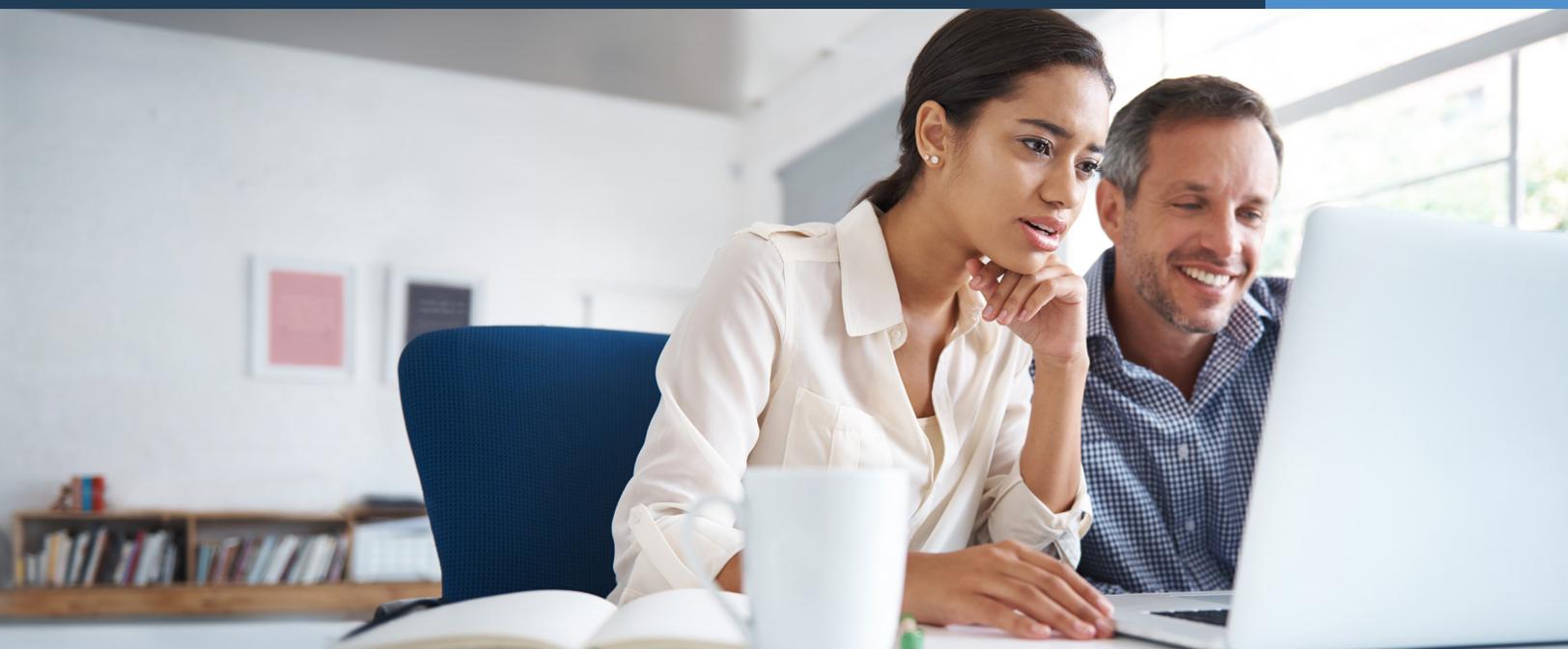# SAS® Regulatory Content for EBA Taxonomies
Streamline supervisory reporting using European Banking Authority standards

Key Benefits

- **Meet European Banking Authority (EBA) reporting requirements as well as gain business value.** The European Banking Authority (EBA) has established a set of technical standards for supervisory reporting that is required in most EU countries. While a major focus is meeting EBA supervisory reporting requirements, expediting implementation and reducing maintenance costs of those requirements also yields significant business value.

- **Accelerate reporting submissions**. SAS Regulatory Content for EBA Taxonomies helps banks accelerate the completion of their reporting submissions using the required data point model (DPM) taxonomy. This solution provides a scalable, integrated workflow that minimizes cost, optimizes time to value and offers increased transparency that directly benefits investor relations and improves shareholder value.

- **Get fast results**. Take advantage of DPM-based reporting to get fast results that enable you to meet regulatory requirements while providing transparency for enhanced reporting, shareholder value and competitive advantage.

Overview

SAS Regulatory Content for EBA Taxonomies offers a set of programming interfaces and EBA content along with report templates designed to work with SAS Risk and Finance Workbench to orchestrate calculations, generate reports and perform management overlays. Additionally, SAS provides ongoing support with updates to the taxonomy as required.

This content package can help banks meet the regulatory report generation, data validation and submission format required by the European Banking Authority. SAS Regulatory Content for EBA Taxonomies provides out-of-the-box frameworks and decision support that ensure quality workflows for reporting. It is integrated with SAS Risk and Finance Workbench to provide a full suite of financial reporting capabilities.

Do you need to quickly develop and transmit EBA reports using the required data point model (DPM) taxonomy? With SAS® Regulatory Content for EBA Taxonomies, you can:

- Take advantage of a set of out-of-the-box reporting templates to address five DPM-based reporting frameworks.
- Perform data sufficiency checks and use validation rules to generate accurate and complete reports.
- Give users the ability to view and adjust results as required within their workflows.
- Produce final report packages in XBRL as required for electronic submission.
- Spend more time on analysis and exploration to ensure transparency and enhanced reporting for internal and external stakeholders.

Capabilities

Support for reporting frameworks

SAS Regulatory Reporting for EBA Taxonomies helps banks meet the report submission cycle for the European Banking Authority's DPM reporting framework and validation rules. It supports the following five DPM-based reporting frameworks:

- COREP (Own Funds, Leverage Ratio, Large Exposures, and Liquidity reports).
- FINREP (financial reports).
- Asset Encumbrance.
- Supervisory Benchmark Portfolio.
- Funding Plans.

SAS Regulatory Reporting for EBA Taxonomies will publish regular updates to the content to match DPM taxonomy versions and minor updates when they are published by the EBA.

EBA DPM-based report generation

- Perform data sufficiency checks on input data to flag missing input data early on.
- Generate Microsoft Excel and HTML versions of the report based on the EBA data point model. Regulatory analysts can review reports in these formats as part of their workflows.
- Produce final report packages in XBRL (as required for electronic transmission to the national competent authorities and/or the EBA).
- Maintain compliance with the latest applicable EBA DPM taxonomy version.

Support for the reporting submission cycle (for a typical submitting bank)

- Run validation rules (typically, EBA-supplied validation rules) and provide reports of validation failures.
- Enable users to manually add cell-level data or override cell-level data. Provide a full audit trail for such manual overrides.
- Generate the final package (in the form of XBRL instances) for submission to the national competent authorities or the EBA.

Backward integration with SAS® risk solutions for selected Own Funds and Liquidity reports

For certain Own Funds and Liquidity reports, the calculated and aggregated data can be generated using other SAS risk solutions, including SAS Regulatory Risk Management and SAS Asset and Liability Management for banking. SAS Regulatory Reporting for EBA Taxonomies offers full backward integration with these SAS solutions.

Learn More

European Banking Authority (EBA) regulations require extensive data validation and reporting capabilities using a predefined taxonomy. With SAS Regulatory Content for EBA Taxonomies , you will be able to meet regulatory deadlines while improving both transparency and reporting for internal and external stakeholders. Find out more at sas.com/rfw.

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