



DPM 3.0 AND BEYOND

PREPARING FOR THE EBA REPORTING FRAMEWORK

The EBA reporting framework 3.0 aims to facilitate institutions' compliance and improve the consistency and quality of information. The model comprises amendments linked to the revised Capital Requirements Directive and Regulation (CRD5 and CRR2), the revised Bank Resolution and Recovery Directive (BRRD2), and the Investment Firms Regulation (IFR).

Financial institutions will need to prepare for the new model, either through the adoption of better technology or engaging professional services, to adapt to the new templates, changes to current templates, new XBRL format and additional data requirements.

CHANGES UNDER DPM 3.0

Market risk/FRTB - new templates and calculations for market risk reporting, and specifically the sensitivities-based approach.

SA-CCR - new templates and calculations for counterparty credit risk that replace the existing OEM and MTM methods.

NSFR - new templates for available stable funding and required stable funding, the numerator and denominator for the ratio.

Large exposures, ALMM, LCRDA, leverage ratio - formatting changes to templates and more granular detail.

THE SUADE APPROACH

The open-source data model FIRE used by Suade offers an unrivalled level of preparedness and flexibility to quickly adapt to changes and new regulation with minimal impact to BAU. The data points are mapped once and used across any relevant requirements, including new rules added under DPM 3.0.

With Suade, firms can benefit from regulatory updates at no extra cost.

CHALLENGES & THE SUADE SOLUTION

High cost of professional services to implement changes.

Disruption to BAU to address data issues and updates.

Complex underlying data transformation for proprietary data models that lack adaptability.

Long lead time required to implement the changes.

Operational risks with manual intrusive changes to systems.

Suade's use of the open-source data model FIRE provides flexibility to quickly adopt changes and new regulation with minimal intervention or impact to BAU.

With Suade, the data points are mapped once and used across any relevant requirement, removing the need for extensive data transformation and associated professional services.

Suade's combination of advanced software and FIRE eliminates manual modification. This allows for quick implementation of changes whilst reducing operational risks.

USERS OF THE SUADE SOLUTION ARE ABLE TO LEVERAGE ADVANCED AUTOMATION AND REGULATORY TECHNOLOGY EXPERTS TO PREPARE FOR THE DPM 3.0 MODEL AT A FRACTION OF THE COST AND TIME OF TRADITIONAL SERVICES.

CONTACT US FOR MORE INFO: INFO@SUADE.ORG