



Release notes for the Public Working Draft 1.6 of the EIOPA Solvency II DPM and XBRL taxonomy

Taxonomy aligned with Public Consultation version of
Solvency II business requirements

This version falls in the category of early information sharing, containing non-binding information, and is subject to substantial further changes

I Introduction

This EIOPA Solvency II DPM and XBRL taxonomy package version 1.6 is a first draft version of the full scope Solvency II information requirements. It is not meant to be used for reporting. Instead its purpose is to demonstrate the planned changes in modelling as well as technical implementation in XBRL comparing to EIOPA Solvency II Preparatory DPM and XBRL taxonomy releases (1.5.2.b and 1.5.2.c). This document describes the content and scope of the package and identifies areas that are potentially subject to change.

II Related documentation

The 2015 Taxonomy Plan, architecture and related material is available in the EIOPA Reporting format section¹.

III Underlying regulations

DPM and taxonomy is based on Public Consultation CP-14-052 ITS on regular supervisory reporting². Only variants .a, .b, .f and .g have been included and some minor adjustments done.

IV Content

This package contains:

- DPM Dictionary and Annotated Templates,
- XBRL taxonomy,
- XBRL instance documents,
- List of implemented validations.

V Scope

The scope of the package contains tables from the following variants:

- a: quarterly solo (14 templates),
- b: annual solo (73 templates),
- f: quarterly group (10 templates),
- g: annual group (48 templates).

¹ <https://eiopa.europa.eu/regulation-supervision/insurance/reporting-format>

² [https://eiopa.europa.eu/Pages/Consultations/Public-consultation-on-the-Set-2-of-the-Solvency-II-Implementing-Technical-Standards-\(ITS\)-and-Guidelines.aspx](https://eiopa.europa.eu/Pages/Consultations/Public-consultation-on-the-Set-2-of-the-Solvency-II-Implementing-Technical-Standards-(ITS)-and-Guidelines.aspx)

VI DPM

VI.1 Dictionary

Dictionary defines the classifications used in data description. It does it by identifying elements: metrics, domains and their value constraints or members (plus relationships between them) and dimension. This particular DPM dictionary extends 1.5.2.c Preparatory DPM dictionary allowing to define Full scope reporting requirements (variants .a, .b, .f and .g).

VI.2 Annotated templates

Annotated templates is a mechanism to refer from the business templates (CP-14-052 ITS, after normalization if required) to the DPM dictionary. Annotated templates are organized per business variant. The variant itself is a part of each template code.

Specially subject to potential change:

- Classification of variants in modules and its organization (application of numbers rather than letters, reuse of templates between modules, etc.).
- Reintroduction of consolidation scope dimension in all tables (usually on Z-axis).
- Change in the list of available NACE codes.
- Change in modelling of tables when total and by currency breakdown is requested.

VII XBRL

VII.1 Taxonomy

EIOPA Solvency II XBRL taxonomy version 1.6 resembles the DPM described in the point above. Generation process is now fully automated – DPM Excel files are parsed to a database (basing on named ranges and cell styles) and creation of resulting XBRL files is handled with a plugin based on the DPM Architect.

From the technological standpoint, this version uses:

- Table Linkbase specification PWD from 2013-05-17 and
- Eurofiling model metrics' enumerations.

which are planned to be replaced by the REC version of Table Linkbase³ and XBRL Extensible Enumeration⁴ specifications respectively in the next releases (similarly to EIOPA Solvency II Preparatory taxonomies 1.5.2.b and 1.5.2.c).

³ <http://www.xbrl.org/specification/table-linkbase/REC-2014-03-18/table-linkbase-REC-2014-03-18.html>

⁴ <http://www.xbrl.org/Specification/ext-enumeration/REC-2014-10-29/ext-enumeration-REC-2014-10-29.html>

The taxonomy is missing definitions of HD metrics (which are not strictly needed for the data remittance process). Also the creation date (timestamp) on all dictionary items is set up to the taxonomy release date (2015-03-31) but in the future versions will be updated to be aligned with the creation dates of the original Preparatory taxonomy dictionary.

VII.2 Availability of files

The PWD is only available in the EIOPA's webpage as a compressed file for download. Canonical files are not currently serviced? from the EIOPA's webpage.

VII.3 Sample XBRL instance documents

The package contains four XBRL instance documents, one for each entry point. They contain random data for every table cell.

VIII Validations

There are eight validation rules defined in the XBRL taxonomy. Future versions will include all Solvency II validations that are possible to be implemented in form of XBRL assertions.

Please mind that representation of rules in XBRL taxonomy has changed comparing to Preparatory taxonomy versions. It primarily relates to organization of rules in files.

Codification applied for rule identification, format of error messages, etc. are subject to change.