



Banc Ceannais na hÉireann
Central Bank of Ireland

Eurosystem

2016

CBI Solvency II NST DPM Documentation



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Introduction

The Central Bank of Ireland (CBI) applied the Data Point Modelling (DPM) methodology to describe the information requirements defined by the National Specific Templates (NST) for insurance and reinsurance sectors.

Additionally, in order to reduce the reporting burden, CBI decided to extend the DPM defined by European Insurance and Occupational Pensions Authority (EIOPA) for Solvency II purposes. Therefore, wherever possible, CBI reused the EIOPA Solvency II DPM Dictionary terms (metrics, dimensions, domain members, hierarchies, etc.) while for specific requirements, not addressed by Solvency II, CBI extended the EIOPA Solvency II DPM Dictionary with NST specific concepts.

This document focuses on identification of differences between the EIOPA and the CBI approaches for modelling and explanation of the manner in which the extensions are addressed on the level of the DPM Dictionary and Annotated Templates.

Underlying Regulations

Information requirements defined by the National Specific Templates (and covered by the DPM described in this document) are available under the following [page](#) on the Central Bank of Ireland website.

Documentation of the DPM methodology applied by the EIOPA can be found in https://dev.eiopa.europa.eu/Taxonomy/Full/2.0.1/EIOPA_DPM_Documentation_2.0.1.pdf. Comprehension of the DPM methodology in general and its application by EIOPA is necessary to understand the content of this document.

CBI NST extends the latest available version of the EIOPA Solvency II DPM Dictionary which was published on 22/10/2015 as 2.0.1 release, applicable for Solvency II submissions in the first quarter of 2016.

(https://dev.eiopa.europa.eu/Taxonomy/Full/2.0.1/EIOPA_SolvencyII_DPM_Dictionary_2.0.1.xlsx).

DPM Dictionary

DPM Dictionary for the NST developed by the CBI follows in general the approach applied by EIOPA in modelling of Solvency II information requirements (for 2.0.1 release). This section explains in particular the artefacts and the manner for inclusion and identification of the extension concepts required to cover NST specific information requirements.

General prefix applied for CBI extension concepts is 'ie'.

Similarly to EIOPA, CBI defines domains, members and dimensions as common concepts while metrics are either highly or moderately dimensional (the latter including some dimensional properties in definition of metrics).

In order to achieve this, CBI extension concepts are defined as common ('iec') for domain members, dimensions and hierarchies and highly ('iehd') or moderately ('iemd') for metrics. This information (prefix) is reflected in "Owner" columns of the [DPM Dictionary](#).

Additionally, hierarchies in the DPM are identified by sequential numbers starting from 1 for each owner. Therefore, in order to differentiate between EIOPA and CBI hierarchy when referring from enumerated metrics definitions or [DPM Annotated Templates](#) it is necessary to include the prefix, e.g. 'iec_1'.

In order to further differentiate CBI extension concepts from the EIOPA terms, the naming convention of:

- metrics (both highly and moderately dimensions) include 'ie' component after the two letter identification of data and period type and before the sequential number (i.e. 'eiie2'),
- members applies 'z' starting character rather than 'x' as in case of EIOPA concepts,

Extension concepts in this release have their creation date set up to 31/10/2015.

DPM Annotated Templates

Organization and annotation of NST templates in general follows the approach applied by EIOPA in modelling of Solvency II information requirements (for 2.0.1 release). The main differences relate to addressing of the CBI specific concepts in the annotations, organization of entry points (modules) and codification of NST tables.

Annotations in templates referring to dimensions or hierarchies identify them by codes. It is likely that these codes may not be unique, i.e. CBI dimensions or hierarchies may repeat the codes used by EIOPA in this or future versions of their DPM. In order to cope with this issue, CBI dimensions or hierarchy codes are prefixed with 'iec_' when referred to from the Annotated Templates¹ as exemplified in red font colour on Figure 1 1.

| | | | |
|--------------------|---------------------------|-------|----------|
| iec_RG/All members | Reporting Entity | Z0010 | iec_GA_2 |
| LR/All members | Residency of reporting IC | Z0020 | iec_GA_3 |

Figure 1. Example of CBI dimension and hierarchy definition from DPM Annotated Templates

EIOPA templates are organized in template groups, applied in different variants which are further split in actual tables. This is reflected in codes that contain one (for template groups, e.g. S.01), two (for templates, e.g. S.01.01), three (for template variants, e.g. S.01.01.01) and four (for tables, e.g. S.01.01.01.01) two-digit sequential numbers. Moreover they start with prefixes (S, SR, E, etc.) that further explain their content and application. In case of the NST information requirements the templates are identified by a two-digit code (e.g. NST.01) followed by two-digit code for individual tables (e.g. NST.01.01).

NST templates are organized in three modules as described in the "Entry points" worksheet of the Annotated Templates workbook. If a NST template is included in more than one entry point, it is always the same template, not potentially different variant as in case of EIOPA. As a result it is enough to identify its association with a module with an 'x' mark rather than a specific variant code.

Compared to the EIOPA counterpart, the CBI NST DPM Annotated Templates do not include the MS Excel named ranges identifying sections of table content, headers, annotations, etc. They were not defined due to the fact that in contrast to the EIOPA Annotated templates they are not needed for the taxonomy creation process.

¹ It is also possible that in future a similar approach will be applied for other CBI specific concepts (members, metrics, etc.) in order to differentiate them from EIOPA terms in case the same wording is used but meaning is different.

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