



# Release notes for the 2.0.1 Candidate Recommendation release of the EIOPA Solvency II DPM and XBRL taxonomy

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**This version is for stakeholders review and NOT the official 2.0.1. Please note that official 2.0.1 version will be published the 21 of October.**

**Please, send your feedback to [xbri@eiopa.europa.eu](mailto:xbri@eiopa.europa.eu) before 12 October**

## I Introduction

This EIOPA Solvency II DPM and XBRL taxonomy package release 2.0.1CR (Candidate Recommendation<sup>1</sup>) is distributed to the stakeholders for the review **before the publication of the official 2.0.1 release** to be used for the first submissions obligations.

This version incorporates the latest business changes on the Solvency II requirements, in particular:

- the Amendments in the outcome of the public consultation ([available here](#)) including all the specific amendments ([available here](#)),
- The additional validations incorporated in relation to the 2.0.0 version are included for consultation but not yet formally approved by EIOPA. This procedure will happen before the publication of 2.0.1<sup>2</sup>.

In addition, it includes fixes to business and technical issues detected in version 2.0.0<sup>3</sup>.

This release introduces also two specific changes for which EIOPA seeks feedback from the stakeholders in terms of the business and IT technical implementation:

- **all new validations (not included in 2.0.0)**<sup>4</sup>
- change of the data type from boolean to enumerated values for certain metrics (see Annex 1).

Other issues can be reported however please note that the Taxonomy is very stable and for the full 2.0.1 release only bug fixing is planned.

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<sup>1</sup> Version names aligned with [W3C](#)

<sup>2</sup> The **set of validations now included represent the full set of validations to be considered in the submission of information**. In comparison to the validations publicly consulted in CP-14-047, some validations were not considered at this final set.

<sup>3</sup> Please see list of the main change in the Annotated Templates versioning worksheet and in the detail list in the [EIOPA SolvencyII DPM Change log 2.0.1rc vs 2.0.0](#)

<sup>4</sup> Those validations could be identified based on information provided in column „Release“ of „Business validations“ worksheet of the [List of validations](#)

## II Underlying regulations

DPM and taxonomy is based on following materials:

- the Draft ITS on Regular Supervisory Reporting ([Draft ITS](#)),
- the ITS on Special Purpose Vehicles ([ITS](#)),
- the Guidelines on Financial Stability Reporting ([Guidelines](#)),
- the Guidelines on Third Country Branches ([Final Report](#)),
- Unofficial reporting templates including ECB add-ons ([ECB add-ons](#)).

## III Content

This package contains:

1. These Release notes,
2. The [2015 Timelines](#) and Revision Process for Solvency II reporting document
3. [The DPM Dictionary](#) and [Annotated Templates](#) workbooks
4. The [detailed change log](#) between the 2.0.0 and 2.0.1CR
5. [The DPM documentation](#)
6. The [List of validations](#)
7. The [XBRL taxonomy](#) and [XBRL instance examples](#)
8. The [XBRL taxonomy documentation](#)
9. The [XBRL Filing Rules](#)
10. The [DPM database](#)

## IV Scope

Table 1 below above provides information on the number of templates for each entry point included in the package.

**Table 1. Scope of EIOPA Solvency II 2.0.1a package**

Entry point	Entry point acronym	Entry point code	Business variants covered	Number of all templates	Number of dedicated unique templates
Annual Solvency II reporting Solo	ars	.01	b+l	89	89
Quarterly Solvency II reporting Solo	qrs	.02	a	13	5
Day 1 Solvency II reporting Solo	d1s	.03	s	10	1
Annual Solvency II reporting Group	arg	.04	g+n	61	40
Quarterly Solvency II reporting Group	qrg	.05	f	9	1
Day 1 Solvency II reporting Group	d1g	.06	t	11	1
Annual Solvency II reporting Third country branches	arb	.07	p+r	81	10
Quarterly Solvency II reporting Third country branches	qrb	.08	o	13	2

Day 1 Solvency II reporting Third country branches	d1b	.09	u	10	1
Annual Financial Stability reporting Solo	afs	.10	d	5	4
Quarterly Financial Stability reporting Solo	qfs	.11	c	5	4
Annual Financial Stability reporting Group	afg	.12	i	5	1
Quarterly Financial Stability reporting Group	qfg	.13	h	9	4
FS 3CB Individual Annual	afb	.14	x	5	1
FS 3CB Individual Quarterly	qfb	.15	v	5	1
Annual ECB reporting Solo	aes	.16	b+l (including ECB add-on)	92	6
Quarterly ECB reporting Solo	qes	.17	a (including ECB add-on)	14	2
Annual ECB reporting Third country branches	aeb	.18	p+r (including ECB add-on)	84	3
Quarterly ECB reporting Third country branches	qeb	.19	o (including ECB add-on)	14	2
Annual reporting Special Purpose Vehicles	spv	.20	spv	6	6

## V DPM

For DPM explanation and application in the context of Solvency II reporting please see [EIOPA DPM Documentation](#).

DPM is defined in two workbooks:

- [EIOPA SolvencyII DPM Dictionary 2.0.1 CR.xlsx](#)
- [EIOPA SolvencyII DPM Annotated Templates 2.0.1 CR.xlsx](#)

The most significant changes between 2.0.0 and 2.0.1CR DPM versions are described in "Versioning" worksheet in both DPM Dictionary and Annotated Templates files, however detailed change log is provided in the [detailed change log](#).

## VI XBRL

### VI.1 Taxonomy

For Solvency II XBRL Taxonomy description please see [EIOPA XBRL Taxonomy Documentation](#).

### VI.2 Availability of files

Taxonomy files are published a compressed package for local use: [EIOPA SolvencyII XBRL Taxonomy 2.0.1 CR .zip](#).

### VI.3 Sample XBRL instance documents

The package contains sample XBRL instance documents for testing purposes. In the [EIOPA SolvencyII XBRL Instance documents 2.0.1 CR.zip](#), there are instance examples for each entry point, one contains random data for every table cell, the other

has numeric values set to "zeros". Additionally there is a template instance with context and fact for each data point preceded by a comment informing which table and cell it fits.

## VII Validations

Data checks are listed in [EIOPA SolvencyII Validations 2.0.1CR.xlsx](#) where all validations for all business requirements scopes appears in a single workbook. Please see notes worksheet for details in the structure<sup>5</sup>.

Additional Solvency II validations incorporated in relation to the previous version are included for consultation but not yet finally approved by EIOPA. This approval procedure will happen before the publication of 2.0.1.

The set of Solvency II validations now included represent the **full** set of validations to be considered in the submission of information. In comparison to the validations publicly consulted in CP-14-047, some validations were not considered at this final set. The feedback on non-included validations will only be considered for future (medium-term horizon) once real data information is gathered for at least a few submissions.

Specifically Financial Stability plausibility checks and ECB add-ons validations<sup>6</sup> are also included in this package. Please note, that some of the ECB add-ons validations are not implemented in the taxonomy for performance reasons or because are non-blocking (Should) validations. Please be aware that **this non-blocking validations type may be implemented in the future release of the taxonomy.**

## Annex 1

The following Boolean types have been converted to enumerated metrics to link to specific members with meaningful labels.

Boolean metric	Enumerated metric
Metric: Boolean BX/Simplifications for spread risk used - bonds and loans	Metric: Simplifications - spread risk - bonds and loans
Metric: Boolean BX/Captives simplifications used, interest rate risk	Metric: Captives simplifications - interest rate risk
Metric: Boolean BX/Captives simplifications used, spread risk	Metric: Captives simplifications - spread risk on bonds and loans
Metric: Boolean BX/Captives simplifications used, market concentration risk	Metric: Captives simplifications - market concentration risk
Metric: Boolean BX/Simplifications for counterparty default risk used	Metric: Simplifications - Counterparty default risk
Metric: Boolean BX/Simplifications for mortality risk used	Metric: Simplifications - mortality risk

<sup>5</sup> Please note that Solvency II data checks still pending of EIOPA’s formal approval.

Metric: Boolean   BX/Simplifications for longevity risk used	Metric: Simplifications - longevity risk
Metric: Boolean   BX/Simplifications for disability-morbidity risk used	Metric: Simplifications - disability-morbidity risk
Metric: Boolean   BX/Simplifications for lapse risk used	Metric: Simplifications - lapse risk
Metric: Boolean   BX/Simplifications for life expense risk used	Metric: Simplifications - life expense risk
Metric: Boolean   BX/Simplifications for life catastrophe risk used	Metric: Simplifications - life catastrophe risk
Metric: Boolean   BX/Simplifications for health mortality risk used	Metric: Simplifications - health mortality risk
Metric: Boolean   BX/Simplifications for health longevity risk used	Metric: Simplifications - health longevity risk
Metric: Boolean   BX/Simplifications for health disability-morbidity risk used	Metric: Simplifications - health disability-morbidity risk-medical expenses
Metric: Boolean   BX/Simplifications for health disability-morbidity risk-income protection used	Metric: Simplifications - health disability-morbidity risk-income protection
Metric: Boolean   BX/Simplifications for SLT lapse risk used	Metric: Simplifications - SLT lapse risk
Metric: Boolean   BX/Simplifications for health expense risk used	Metric: Simplifications - health expense risk
Metric: Boolean   BX/Captives simplifications used, premium and reserve risk	Metric: Captives simplifications - premium and reserve risk

Enumerated metrics use values of AP\_17 hierarchy, Simplifications used/not used:

- Simplifications used,
- Simplifications not used.