

DPM ARCHITECT : CREATION OF A DPM TAXONOMY

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The screenshot displays the DPM Architect application interface. The main window has a menu bar with 'File', 'Edit', 'Views', 'Reports', 'Tools', 'Settings', and 'Help'. The central area is mostly empty. On the right side, there is a 'Data dictionary' pane with a 'Frameworks' tab. This pane contains a list of frameworks, each with a folder icon and a name: 'eba_AE - Asset Encumbrance', 'eba_COREP - Common Reporting', 'eba_FINREP - Financial Reporting', 'eba_FINREPCOVID19 - Financial Reporting of COVID', 'eba_FP - Funding Plans', 'eba_GSII - Global systemic and important Institutions', 'eba_IF - Investment Firms', 'eba_IMPRAC - Impracticability of contractual recognition', 'eba_MREL - MREL and TLAC', 'eba_PAY - Payments', 'eba_REM - Remuneration', 'eba_RES - Resolution', 'eba_SBP - Supervisory Benchmarking Portfolios', 'srb_res - Resolution Flows', and 'srb_srf - Single Resolution Fund'. Below the list is a search bar with a 'Find' button. At the bottom right, a details pane for 'eba_AE - Asset Encumbrance' is open, showing 'Main properties' with fields for 'Code' (AE), 'Managed by' (empty dropdown), and 'Name (en)' (Asset Encumbrance). At the bottom left, a status bar shows 'Language:en' and 'Role: bde - Filter [Managed by: (none), Version: All]'. A debug console at the bottom left shows several log entries: '07/12/2022 15:07:11 DEBUG Save, Params: {C:\Users\q29965\AppData\Roaming\DPMArchitect\DataGridConfiguration.xml}', '07/12/2022 15:07:27 DEBUG Configure, Params: {AE}', '07/12/2022 15:07:50 DEBUG Configure, Params: {srf}', and '07/12/2022 15:07:52 DEBUG Configure, Params: {AE}'.

The screenshot displays the DPM ARCHITECT software interface. The main window is titled "T1" and contains a table editor. The table has columns labeled C1 and C2, and a row labeled C3. The table content is as follows:

	C1	C2	
	1	2	
C3	r1c1	r1c2	

Below the table, there is a log window showing the following messages:

```
07/12/2022 15:12:00 DEBUG Configure, Params: {5}
07/12/2022 15:12:02 DEBUG Configure, Params: {T1}
07/12/2022 15:12:02 DEBUG GetTableAxesTreeNodees, Params: {T1}
07/12/2022 15:12:02 DEBUG GetTableAxesTreeNodees, Params: {T1}
```

On the right side, there is a "Table" tab in the "Data dictionary" section. The taxonomy tree is titled "TAXONOMY: esTax - Example / 2022-12-13" and shows the following structure:

- es_tT1 - Table 1
 - X1
 - C1
 - C2
 - Y1
 - C3

At the bottom right, the "Main properties" for "es_tT1 - Table 1" are displayed:

Código de tabla	T1
Filing indicator	T1
Name (en)	Table 1

At the bottom of the interface, there is a status bar showing "Language:en" and "Role: bde - Filter [Managed by: (none), Version: All]".

The screenshot displays the DPM ARCHITECT interface with a main window titled 'C1' and two sub-windows for selecting elements and values.

Main Window (C1):

- Abstract:
- Current list: eba_CPA - Type of consent of payment eba_x102 - Payment services. Other than current acc
- Buttons: Add, Edit, Delete

Select dimensional element window:

- List of elements:
 - eba_COS - Correlation scenario
 - eba_COV - COVID19 measures
 - eba_COX - COVID19 measure status
 - eba_COY - Type of moratoria
 - eba_CPC - Counterparty sector of the collateral
 - eba_CPE - Counterparty sector of the source of encumbrance** (highlighted)
 - eba_CPI - Counterparty of IF (Trading book exposures)
 - eba_CPJ - Counterparties of assets safeguarded and administered
 - eba_CPK - Counterparties where the largest amounts of firm's own cash are deposited
 - eba_CPL - Counterparty of IF (Banking book and OBS items)
 - eba_CPS - Counterparty sector
 - eba_CPT - Counterparty
 - eba_CPW - Counterparty nature 2
 - eba_CPY - Counterparty nature
 - eba_CPZ - Size of the counterparty
 - eba_CQC - Exposures by Credit Quality steps at reporting date of the collateral
 - eba_CQL - Exposures by Credit Quality steps at inception
- Buttons: Next, Cancel

Select dimensional value window:

- Selected element: eba_CPE - Counterparty sector of the source of encumbrance
- List of values:
 - eba_x26 - Non-financial corporations and households
 - eba_x28 - Unknown counterparty
 - eba_x29 - Regional governments and local authorities, MDBs and International organisation and PSE
 - eba_x3 - Financial entities
 - eba_x30 - BIS, IMF, EC, MDBs or guaranteed by BIS, IMF, EC, MDBs
 - eba_x31 - Central Banks or guaranteed by central banks
 - eba_x32 - Central governments
 - eba_x33 - Central governments or guaranteed by central governments
 - eba_x34 - Central governments, central banks, PSEs
 - eba_x35 - Collective Investment Undertakings
 - eba_x37 - Counterparties other than retail and financial customers
 - eba_x38 - Credit Institutions sponsored by a Member State central or regional government
 - eba_x4 - Counterparties other than financial corporations
- Buttons: Back, Ok, Cancel

File Edit Views Reports Tools Settings Help

T1 x

Automatic update Refresh table Export table Settings Z axes

	C1	C2	
	1	2	
C3	r1c1	r1c2	

```

07/12/2022 15:18:14 DEBUG Configure, Params: {5}
07/12/2022 15:18:15 DEBUG GetTableAxesTreeNodees, Params: {T1}
07/12/2022 15:18:15 DEBUG GetTableAxesTreeNodees, Params: {T1}
07/12/2022 15:18:21 DEBUG Configure, Params: {Bde.Aps.Six.ModelEditor.ViewModels.TableElements.Cell}
                    
```

Language: en Role: bde - Filter [Managed by: (none), Version: All]

Data dictionary Frameworks Table

TAXONOMY: esTax - Example / 2022-12-13

- T (*) es_tT1 - Table 1
 - X (*) X1
 - C (*) C1
 - C (*) C2
 - Y (*) Y1
 - C (*) C3

Dimensional values

Metric	eba_bi825 - Entity makes use of 'de min
eba_ARQ - Applicable requirement	eba_x107 - Leverage ratio original expos
eba_CDN - Domestic or Non-domest	eba_x0 - Boolean Tool residual category
eba_CPZ - Size of the counterparty	eba_x10 - Central banks

File Edit Views Reports Tools Settings Help

T1 x

Settings Z axes

	C1	C2	
	1	2	
C3	r1c1 1 - \$a	r1c2	

Data dictionary Frameworks Table Assertions Assertion

TAXONOMY: esTax - Example / 2022-12-13

- A (*)v1 : \$a > 0
 - A Affected tables
 - A T1
 - Filters
 - V (*)\$a [0]
 - F (*)eba_ARQ - Applicable requirement = eba_x107 - Leve
 - F (*)Metric = eba_mi424 - Amounts deducted including tr
 - F (*)eba_CDN - Domestic or Non-domestic = eba_x0 - Boc
 - F (*)eba_CPZ - Size of the counterparty = eba_x10 - Centri
 - F (*)Tiempo = T
 - E \$a > 0
 - Preconditions
 - Documentation

Navigation

A Main properties
 v1 : \$a > 0

| | |
|-------------------|---|
| Code | v1 |
| Forzar evaluación | False |
| From date | (Empty) 15 |
| Mixes units | False |

```

07/12/2022 15:22:31 DEBUG ValidateExpressionExecute
07/12/2022 15:22:32 DEBUG SaveExpression
07/12/2022 15:22:32 DEBUG Configure, Params: {Bde.Aps.Six.Dpm.Model.Formulas.BooleanExpression}
07/12/2022 15:22:42 DEBUG Configure, Params: {v1}
            
```

Language: en | Role: bde - Filter [Managed by: (none), Version: All]

File Edit Views Reports Tools Settings Help

Entidad: Estado: 6221 - F_32.01 Período declarado: 06/2021 Agrupación: AgrupacionIndividual Importes en: Miles

(AE-ASS) Asset encumbrance: Encumbrance overview - Assets

F_32.01

| | Of which notor EHQLA and H | Carrying amount of unencumbered assets (060) | | | | Fair value of unencumbered | | |
|--|----------------------------|--|---|---|--------------------------------|----------------------------|---------------------------------------|---------|
| | | 060 | Of which: issued by other entities of the group (070) | Of which: central bank's eligible (080) | Of which: EHQLA and HQLA (085) | 090 | Of which: central bank eligible (100) | |
| | | | | | | | | 055 |
| Assets of the reporting institution | | r10c60 | 1.339.572 | r10c70 | r10c80 | r10c85 | | |
| Loans on demand | | r20c60 | 227.323 | r20c70 | r20c80 | r20c85 | | |
| Equity instruments | | r30c60 | | r30c70 | r30c80 | r30c85 | r30c90 | r30c100 |
| Debt securities | | r40c60 | 15.689 | r40c70 | r40c80 | r40c85 | r40c90 | r40c100 |
| Of which: covered bonds | | r50c60 | | r50c70 | r50c80 | r50c85 | r50c90 | r50c100 |
| Of which: securitisations | | r60c60 | | r60c70 | r60c80 | r60c85 | r60c90 | r60c100 |
| Of which: issued by general governments | | r70c60 | | r70c70 | r70c80 | r70c85 | r70c90 | r70c100 |
| Of which: issued by financial corporations | | r80c60 | | r80c70 | r80c80 | r80c85 | r80c90 | r80c100 |
| Of which: issued by non-financial corporations | | r90c60 | 15.689 | r90c70 | r90c80 | r90c85 | r90c90 | r90c100 |
| Loans and advances other than loans on demand | | r100c60 | 1.060.493 | r100c70 | r100c80 | r100c85 | | |
| Of which: loans collateralised with immovable prop | | r110c60 | 2.547 | r110c70 | r110c80 | r110c85 | | |
| Other assets | | r120c60 | 36.067 | r120c70 | r120c80 | r120c85 | | |

Data dictionary Frameworks

- ▾ eba_AE - Asset Encumbrance
- ▾ eba_COREP - Common Reporting
- ▾ eba_FINREP - Financial Reporting
- ▾ eba_FINREPCOVID19 - Financial Reporting of COVID19
- ▾ eba_FP - Funding Plans
- ▾ eba_GSII - Global systemic and important Institutions
- ▾ eba_JMPRACT - Impracticability of contractual recognition of bai
- ▾ eba_MREL - MREL and TLAC
- ▾ eba_REM - Remuneration
- ▾ eba_RES - Resolution
- ▾ eba_SBP - Supervisory Benchmarking Portfolios

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Thanks for your attention.

