

# REPORTING TO ONEGATE

Technical instructions for the reporting of  
Interest Rate Risk in the Banking Book (IRRBB\_LSI)

|                   |             |
|-------------------|-------------|
| Domain            | MBS         |
| Submission format | XML         |
| Version           | 1.0         |
| Document date     | August 2023 |

## 1. INTRODUCTION

This document describes the technical protocol for reporting the Interest Rate Risk in the Banking Book for less significant institutions (IRRBB\_LSI\_CON and IRRBB\_LSI\_IND) via the online portal “OneGate”, domain **MBS**.

*Disclaimer: all syntax excerpts in this document are for non-normative, illustrative purposes and should not be considered as valid. For valid syntax, the preparer should make use of appropriate parsers.*

## 2. ONEGATE, REPORTING PORTAL OF THE NATIONAL BANK OF BELGIUM


The National Bank of Belgium provides declarers with a totally secure Internet collection application. This application is called OneGate and allows companies to complete statistical, financial and prudential declaration forms either by introducing data directly or by uploading files.

In order to ensure the confidentiality of the data transmitted, the National Bank of Belgium proposes two access methods:

- access through CSAM (“strong secured”);
- access by means of an electronic certificate (“strong secured”).


This application, as well as the necessary documentation, is available on the site of the NBB (<https://www.nbb.be/en/onegate>). For more information with regard to certificates or the registration procedure, see the online documentation or contact:

### Nederlands

 +32 2 221 54 86

 [access.onegate@nbb.be](mailto:access.onegate@nbb.be)

### Français

 +32 2 221 49 39

 [access.onegate@nbb.be](mailto:access.onegate@nbb.be)

More in particular, specific information with regard to the IRRBB\_LSI report, can also be found here:

<https://www.nbb.be/en/statistics/onegate-declarations/documentation/domain-mbs-xml-reports>

==> Domain MBS - XML reports: BNK, BFP, ELM, IF, IRRBB, MIR, PHL, PI, SCHA... .

## 3. STRUCTURE OF THE REPORTS

Data for the report IRRBB\_LSI\_CON (IRRBB\_LSI\_IND) can be provided in three ways<sup>12</sup>:

- manual data entry;
- an import of an XML-file or a CSV-file per table;
- an upload of an XML report for some or all tables.

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<sup>1</sup> See also the online OneGate manual: [https://www.nbb.be/doc/dq/onegate/en/documentation\\_en.html](https://www.nbb.be/doc/dq/onegate/en/documentation_en.html).

<sup>2</sup> For certain declarations, some of these options may have been disabled according to the owners' specifications.

The **CSV format** depends completely on the form. CSV-files can only be uploaded for each table/form individually as no meta-information is available in the CSV-files, only figures are present. An illustrative example is provided below:

|   | CODE | EVE of the Banking Book | Net Interest Income sensitivity |                              | Market value of instruments carried at fair value |
|---|------|-------------------------|---------------------------------|------------------------------|---|
|   |      |                         | Actual: Last 12 months          | Expected: upcoming 12 months |   |
|   |      | 0010                    | 0020                            | 0030                         | 0060  |
| Steeper Interest Rate Curve (1000 EUR)                          | 0100 | 100000                  |                                 |                              |   |
| Steeper Interest Rate Curve (1000 EUR)                          | 0200 | 200000                  |                                 |                              |   |
| Parallel Interest Rate Rise with 200 Basis Points (1000 EUR)    | 0300 | 300000                  |                                 | 3000                         | 300   |
| No Movement (1000 EUR)  | 0400 | 400000                  | 40000                           | 4000                         | 400   |
| Parallel Interest Rate Decline with 200 Basis Points (1000 EUR) | 0500 | 500000                  |                                 | 5000                         | 500   |
| Short-Term Interest Rate Decline (1000 EUR)                     | 0600 | 600000                  |                                 |                              |   |
| Flatter Interest Rate Curve (1000 EUR)                          | 0700 | 700000                  |                                 |                              |   |

A valid CSV-file for the table presented above, would look like this:

```
0100;100000;;;
0200;200000;;;
0300;300000;;3000;300
0400;400000;40000;4000;400
0500;500000;;5000;500
0600;600000;;;
0700;700000;;;
```

The structure of the table is reflected, as the row-codes identify every individual line in the CSV-file and the columns are then separated by a semicolon. All necessary columns need to be present in the CSV-file for OneGate to accept it.

A regular OneGate XML report always consists of two parts:

1. Administration: a general administrative part, according to the general XML format
2. Report: an application specific conceptual part, according to the general XML format.

An illustrative OneGate XML report could look like this:

```
<?xml version="1.0" encoding="UTF-8"?>
<DeclarationReport xmlns="http://www.onegate.eu/2010-01-01">
  <Administration creationTime="2018-12-06T07:25:44">
    <From declarerType=".....1">.....2</From>
    <To>NBB</To>
    <Domain>MBS</Domain>
    <Response feedback="true">
      <Email>a.declarer@companies.be</Email>
      <Language>EN</Language>
    </Response>
  </Administration>
  <Report action=".....3" code=".....4" date=".....5" close=".....6">
    <Data form=".....7">
      <Dim prop=".....8">.....9</Dim>
      .....
      <Item>
        <Dim prop=".....8">.....9</Dim>
        .....
      </Item>
    </Data>
  </Report>
</DeclarationReport>
```

Non-normative sample report (for illustration purposes only)

#### Superscript notes:

- 1 Parameter for the institution's *identification type*. The value of this parameter depends on the institution and report. Possible values are "KBO", "LEI", "CODE", "BIC", ...
- 2 Parameter for the institution's *identification number*. The value of this parameter depends on the identification type, the institution and the report.
- 3 Parameter to instruct the *processing type* of your submission:
  - **action="replace"**: will initialise (clear) your entire report before processing the values of your current submission.
  - **action="update"**: will only replace the values that are present in your current submission: the values stored in the database from previous uploads will not be replaced if not present in your current submission.

Note: when not included, this attribute's default value is "update"

- 4 Parameter to instruct OneGate to which report the data belong (IRRBB\_LSI\_CON or IRRBB\_LSI\_IND).
- 5 Parameter to instruct OneGate to which reporting period the data belong (format YYYY-MM).
- 6 Parameter to instruct OneGate whether or not to close the report. Possible values are "true" (close the report) and "false" (don't close the report).
- 7 Parameter to instruct OneGate to which form the data belong. There may be several forms within one report. The form codes of IRRBB\_LSI\_CON and IRRBB\_LSI\_IND are "90.30.A", "90.30.B", ... and can be found in the control panel of OneGate.

If a form is empty, it is possible to declare this form "nihil". This can be done online in the OneGate tool or by means of an attribute in the XML report: <Data form="..." **action="nihil"/>**>

<sup>8</sup> Indication of the dimension property.

Each form contains items. Each item contains a set of dimension properties. The property codes are:

| IRRBB        | Description  |
|--------------|--|
| IRRBB_COL    | String Property, representing the codes of the columns |
| IRRBB_RUB    | String Property, representing the codes of the rows    |
| IRRBB_VALNUM | Numeric Value, 3 decimals allowed                      |
| IRRBB_VALDEC | Numeric Value, 4 decimals allowed                      |
| IRRBB_STRING | String Property  |
| IRRBB_CUR    | String Property <sup>3</sup>                           |

Some data have to be chosen from a default list of data :

- 90.30.B R0010C0010: Simplified Standardised Methodology (SimplifiedSA), Standardised Methodology (SA), Internal Systems (IMS)
- 90.30.B R0020C0010: list of currencies: ISO 4217 – 3 positions or Not applicable (Not\_applicable)
- 90.30.B R0030C0010: list of currencies: ISO 4217 – 3 positions or Not applicable (Not\_applicable)
- 90.30.B R0040C0010: list of currencies: ISO 4217 – 3 positions or Not applicable (Not\_applicable)
- 90.30.B R0050C0010: Not applicable (Not\_applicable) or Other Material Currencies (Other\_material\_currencies)
- 90.30.B R0060C0010: Repricing Gap Analysis (RepricingGap), Full Revaluation Approach (FullRevaluation), Mixed Approach (Mix), Other (Other)
- 90.30.B R0070C0010: All material items (AMI), Some material items (SMI), Not considered (NC)
- 90.30.B R0080C0010: Considered (C), Not considered (NC)
- 90.30.B R0090C0010: Considered (C), Not considered (NC)
- 90.30.B R0100C0010: Repricing Gap Analysis (RepricingGap), Full Revaluation Approach (FullRevaluation), Mixed Approach (Mix), Other (Other)
- 90.30.B R0110C0010: All material items (AMI), Some material items (SMI), Not considered (NC)
- 90.30.B R0120C0010: Considered (C), Not considered (NC)
- 90.30.B R0130C0010: Considered (C), Not considered (NC)
- 90.30.B R0140C0010: Included (INC), Excluded (EXC), Not applicable (Not\_applicable)
- 90.30.B R0150C0010: Included (INC), Excluded (EXC), Not applicable (Not\_applicable)
- 90.30.B R0160C0010: Included (INC), Excluded (EXC), Not applicable (Not\_applicable)
- 90.30.B R0170C0010: Included (INC), Excluded (EXC), Not applicable (Not\_applicable)
- 90.30.B R0180C0010: Included (INC), Excluded (EXC), Not applicable (Not\_applicable)
- 90.30.B R0190C0010: Included (INC), Excluded (EXC), Not applicable (Not\_applicable)
- 90.30.B R0200C0010: Included (INC), Excluded (EXC), Not applicable (Not\_applicable)

<sup>3</sup> list of currencies: ISO 4217 – 3 positions and/or “Not\_applicable”

- 90.30.B R0210C0010: Time series model (Basel/EBA Stable/non-stable/PTR approach) (Timeseries), Replication portfolio (Replic\_Port), Economical models (modelling financial wealth allocation to NMDs or alternative investments according to different market scenarios/economic factors) (Economic\_models), Expert judgement (Expert\_judgement), Other (Other)
- 90.30.B R0220C0010: All core non-maturity deposit balances are allocated to the same repricing date (ONECORE), All core non-maturity deposit balances are allocated to the different repricing dates (DIFFCORE), Not applicable (Not\_applicable)
- 90.30.B R0230C0010: Yes (Yes), No (No)
- 90.30.C\_EUR (\_MC2, \_MC3, \_MC4) R0030C0010: Yes (Yes), No (No)

Some concrete examples:

Reporting some facts for form "90.30.A"

```
<Report date="2023-09" code="IRRBB_LSI_CON" close="false">
  <Data form="90.30.A">
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0100</Dim>
      <Dim prop="IRRBB_VALNUM">100000</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0200</Dim>
      <Dim prop="IRRBB_VALNUM">200000</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0300</Dim>
      <Dim prop="IRRBB_VALNUM">300000</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0030</Dim>
      <Dim prop="IRRBB_RUB">0300</Dim>
      <Dim prop="IRRBB_VALNUM">3000</Dim>
    </Item>
  </Data>
</Report>
```

Reporting some facts for form "90.30.B"

```
<Report date="2023-09" code="IRRBB_LSI_CON" close="false">
  <Data form="90.30.B">
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_CUR">AED</Dim>
      <Dim prop="IRRBB_RUB">0020</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0010</Dim>
      <Dim prop="IRRBB_STRING">SA</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_CUR">AFN</Dim>
      <Dim prop="IRRBB_RUB">0030</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_CUR">Not_applicable</Dim>
      <Dim prop="IRRBB_RUB">0040</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0050</Dim>
      <Dim prop="IRRBB_STRING">Other_material_currencies</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0060</Dim>
      <Dim prop="IRRBB_STRING">RepricingGap</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0070</Dim>
      <Dim prop="IRRBB_STRING">AMI</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0080</Dim>
      <Dim prop="IRRBB_STRING">C</Dim>
    </Item>
  </Data>
</Report>
```

Optional elements:

- Administration, attribute “*creationTime*” for your own reference, ignored by OneGate
- Response, attribute “*feedback*”, if not included, this attribute’s default value is “true”
- Email node: OneGate will send feedback to this address. No check on the string value.
- Language node: OneGate will provide feedback in one of NL, FR, EN (ISO 639-1 standard).

**HINT: It is possible to export your reported data in XML format or CSV format (independent of the way the data were introduced or uploaded). A valid and representative XML document (XML envelope) can be obtained by exporting an empty report from OneGate control panel.**

Facts with a **zero-value** can be reported optionally (unless stated otherwise). As long as a fact has not been reported, it is considered to be zero in OneGate’s validation engine and in data analysis environments.

In order to have a valid OneGate report, the following rules or conventions must be respected:

- Each report must be officially **closed**; this is only possible when no initial or erroneous forms are left.

An institution that closes the report is assumed to have approved the figures and its comprehensiveness. It is possible to close the report manually in the control panel of OneGate once all the forms have been correctly reported or by means of an attribute in the XML file `<Report close="true" code="..." date="...">`.

The closing event is registered with a time stamp, after which all report forms become read-only, consultable but unchangeable.

If after closing an exceptional correction must be applied, the institution should contact its prudential supervisor to reopen the closed report.

- The reporting is in 1 000 euros. There is an absolute tolerance of EUR 5 000, to avoid rounding issues, when applying the validation rules, except for checks on percentages or stated otherwise.