

COREP TEMPLATES TO XBRL MAPPER

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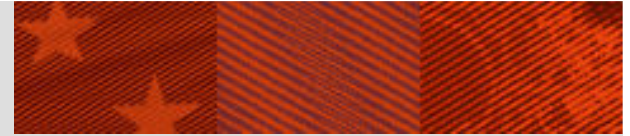
4th Workshop XBRL-COREP

Madrid

2/2/2006

INSTITUCIONES FINANCIERAS

Why develop a mapper with Excel VB?



■ **Concept**

–It's a **low cost tool** which converts **COREP Templates written in Excel** into an **XBRL instance**

■ **Benefits**

- Easy to use
- Efficient, reliable and useful for testing instances
- Easy to understand its internal operation
- Autonomous: the taxonomy is included in the Excel file
- No Internet connection required
- Open code

■ **Construction:**


- Developed in Excel Visual Basic for Applications

How to use (I)

1. Download converttoxbrl.xls from www.corep.info

The screenshot shows the website for the COREP XBRL Project. The header includes the CEBS logo, the COREP Project logo, and the XBRL logo. A navigation menu is located below the header. On the left, there is a sidebar with a menu containing 'LATEST NEWS', 'DOCUMENTS', 'TAXONOMY', 'TOOLS', 'COLLABORATION', 'TESTING', 'ABOUT US', and 'HOW TO JOIN'. The 'TOOLS' menu item is highlighted. The main content area is titled 'Tools' and contains the heading 'Which tools are available?'. It lists several tools with descriptions and links. The link 'converttoxbrl.xls' is circled in red. The footer contains copyright information, a legal notice, and a site map.

COREP XBRL Project Monday 30th January, 2006

CEBS **COREP Project**   **XBRL**
eXtensible Business Reporting Language

« HOME | Events | Contact | COREP yahoo group | CEBS | XBRL Int. | XBRL in Europe

LATEST NEWS >>
DOCUMENTS >>
TAXONOMY >>
TOOLS ▾
TOOLS
COLLABORATION >>
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Tools

Which tools are available?

- ▼ A **web based** open framework for COREP. It visualises instances and taxonomies and creates and validates instances. [See documentation](#).
Link: [COREP - XBRL Framework](#). Find here source code of the application.
- ▼ A **web based** Excel to XBRL mapper can be reached over the internet. It enables transformations of Excel files prepared by coreptest.xlt in XBRL instances as well as XBRL validations of COREP XBRL instance documents.
Link: [COREP - XBRL mapper](#)
- ▼ An **web based** tool enables the transformation of COREP XBRL instances back into Excel based COREP templates.
Link: [Printout tool](#)
- ▼ The project team provides a tool that can be used to fill in test data in COREP templates. It is **Microsoft Excel** based and is used to be transformed in XBRL instances in two further COREP implementations.
Link: [coreptest.xlt](#)
A **description** how to fill in COREP test data is available.
Link: [Explanatory notes](#)
- ▼ A **Microsoft Excel** based tool can be downloaded to transform the Excel files prepared by coreptest.xlt in XBRL instances.
Link: [converttoxbrl.xls](#)

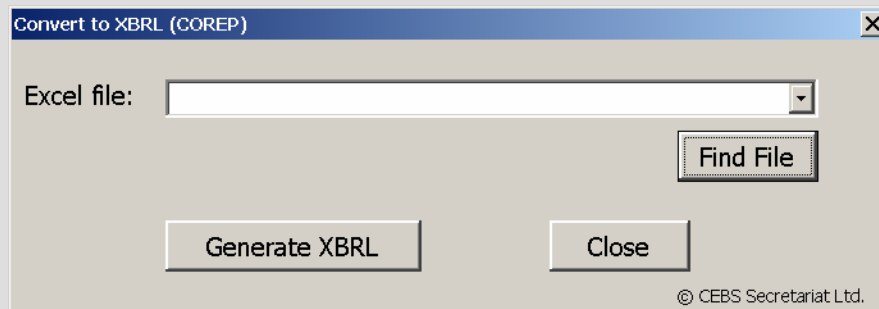
Why building own software?

- ▼ At the beginning (March/April 05) **no commercial tool** supported the new XBRL functionality of dimensions.
- ▼ Commercial banks can have a **first impression** of COREP.
- ▼ Banks are invited to **provide test cases**.
- ▼ Enable to **test** the COREP taxonomies.
- ▼ A **proof of concept** that an easy solution can be achieved within a short timeframe.

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How to use (II)

2. Open converttoxbrl.xls: if the file is opened directly from the Webpage, it will not work properly. It must be downloaded.



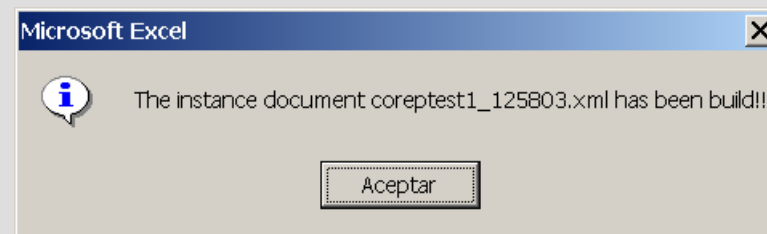
3. Open the corep file: the *Find file* button can be used to open the file with the COREP templates

4. Select the corep file: once opened, the file must be selected from the scroll-down box.

How to use (III)



5. Press Generate XBRL



6. The xbrl instance will be generated in the same folder as the corep file

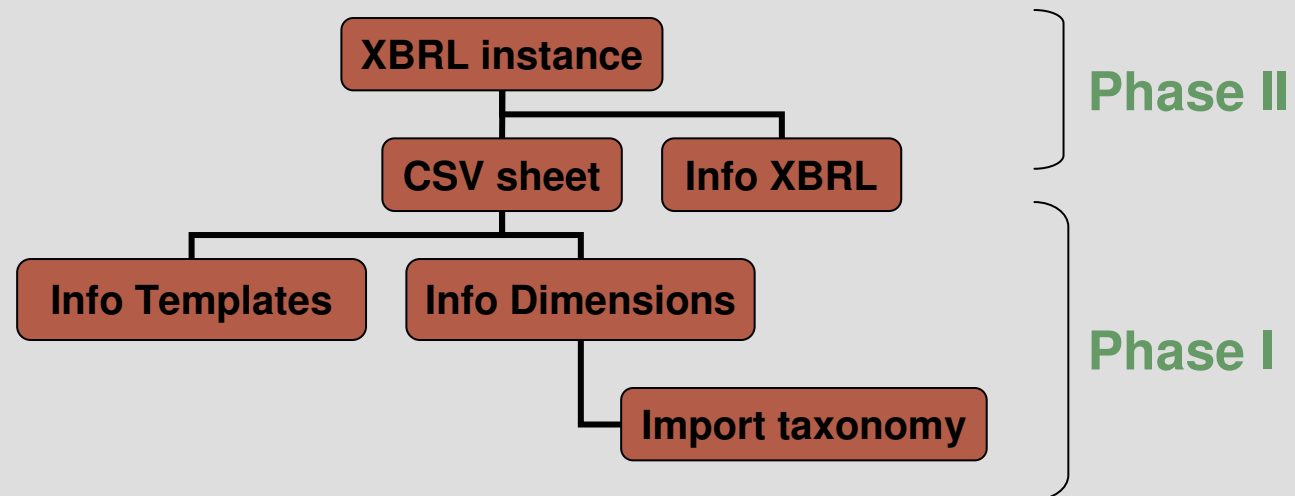
You can also see the results in the CSV sheet

How it works (I)



The internal operation is divided into two phases:

- I) The generation of the CSV sheet with all data required
- II) The generation of the XBRL instance from the CSV sheet



How it works (II)



Information about the Corep Templates in the Templates sheet

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	
1	Template		Area	Horizontal / Vertical	Range	Fixed/ Variable	Primary dimension		Dimension 1			Dimension 2			Dimension 3			
2	Name	prefix					prefix	from	Type	prefix/name	from	Type	prefix/name	from	Type	prefix/name	from	Type
3	MKR SA TDI	t-mt	1	H	F9:M10	F	p-mt	1	Int	d-ri	1	gcd	Currency	E3				
4	MKR SA TDI	t-mt	2	H	F11:M54	F	p-mt	1	Int	d-ri	6	gcd	Currency	E3				
5	MKR SA TDI	t-mt	3	H	F55:M58	F	p-mt	1	Int	d-ri	52	gcd	Currency	E3				
6	MKR SA TDI	t-mt	4	H	O9:O10	F	p-mt	9	Int	d-ri	1	gcd	Currency	E3				
7	MKR SA TDI	t-mt	5	H	O11:O54	F	p-mt	9	Int	d-ri	6	gcd	Currency	E3				
8	MKR SA TDI	t-mt	6	H	O55:O58	F	p-mt	9	Int	d-ri	52	gcd	Currency	E3				
9	MKR SA EQU	t-me	1	H	F9:K12	F	p-me	1	Int	d-ri	1	typed	NationalMark	E3				
10	MKR SA EQU	t-me	2	H	F13:K13	F	p-me	1	Int	d-ri	41	typed	NationalMark	E3				
11	MKR SA EQU	t-me	3	H	F14:K19	F	p-me	1	Int	d-ri	50	typed	NationalMark	E3				
12	MKR SA EQU	t-me	4	H	M9:M12	F	p-me	7	Int	d-ri	1	typed	NationalMark	E3				
13	MKR SA EQU	t-me	5	H	M13:M13	F	p-me	7	Int	d-ri	41	typed	NationalMark	E3				
14	MKR SA EQU	t-me	6	H	M14:M19	F	p-me	7	Int	d-ri	50	typed	NationalMark	E3				
15	MKR SA FX	t-mf	1	H	F10:R33	F	p-mf	1	Int	d-rc	1							
16	MKR SA COM	t-mc	1	H	G10:M43	F	p-mc	1	Int	d-pc	1	typed	CommodityC	E3				
17	MKR SA COM	t-mc	2	H	O10:O43	F	p-mc	8	Int	d-pc	1	typed	CommodityC	E3				
18	MKR-IM	t-mi	1	H	D7:D7	F	p-mi	7	Int	d-pm	1							
19	MKR-IM	t-mi	2	H	D8:D18	F	p-mi	7	Int	d-pm	2							
20	MKR-IM	t-mi	3	H	E7:J7	F	p-mi	1	Int	d-pm	1							
21	MKR-IM	t-mi	4	H	E8:J18	F	p-mi	1	Int	d-pm	2							
22	MKR-IM Details	t-md	1	H	B8:G8	F			typed	BasicInformationDimension								
23	MKR-IM Details	t-md	2	H	C16:J16	V	p-md	1	typed	DayDimension								

How it works (III)



Information about the Corep Templates in Templates sheet: Areas

MKR SA EQU		MARKET RISK: STANDARDISED APPROACH FOR POSITION RISK IN EQUITIES						
National market:		Prueba						
	POSITIONS						RISK CAPITAL CHARGE (%)	CAPITAL REQUIREMENTS
	ALL POSITIONS		REDUCTION EFFECT FOR UNDERWRITING POSITIONS	NET POSITIONS		NET POSITIONS SUBJECT TO CAPITAL CHARGE		
	LONG (1)	SHORT (2)		LONG (4)	SHORT (5)			
EQUITIES IN TRADING BOOK								Link to CA template
1 General risk							8.00	IV
1.1 Exchange traded stock-index futures broadly diversified subject to particular approach								
1.2 Other equities than exchange traded stock-index futures broadly diversified								
2 Specific risk								V
2.1 High quality, liquid and diversified portfolios subject to lower capital requirements				500,00			2.00	
2.2 Other equities than high quality, liquid and diversified portfolios							4.00	
3 Particular approach for position risk in CIUs								VI
4 Margin-based approach for exchange-traded futures and options								
5 Margin-based approach for OTC futures and options								
6 Other non-delta risks for options								

Página 1

How it works (IV)



Information about the dimensions: automatically imported into Dim and ExtDim sheets

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O
1	p-ml		p-me		p-mf		p-mc		p-mi		p-md		d-ri	d-rc	d-pc
2	EquitiesTradingBookDimension														
3	AllPositionsLong	EUR	AllPositionsLong	EUR	AllPositionsLong	EUR	AllPositionsLong	EUR	PreviousDayVaR	EUR	VsRT10	String	Total	PositionsNonReportingCurrenciesDimension	TotalPositionsNonReportingCurrenciesDimension
4	AllPositionsShort	EUR	AllPositionsShort	EUR	AllPositionsShort	EUR	AllPositionsShort	EUR	SpecificRiskSurcharge	EUR	VsRT1	EUR	GeneralRisk	CurrenciesSecondStageEMU	MaturityLadderApproach
5	ReductionEffectUnderwritingPositions	EUR	ReductionEffectUnderwritingPositions	EUR	HedgingPositionsCapitalRatioLong	EUR	MemorandumItemsLong	EUR	IncrementalDefaultRiskSurcharge	EUR	SpecificRiskSurcharge	EUR	ExchangeTradedStockIndexFuturesBroadlyDiversifiedSubjectParticularApproach	CurrenciesSubjecttoGovernmentalAgreements	MaturityLadderApproachMaturityZoneLessEqualYear
6	NetPositionsLong	EUR	NetPositionsLong	EUR	HedgingPositionsCapitalRatioShort	EUR	MemorandumItemsShort	EUR	CapitalRequirements	EUR	IncrementalDefaultRiskSurcharge	EUR	OtherEquitiesThanExchangeTradedStockIndexFuturesBroadlyDiversified	CurrenciesCloselyCorrelated	MaturityLadderApproachMaturityZoneYearBetween0And1Month
7	NetPositionsShort	EUR	NetPositionsShort	EUR	NetPositionsLong	EUR	NetPositionsLong	EUR	NumberOfOvershootingsDuringPrevious250WorkingDays	EUR	InternalVaR	EUR	GeneralRiskMaturityBasedApproach	AllOtherCurrenciesCULsTracedDifferentCurrencies	MaturityLadderApproachMaturityZoneYearBetween1And2Months
8	LongNetPositions	EUR	NetPositionsSubjectCapitalCharge	EUR	NetPositionsShort	EUR	NetPositionsShort	EUR	MultiplicationFactor	Pure	InternalVaRLimit	EUR	Zone1GeneralRiskMaturityBased	Gold	MaturityLadderApproachMaturityZoneYearBetween3And4Months
9	ShortNetPositions	EUR	CapitalRequirements	EUR	PositionsSubjectCapitalChargeLong	EUR	PositionsSubjectToCapitalCharge	EUR	MultiplicationFactorxAveragePrevious60WorkingDaysVaR	EUR	Hypothetical	EUR	Zone1Between0And1Month	OtherNonDeltaRisksCurrencyOptions	MaturityLadderApproachMaturityZoneYearBetween6And8Months
10	NetPositionsSubjectCapitalCharge	EUR			PositionsSubjectCapitalChargeShort	EUR	CapitalRequirements	EUR			Actual	EUR	Zone1Between1And3Months	MemorandumItemsCurrencyPositions	MaturityLadderApproachMaturityZoneBetween1And3Years
11	CapitalRequirements	EUR			PositionsSubjectCapitalChargeMatched	EUR							Zone1Between3And6Months	Euro	MaturityLadderApproachMaturityZoneBetween1And3YearsLessEqualYear
12					RiskCapitalChargeLong	EUR							Zone1Between6And12Months	ERM2Currencies	MaturityLadderApproachMaturityZoneBetween1And3YearsLessEqualYear
13					RiskCapitalChargeShort	EUR							Zone2GeneralRiskMaturityBased	DKK	MaturityLadderApproachMaturityZoneBetween2And3YearsLessEqualYear
14					RiskCapitalChargeMatched	EUR							Zone2Between1And2Years	EKK	MaturityLadderApproachMatchedLongAndShortPositionWithinMaturityBand
15					CapitalRequirements	EUR							Zone2Between2And3Years	LTL	MaturityLadderApproachMatchedPositionsBetween1TwoMaturityBands
16													Zone2Between3And4Years	SIT	MaturityLadderApproachResidualUnmatchedPositions
17													Zone3GeneralRiskMaturityBased	GBP	ExtendedMaturityLadderApproach
18													Zone3Between4And5Years	SEK	ExtendedMaturityLadderApproachMaturityZoneLessEqualYear
													Zone3Between5And7Years	CHF	ExtendedMaturityLadderApproachMaturityZoneLessEqualYear

How it works (V)



CSV sheet

	A	B	C	D	E	F	G	H	I	J	K	L	M
1	1	125803	C1	t-mc	p-mc	MemorandumItemsLong	200	EUR	d-pc	TotalPositionsInCommoditiesDime	MaturityLadderApproachMaturityZone1YearBet	typed	CommodityDimens
2	1	125803	C2	t-mc	p-mc	NetPositionsShort	300	EUR	d-pc	TotalPositionsInCommoditiesDime	MaturityLadderApproachMaturityZoneBetween	typed	CommodityDimens
3	1	125803	C3	t-me	p-me	NetPositionsLong	500	EUR	d-ri	EquitiesTradingBookDimension	HighQualityLiquidDiversifiedPortfoliosSubjec	typed	NationalMarketDim
4	1	125803	C4	t-mf	p-mf	RiskCapitalChargeLong	8	EUR	d-rc	PositionsNonReportingCurrenciesC	AllOtherCurrenciesIncCIUsTratedDifferentCurrencies		
5	1	125803	C4	t-mf	p-mf	RiskCapitalChargeShort	8	EUR	d-rc	PositionsNonReportingCurrenciesC	AllOtherCurrenciesIncCIUsTratedDifferentCurrencies		
6	1	125803	C5	t-mf	p-mf	RiskCapitalChargeMatched	4	EUR	d-rc	PositionsNonReportingCurrenciesC	CurrenciesCloselyCorrelated		
7	1	125803	C6	t-mf	p-mf	RiskCapitalChargeMatched	1,6	EUR	d-rc	PositionsNonReportingCurrenciesC	CurrenciesSecondStageEMU		
8	1	125803	C7	t-mf	p-mf	AllPositionsShort	100	EUR	d-rc	PositionsNonReportingCurrenciesC	CurrenciesSubjectIntergovernmentalAgreements		
9	1	125803	C8	t-mf	p-mf	PositionsSubjectCapitalChargeShort	800	EUR	d-rc	PositionsNonReportingCurrenciesC	Gold		
10	1	125803	C8	t-mf	p-mf	RiskCapitalChargeLong	8	EUR	d-rc	PositionsNonReportingCurrenciesC	Gold		
11	1	125803	C8	t-mf	p-mf	RiskCapitalChargeShort	8	EUR	d-rc	PositionsNonReportingCurrenciesC	Gold		

How it works (VI)



XBRL parameters: XBRL sheet

	A	B	C	D	E
1	Namespaces				
2	<?xml version="1.0" encoding="UTF-8"?>				
3	<xbri:xbri				
4	xmlns:xdt="http://www.xbri.org/2005/xdt"				
5	xmlns:xdi="http://www.xbri.org/2005/xdi"				
6	xmlns:iso4217="http://www.xbri.org/2003/iso4217"				
7	xmlns:xbri="http://www.xbri.org/2003/instance"				
8	xmlns:xbri="http://www.xbri.org/2003/linkbase"				
9	xmlns:xlink="http://www.w3.org/1999/xlink"				
10	xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"				
11					

20	Units		
21	<xbri:unit id="EUR">		
22	<xbri:measure>iso4217:EUR</xbri:measure>		
23	</xbri:unit>		
24	<xbri:unit id="NonPositive">		
25	<xbri:measure>iso4217:EUR</xbri:measure>		
26	</xbri:unit>		
27	<xbri:unit id="NonNegative">		
28	<xbri:measure>iso4217:EUR</xbri:measure>		
29	</xbri:unit>		
30	<xbri:unit id="Percentage">		
31	<xbri:measure>xbri:pure</xbri:measure>		
32	</xbri:unit>		
33	<xbri:unit id="Double">		
34	<xbri:measure>iso4217:EUR</xbri:measure>		
35	</xbri:unit>		
36	<xbri:unit id="Decimal">		
37	<xbri:measure>iso4217:EUR</xbri:measure>		
38	</xbri:unit>		
39	<xbri:unit id="Boolean">		
40	<xbri:measure>iso4217:EUR</xbri:measure>		
41	</xbri:unit>		
42	<xbri:unit id="Integer">		
43	<xbri:measure>iso4217:EUR</xbri:measure>		
44	</xbri:unit>		
45			



FERNANDO WAGENER

THANK YOU FOR YOUR ATTENTION

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