

REPORTING TO ONEGATE

Technical instructions for the reporting of
Interest Rate Risk in the Banking Book (STE)
(IRRBB_STE)

Domain	MBS
Submission format	XML
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1. INTRODUCTION

This document describes the technical protocol for reporting the Interest Rate Risk in the Banking Book and Credit Spread Risk in the Banking Book (CSRBB) (IRRBB_STE) 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

Français

☎ +32 2 221 49 39

✉ 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, ELMI, IF, IRRBB, MIR, PHL, PI, SCHA... .

3. STRUCTURE OF THE REPORTS

Data for the report IRRBB_STE (IRRBB_STE) can be provided in three ways¹²:

- 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.

¹ See also the online OneGate manual: https://www.nbb.be/doc/dq/onegate/en/documentation_en.html.

² 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:

T0 Identification

SaveQuit

		General information <small>0010</small>	% Banking book <small>0070</small>	% Cumulative Banking Book <small>0070</small>
Country (two letter ISO code)	<small>0010</small>	BE		
Bank code (RIAD MFI code)	<small>0020</small>	0123456789		
Bank LEI code	<small>0030</small>	LEI12345670123456789		
Bank (name)	<small>0040</small>	NAME		
Reference date T (dd/mm/yyyy format)	<small>0050</small>	31/12/2023		
Material Currency 1	<small>0070</small>	AED	0.5	0.5
Material Currency 2	<small>0080</small>	AFN	0.3	0.8
Material Currency 3	<small>0090</small>	ALL	0.1	0.9
Material Currency 4	<small>0100</small>	Not_applicable		
Other material currencies	<small>0110</small>		0.1	1
Additional comments	<small>0120</small>	comments		

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

```
0010;BE;;
0020;0123456789;;
0030;LEI12345670123456789;;
0040;NAME;;
0050;31/12/2023;;
0070;AED;0.5;0.5
0080;AFN;0.3;0.8
0090;ALL;0.1;0.9
0100;Not_applicable;;
0110;;0.1;1
0120;comments;;
```

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. It can be followed by a dot ('.') qualifier and an extension to indicate the level of consolidation.
- 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_STE).
- 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 for IRRBB_STE are "T0", "T1", "T2", "T3", "T4", "T5", "T6" and "T7" ... 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"/>`

⁸ 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 ³

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

- T0 R0010C0010: list of countries (two letter ISO code): AT;BE;CY;DE;EE;ES;FI;FR;GR;IE;IT;LT;LU;LV;MT;NL;PT;SI;SK
- T0 R0050C0010: 31/03/2023;30/06/2023;30/09/2023;31/12/2023
- T0 R0070C0010 to R0100C0010: list of currencies: ISO 4217 – 3 positions or Not applicable (Not_applicable)
- T1 C0020: Only for EVE (EVE), Only for NII (NII), Only for MVC (MVC) or All metrics(EVE/NII/MVC) (ALL)
- T4 R0010 to R0050, R0080, R0110 to R0140, R0160, R0210, R0220, R0240, R0250 to R0270: Yes (Yes) or No (No)
- T4 R0180: Daily (DAILY), Weekly (WEEKLY), Monthly (MONTHLY) or Other (specify) (OTHER)
- T4 R0290: Every year (EVERY_Y), Every 2 years (EVERY_2Y), Every 5 years (EVERY_5Y) and Less than every 5 years (LESS)
- T4 R0300, R0320 and R0340: Constant balance sheet (CONSTANT) or Dynamic balance sheet (DYNAMIC)
- T4 R0360: Included (INC), Excluded (EXC), Not applicable (Not_applicable)
- T6 R0280, R0350, R0370 and R0390: Yes (Yes) or No (No)
- T6 R0310 and R0330: Unconditional cash flows (Unconditional_cash_flows) or Cash flows partially or fully conditional on interest rate scenario (Cash_flows_partially_or_fully_conditional_on_interest_rate_scenario)

³ list of currencies: ISO 4217 – 3 positions

Some concrete examples:

Reporting some facts for form "T6"

```
<Report date="2023-12" code="IRRBB_STE" close="false">
  <Data form="T6">
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0020</Dim>
      <Dim prop="IRRBB_VALNUM">20000</Dim>
      <Dim prop="IRRBB_CUR">EUR</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0030</Dim>
      <Dim prop="IRRBB_VALNUM">30000</Dim>
      <Dim prop="IRRBB_CUR">EUR</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0040</Dim>
      <Dim prop="IRRBB_VALDEC">400</Dim>
      <Dim prop="IRRBB_CUR">EUR</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0050</Dim>
      <Dim prop="IRRBB_VALDEC">500</Dim>
      <Dim prop="IRRBB_CUR">EUR</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0060</Dim>
      <Dim prop="IRRBB_VALDEC">600</Dim>
      <Dim prop="IRRBB_CUR">EUR</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0080</Dim>
      <Dim prop="IRRBB_VALNUM">80000</Dim>
      <Dim prop="IRRBB_CUR">EUR</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0090</Dim>
      <Dim prop="IRRBB_VALNUM">90000</Dim>
      <Dim prop="IRRBB_CUR">EUR</Dim>
    </Item>
  </Data>
</Report>
```

Reporting some facts for form "T4"

```
<Report date="2023-12" code="IRRBB_STE" close="false">
  <Data form="T4">
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0010</Dim>
      <Dim prop="IRRBB_STRING">Yes</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0020</Dim>
      <Dim prop="IRRBB_STRING">No</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0030</Dim>
      <Dim prop="IRRBB_STRING">Yes</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0040</Dim>
      <Dim prop="IRRBB_STRING">No</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0050</Dim>
      <Dim prop="IRRBB_STRING">Yes</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0060</Dim>
      <Dim prop="IRRBB_STRING">abcdef</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0070</Dim>
      <Dim prop="IRRBB_STRING">ghijkl</Dim>
    </Item>
    <Item>
      <Dim prop="IRRBB_COL">0010</Dim>
      <Dim prop="IRRBB_RUB">0080</Dim>
      <Dim prop="IRRBB_STRING">Yes</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.