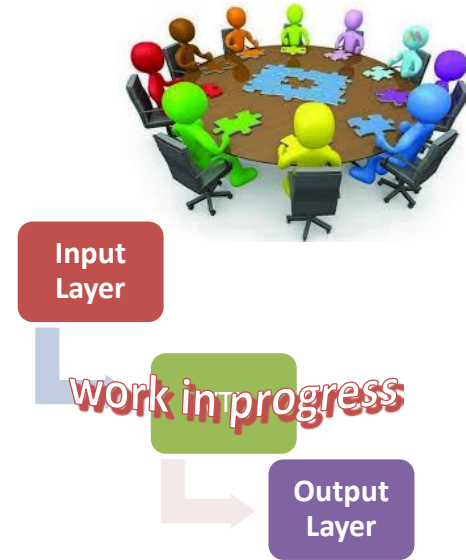
Version 5.0 of BIRD documentation also includes the Input Layer for:

- CoRep Credit Risk;
- FinRep Non Performing Loans;
- Securitisation.

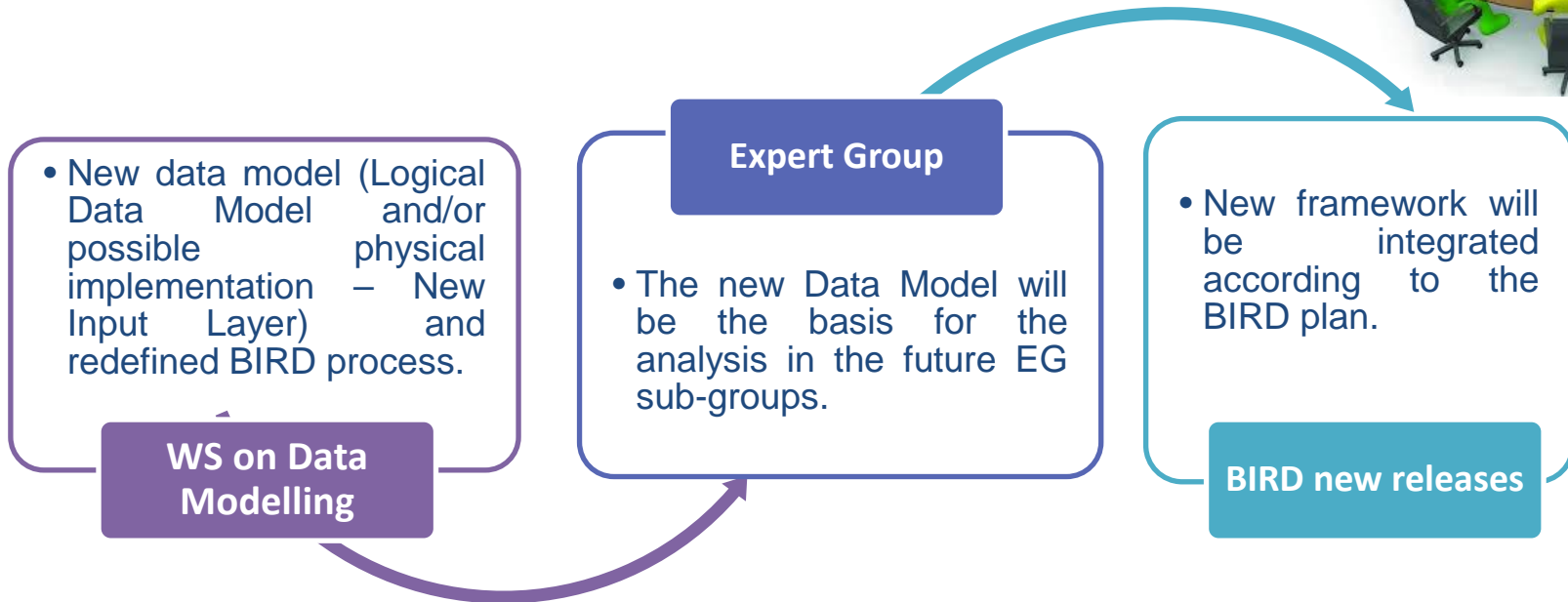
Two meetings organised in 2019Q4 for new sub-groups:

- Liquidity coverage ratio (Annex XXIV "LCR", templates C72-C76) and Additional monitoring metrics for liquidity (Annex XVIII "AMM templates", templates C67-C70), coordinated by the ECB BIRD team;
- Leverage (Annex X "Leverage", templates C40-C47), coordinated by Bank of Italy with the support of the ECB BIRD team;
- BSI/MIR statistics, coordinated by Deutsche Bundesbank with the support of the ECB BIRD team.

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Following the BIRD Steering Group decision taken in October 2019, the BIRD sub-groups are temporarily suspended in order to integrate the results of the Work Stream on Data Modelling.



BIRD Work Streams on Data Modelling and Testing:

- Currently working in parallel
- Monthly meeting of three/four days until February 2020
- WebEx video conferences from March 2020 onwards



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Testing scope

- Ensure the capability of the BIRD to produce the reporting requirements
- Invite the market to build software solutions based on BIRD



Modelling scope

- Define a Logical Data Model that would support the implementation of the BIRD
- Improve the structure of the IL and the quality of the data contained on the basis of the LDM following the best practice

BIRD Work Streams

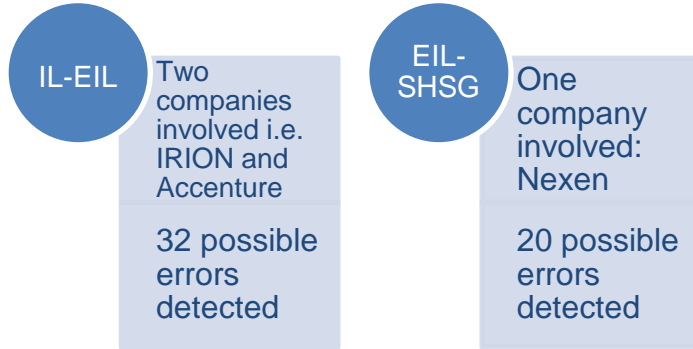


BIRD Work Stream on Testing: End-September three phases tested

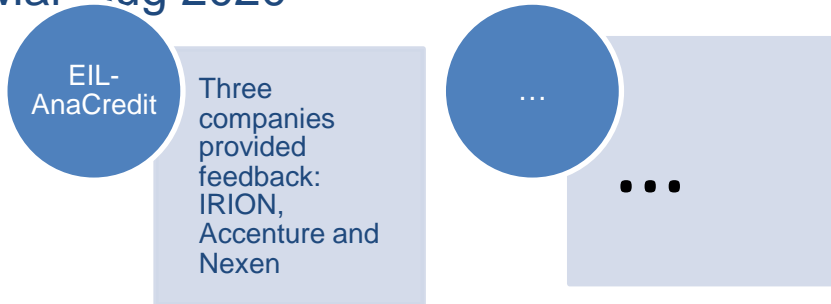


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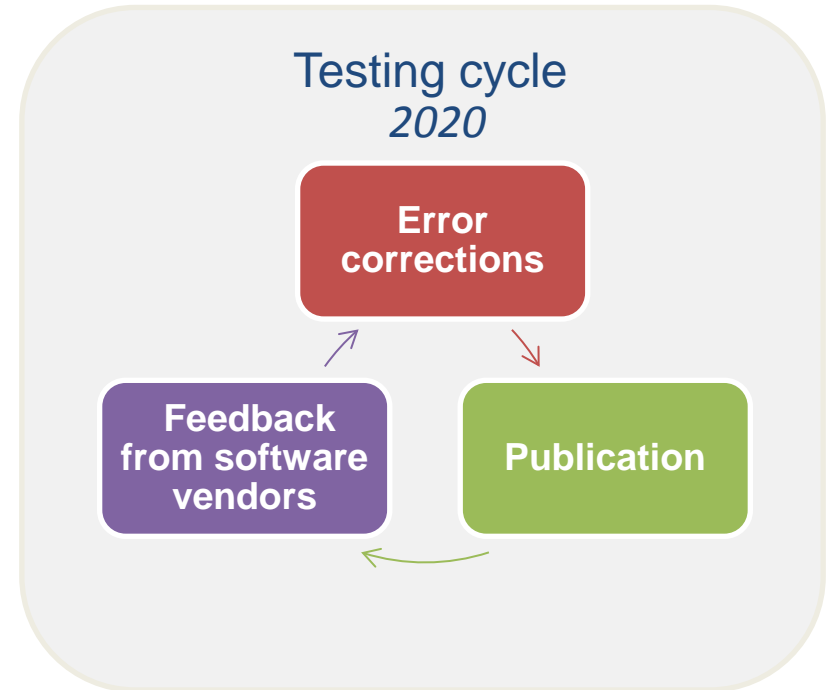
Jan-Mar 2020



Mar-Aug 2020



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The **BIRD Steering Group** will:

- engage with stakeholders to adjust the **goals of BIRD** and **improve familiarity** with the Logical Data Model (LDM), technical & non-technical benefits (by means of workshops etc.), in view of a decision on how to integrate the LDM in the BIRD conceptual processes
- enhance the current framework for **collaboration** by e.g. permanent expert groups, call for interest, promotional activities
- approve and release the updated BIRD timeline

The **WS on Data Modelling** will:

- finalise the LDM addressing the need for a strong & stable methodological foundation
- based on the decision of the Steering Group, integrate the LDM in the BIRD conceptual processes

The **WS on Testing** will:

- progress and incorporate the requirements from the LDM

BIRD is somehow linked to the:

- **IReF**: BIRD and IReF will share the same data dictionary and data modelling approach
- **EBA Feasibility study**: BIRD will play a role in line with the mandate of the study
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Thank you for your attention!

Contacts

massimo.casa@bancaditalia.it

marc.ziegler@dzbank.de