Release notes for the 2.1.0 Public Working Draft (PWD) release of the EIOPA Solvency II DPM and XBRL taxonomy

I   Introduction

This EIOPA Solvency II DPM and XBRL taxonomy package release 2.1.0 PWD is provided for stakeholders to be reviewed. Please provide your feedback to xbrl@eiopa.europa.eu before 30 June 2016 in order to have time to incorporate it for the final release.

The final 2.1.0 release will be published by 15 July and to be used for submission of reference dates from 31/12/2016 and above, according to the Governance of Taxonomy Releases and Schedule 2016 and the Taxonomy Roadmap

It covers both: definition of reporting requirements as well as all the underling regulations.

II Underlying regulations

DPM and taxonomy is based on following materials:

- The implementing technical standards with regard to the templates for the submission of information to the supervisory authorities according to Directive 2009/138/EC (ITS)
- The Final report on public consultation No. 16/004 on the proposal for amendments to Implementing Technical Standards on the templates for the submission of information to the supervisory authorities (PC)
- The ITS on Special Purpose Vehicles (ITS),
- The Guidelines on Financial Stability Reporting (Guidelines),
- The Guidelines on Third Country Branches (Guidelines and annexes),
- Unofficial reporting templates including ECB add-ons and Instructions for ECB add-ons (ECB add-ons).

III   Content

This package contains:

1. These Release notes,
2. The DPM Dictionary and Annotated Templates workbooks
3. The detailed change log between the 2.0.1 and 2.1.0 PWD
4. The DPM documentation
5. The List of validations
6. The Solvency II validation syntax
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 2.1.0 PWD package

Entry point	Entry point acronym	Entry point code	Number of all templates	Number of dedicated unique templates
Annual Solvency II reporting Solo	ars	.01	89	89
Quarterly Solvency II reporting Solo	qrs	.02	13	5
Day 1 Solvency II reporting Solo	d1s	.03	10	1
Annual Solvency II reporting Group	arg	.04	61	40
Quarterly Solvency II reporting Group	qrg	.05	9	1
Day 1 Solvency II reporting Group	d1g	.06	11	1
Annual Solvency II reporting Third country branches	arb	.07	81	10
Quarterly Solvency II reporting Third country branches	qrb	.08	13	2
Day 1 Solvency II reporting Third country branches	d1b	.09	10	1
Annual Financial Stability reporting Solo	afs	.10	5	4
Quarterly Financial Stability reporting Solo	qfs	.11	5	4
Annual Financial Stability reporting Group	afg	.12	5	1
Quarterly Financial Stability reporting Group	qfg	.13	9	4
FS 3CB Individual Annual	afb	.14	5	1
FS 3CB Individual Quarterly	qfb	.15	5	1
Annual ECB reporting Solo	aes	.16	92	6
Quarterly ECB reporting Solo	qes	.17	14	2
Annual ECB reporting Third country branches	aeb	.18	84	3
Quarterly ECB reporting Third country branches	qeb	.19	14	2
Annual reporting Special Purpose Vehicles	spv	.20	6	6
Ad-hoc reporting	adh	.23	112	0

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_2.1.0 PWD.xlsx

- EIOPA_SolvencyII_DPM_Annotated_Templates_2.1.0 PWD.xlsx

The most significant changes between 2.0.1 and 2.1.1 PWD DPM versions are described in "Versioning" worksheet in both DPM Dictionary and Annotated Templates files, however detailed change log comparing to 2.0.1 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 2.1.0 PWD. And also available in the canonical places under http and https protocols for PRODUCTION (not PWD) versions.

VI.3 Sample XBRL instance documents

The package contains sample XBRL instance documents for testing purposes. In the EIOPA SolvencyII XBRL Instance documents 2.1.0 PWD, 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 2.1.0 PWD.xlsx where all validations for all business requirements scopes appears in a single workbook. Note that this workbook is only for testing purposes and the official 2.0.1 workbook is the one that applies in production for 2.0.1. Please see notes worksheet for details in the structure. The syntax used to define validations is provided in EIOPA Solvency II validations syntax.