



Banc Ceannais na hÉireann
Central Bank of Ireland

Eurosystem

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Release Notes

for version 1.1.0 of the CBI Solvency II National Specific
Templates DPM and XBRL taxonomy



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Introduction

This document introduces the Data Point Model (DPM) and XBRL taxonomy deliverables covering information requirements defined by the Central Bank of Ireland (CBI) in the National Specific Templates (NST's).

NST's extend the information requirements of Solvency II defined by the European Insurance and Occupational Pensions Authority (EIOPA). Therefore the CBI NST DPM extends the EIOPA Solvency II DPM and the CBI XBRL taxonomy is an extension of the EIOPA Solvency II XBRL Taxonomy.

The status of this release is a final publication complete with full list of validations implemented. It is planned to be used for collection of National Specific templates (NST) quarterly submissions from Q4 2016 onwards.

Contact and feedback

Interested parties are invited to provide any feedback or questions related to the NST DPM or NST XBRL taxonomy to SIITestReturns@centralbank.ie.

National Specific Templates

This release relates to the set of NSTs previously published on the Central Bank website. The following table outlines the set of templates together with technical specifications.

Table 1. Insurance NST information requirements

Template No. & Title	Applicable To	Frequency of Submission	Templates	Technical Specification
NST.01 - Non-Life Income Statement	HIGH Impact Non-Life individual undertakings and groups	Quarterly & Annually	Business Template NST.01	Technical Spec NST.01
NST.02 - Life Income Statement	HIGH Impact Life individual undertakings and groups	Quarterly & Annually	Business Template NST.02	Technical Spec NST.02
Non-Life Technical Provisions & Claims Templates				
NST.03 - Non-Life Technical Provisions - Detailed Split by LOB and Distribution Channel	HIGH Impact Non-Life individual undertakings and groups	Twice Annually i.e. after Quarter 2 and Quarter 4	Business Template NST.03	Technical Spec NST.03
NST.04 - Non-Life Technical Provisions - Detailed Split by LOB and Country	HIGH Impact Non-Life individual undertakings and groups	Twice Annually i.e. after Quarter 2 and Quarter 4	Business Template NST.04	Technical Spec NST.04
NST.05 - Non-Life - Projection of Future Cash Flows (Best Estimate) Detailed Split	HIGH Impact Non-Life individual undertakings and groups	Twice Annually i.e. after Quarter 2 and Quarter 4	Business Template NST.05	Technical Spec NST.05
NST.06 - Non-Life Insurance Claims Information - Detailed Split by Distribution Channel & Claims Type	HIGH Impact Non-Life individual undertakings and groups	Twice Annually i.e. after Quarter 2 and Quarter 4	Business Template NST.06	Technical Spec NST.06
NST.07 - Non-Life Premiums, Claims & Expenses - Detailed Split by LOB & Distribution Channel	HIGH Impact Non-Life individual undertakings and groups	Twice Annually i.e. after Quarter 2 and Quarter 4	Business Template NST.07	Technical Spec NST.07
Note: Reinsurance undertakings are not subject to National Specific Templates .01 to .07 above				
Variable Annuity Templates				
NST.08 - Variable Annuity P&L Attribution - Liability	See requirement 1.2.1 of the corresponding technical specification documents.	Quarterly	Variable Annuity NSTs 08-11 - Business Templates	NST's 08-10 - Technical Specification
NST.09 - Variable Annuity P&L Attribution - Asset		Quarterly		
NST.10 - Variable Annuity P&L Attribution - Other		Quarterly		
NST.11 - Variable Annuity Stress Tests		Q2 Only		

Table 2. Statistics NST information requirements

Template No. & Title	Applicable To	Frequency of Submission	Templates	Technical Specification
<i>NST.12 – Quarterly Aggregate Balance Sheet Statement</i>	Entire Solvency II Reporting Population	Quarterly	Business Template NST.12	NST.12 Notes on Compilation
<i>NST.13 – Quarterly Aggregate Reporting of Security Holdings</i>	Entire Solvency II Reporting Population	Quarterly	Business Template NST.13	NST.13 Notes on Compilation

The above templates are based on (extend) the EIOPA Solvency 2.0.1 package (as published on 22/10/2015)¹, in particular the DPM Dictionary², the DPM Annotated Templates³ and the XBRL taxonomy⁴.

Content

This package includes:

- NST Release Notes
- [List of Known Issues](#)
- [NST DPM Documentation](#)
- [NST DPM Dictionary](#)
- [NST DPM Annotated Templates](#)
- [NST XBRL Taxonomy Documentation](#)
- [NST XBRL Taxonomy Package](#)
- [NST XBRL Test Instance Documents](#)
- [List of NST Validations](#)

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

² https://dev.eiopa.europa.eu/Taxonomy/Full/2.1.0/EIOPA_SolvencyII_DPM_Dictionary_2.1.0.xlsx

³ https://dev.eiopa.europa.eu/Taxonomy/Full/2.1.0/EIOPA_SolvencyII_DPM_Annotated_Templates_2.1.0.xlsx

⁴ https://dev.eiopa.europa.eu/Taxonomy/Full/2.1.0/EIOPA_SolvencyII_XBRL_Taxonomy_2.1.0.zip

File Names

Please note any documents published for a specific version of the NST Taxonomy will include in the file name both the version number of the EIOPA Taxonomy from which the NST extends (e.g. 2.1.0) and the version number of the NST Taxonomy (e.g. 1.1.0). This naming convention will be applied to the following documents:

- DPM Dictionary
CBI_SolvencyII_NST_DPM_Dictionary_2.1.0_1.1.0.xlsx
- Annotated Templates
CBI_SolvencyII_NST_Annotated_Templates_2.1.0_1.1.0.xlsx
- XBRL Taxonomy Package
CBI_SolvencyII_NST_XBRL_Taxonomy_2.1.0_1.1.0.zip
- XBRL Test Instance Documents
CBI_SolvencyII_NST_XBRL_Instance_Documents_2.1.0_1.1.0.zip

Scope

Table 3 below provides information on the entry point for each template included in the package.

Table 3. NST information requirements modules and templates

Template code	Template title	Modules		
		Annual reporting Solo, Group and Third country branches	Semi-annual reporting Solo and Group	Quarterly reporting Solo and Group
NST.01	Non-Life Income Statement	x		x
NST.02	Life Income Statement	x		x
NST.03	Non-life Technical Provisions - Detailed Split by LOB and Distribution Channel	x	x	
NST.04	Non-life Technical Provisions - Detailed Split by LOB and Distribution Channel, Currency and Country	x	x	
NST.05	Projection of future cash flows (Best Estimate - Non Life) - split by Claims type	x	x	
NST.06	Non-life Insurance Claims Information - Detailed split by Distribution Channel and Claims Type	x	x	
NST.07	Non-Life Premiums, claims and expenses. Detailed split by Class and Distribution Channel	x	x	
NST.08	Variable Annuity P&L Attribution (Liability)			x
NST.09	Variable Annuity P&L Attribution (Asset)			x
NST.10	Variable Annuity P&L Attribution (Other)			x
NST.11	Variable Annuity Stress Tests			x ¹
NST.12	Quarterly Aggregate Balance Sheet Statement			x
NST.13	Quarterly Aggregate Reporting of Security Holdings			x

¹Please note that NST.11 should only be reported for Q2. It is not required for Q1, Q3 or Q4. For further details see link to NST.11 – Technical Specifications in Table 1 above.

DPM

For the DPM explanation and its application in the context of NST reporting please see [NST DPM Documentation](#).

XBRL

For the description of use of XBRL standard to reflect the NST reporting please see the [NST XBRL Taxonomy Documentation](#).

Taxonomy distribution

Taxonomy files are published as a compressed package for local use: [NST XBRL Taxonomy Package](#). All files are also available in the canonical places under HTTP protocol in <http://www.centralbank.ie/ie/xbrl>.

Sample XBRL instance documents

The package contains sample XBRL instance documents for testing purposes. In the [CBI SolvencyII NST XBRL Instance Documents](#), there are instance examples for each entry point:

- One containing random data for every table cell.
- One containing numeric values set to “zeros”.

The sample XBRL instance names follow the standard Online Reporting naming convention:

“CCCCCC_YYYYMMDD_XXXXXXXXXXXX.ext”

where

- CCCCCCC is the institution code (The 6/7 institution alphanumeric code used for logging into Online Reporting)
- YYYYMMDD is the return reporting date (not submission date) e.g. 20151231
- XXXXXXXXXXXX is the Solvency II “Return File type” on the ONR system
- .ext is the file extension - either ‘.xbrl’ or ‘.zip’

i.e. CBI_20160930_QuarterlyNationalSpecificReturn.xbrl

Validations

The [CBI SolvencyII NST Validations](#) workbook contains full set of validations implemented for the NST taxonomy. Please see the “Readme” worksheet for details about its structure and content. The [syntax](#) used to define validations is the same as that published by EIOPA for Solvency II reporting. Please check the content of this workbook regularly to learn about any deactivated rules or new rules.

Filing Rules

The Central Bank of Ireland plans to implement the set of [EIOPA Filing Rules](#) published for Solvency II reporting against NST XBRL submissions where applicable. Please note that “section V – Codes and Type of Codes” of the EIOPA Filing Rules is not applicable for any of the NST templates.

In relation to precision of data types, please follow guidelines provided by EIOPA in published Filing Rules referred to above.

Annex 1: Changes Compared to version 1.0.1

1. Merged iec_XV, iec_XX and iec_XQ into one dimension (iec_XV – NST08-10 Line Identification), and changed the typed dimensions used in NST.09.02 and NST.10.01 to use it.
2. Added/modified domain members and hierarchies on domains GA, LB and TS.
3. Added/modified metrics.
4. Added rows R0035, and R0080 to R0130 to NST.02.01.
5. Added rows R3130 to R3210 on NST.02.03.
6. Added Row R8060 to NST.02.08.
7. Changed metric on Rows R0010 and R0030 on both NST.08.01 and NST.09.01.
8. Validations IEBV10, IEBV11, IEBV317, IEBV319, IEBV320, IEBV321, IEBV322 and IEBV323 updated because of added/removed rows on templates

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