

The DPM 2.0 on insurance and pension funds sectors

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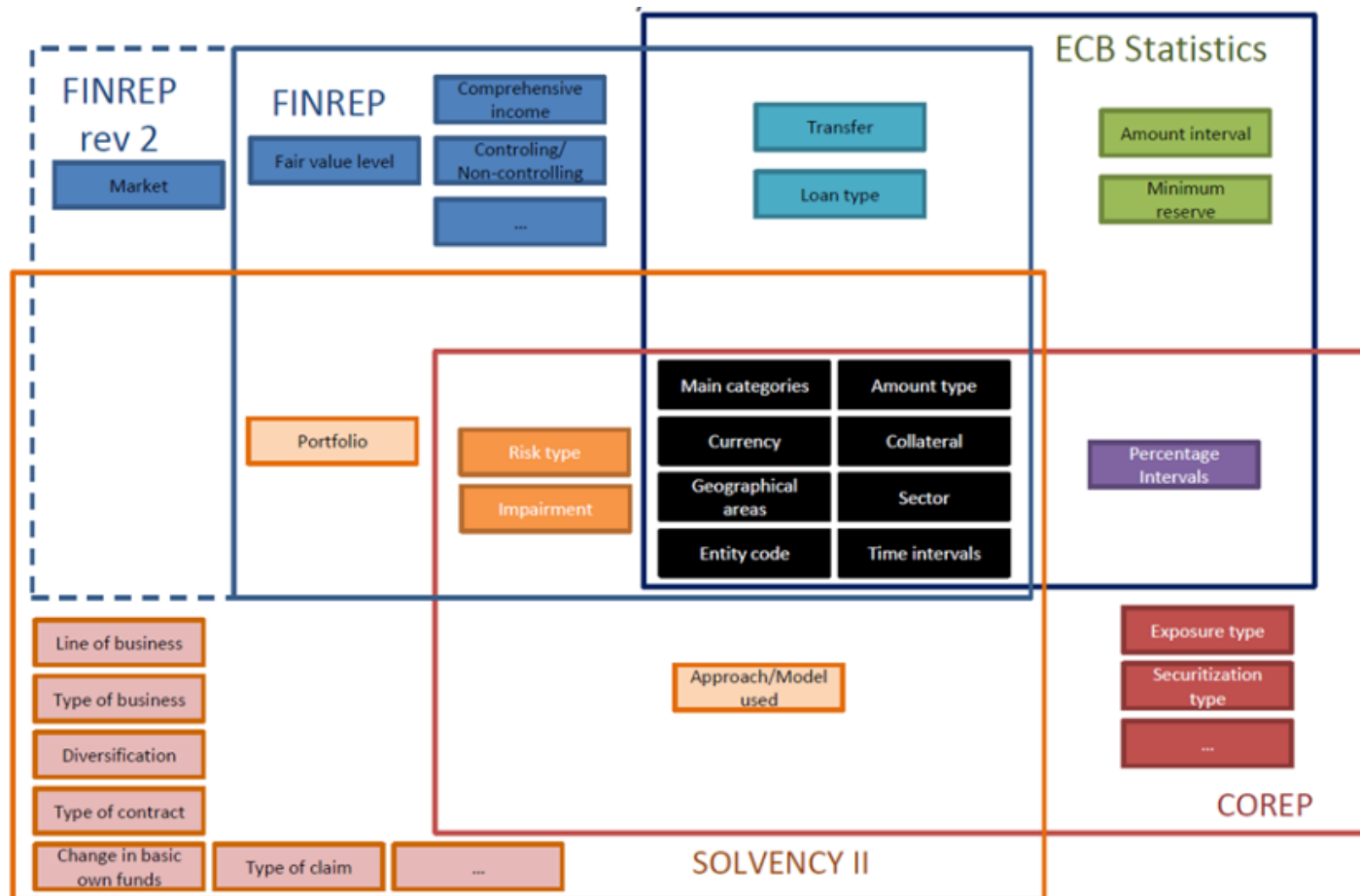
EIOPA Evolution of regulatory reporting with the current Data Point Model



- Solvency II reporting
- Impact on regulation development
- Tool for Undertakings (T4U) developed by EIOPA was used by financial institutions to create Solvency II reports
- Pillar III public disclosure templates
- IORP reporting since 2019
- PEPP reporting since 2022
- Future: Financial Conglomerates and Digital Operational Resilience Act

DPM as core process ...for the regulatory reporting chain

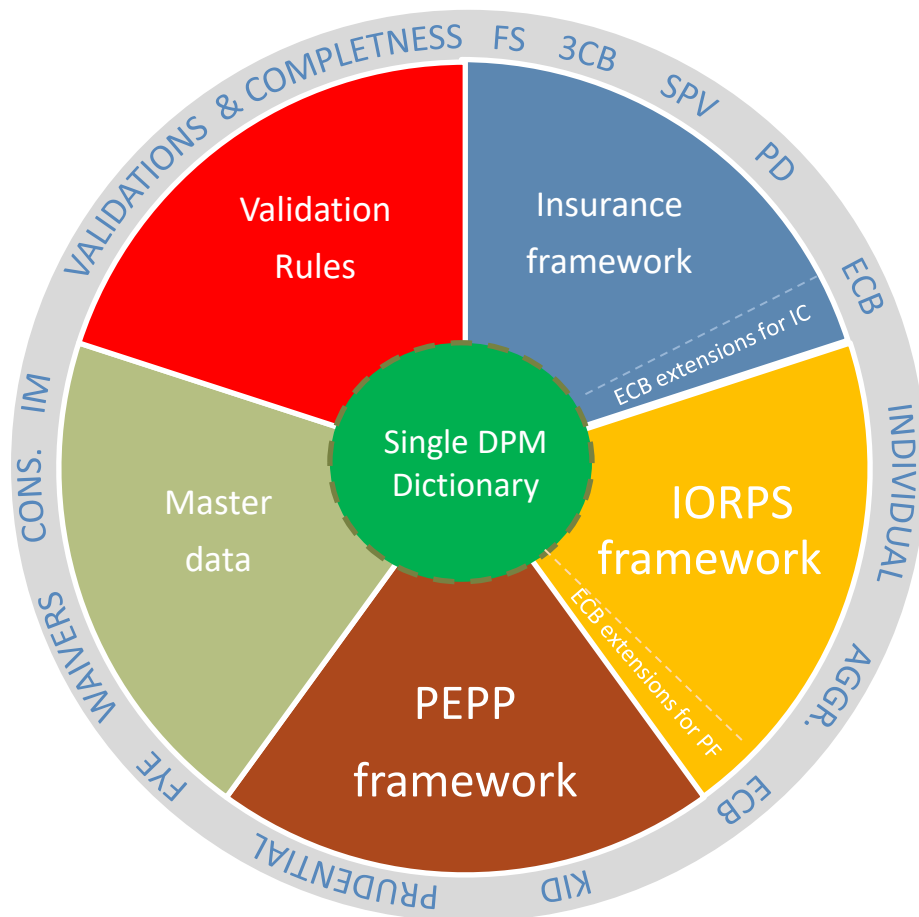
Cross framework harmonization



Commonalities between banking, insurance and pension funds sector are desirable:

- Common dimensions
- Data Point Modelling
- Common data types
- Taxonomy architecture
- Base primary items
- Label constructions
- Tools
- etc.

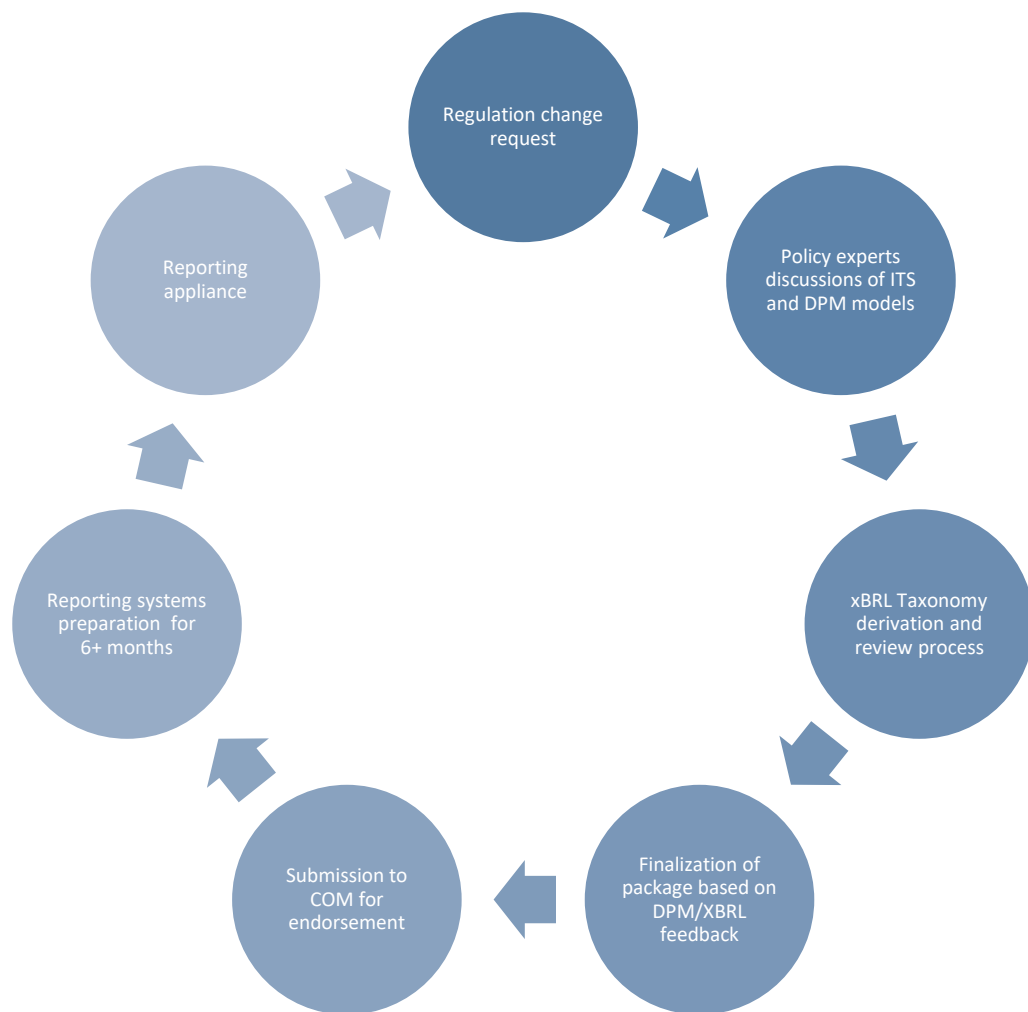
The EIOPA architecture outline on DPM



- The DPM implements the uniform and consistent definitions included in the implementing technical standards (ITS), guidelines and Board of Supervisors decisions on reporting and disclosure
- Provides a structured representation of the information, identifying all the business concepts and their relations, as well as validation rules
- It is composed of the annotated templates for the Solvency II, pension funds and pan-European pension products with a common DPM dictionary
- One model for all data reporting requirements under EIOPA remit (insurance, pensions, PEPP providers, public disclosure) and for the ECB reporting extensions
- The model facilitates the appliance of waivers and completeness information reporting via the basic information – Master data

DPM as core process ...for the regulatory reporting chain

The eiopa DPM on regulatory requirements process



- BoS decision in 2016 for a fixed and predictable regulatory & taxonomy update processes
- All EIOPA reporting frameworks updates (and ECB add-ons) have to be published in the same date every year (15 July) and are always applied for the 31-Dec reporting reference date
- Only on the very first releases of a new framework, it may have different publication/starting dates
- Business experts have to prepare at the same time the templates and its DPM modeling changes
- ITS and DPM-Taxonomy tables are part of regulation development, since the issues faced on the splitting of the detailed list of assets for the 2015 preparatory phase
- Business cell-codes are always linked to their DPM dimensional characteristic, so the cell-codes change (only/always) when its DPM concept change

DPM as core process ...for the regulatory reporting chain

ORIGINAL MAIN DPM EIOPA SOLVENCY II DPM ARTEFACTS

Dictionary

A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	
1	Label	Name	Default	Owner	Creation date	Validity date	Last modifie	Count	Comment	Hierarchy	Name	Hierarchy node label	Sign	Weight	Owner	Usable
2	NA	x0	yes	s2c	07.07.2014			0		1: Valuation general						
3	Absolute floor	x1		s2c	07.07.2014			1		Statutory accounts	x84	Statutory accounts			s2c	
4	Absolute value after shock	x2		s2c	07.07.2014			1		IFRS	x45	IFRS				
5	Absolute value before shock	x3		s2c	07.07.2014			1		Local GAAP	x50	Local GAAP				
6	Accident year [AY]	x4		s2c	07.07.2014			1		Prudential	x95	Prudential				
7	Accrued interests	x5		s2c	07.07.2014			1		Solvency II	x80	Solvency II	=			
8	Accumulated	x6		s2c	07.07.2014			1		Accrued interests	x5	Accrued interests		+		
9	Acquisition price [per unit]	x7		s2c	07.07.2014	30.09.2015	31.07.2015	1		Solvency II without accrued interests	x81	Solvency II without accrued interests		+		
10	Adjustment of valuation of assets	x8		s2c	07.07.2014			1		Prudential other than Solvency II	x72	Prudential other than Solvency II				
11	Aggregate deductibles	x9		s2c	07.07.2014			1		Solvency I	x121	Solvency I				
12	Average	x10		s2c	07.07.2014			1		Difference between Solvency II and statutory account	x24	Difference between Solvency II and statutory account				
13	Average [arithmetic]	x11		s2c	07.07.2014	31.12.2013		1		Statutory accounts values adjusted for Solvency II valuation differences	x85	Statutory accounts values adjusted for Solvency II valuation differences				
14	Average [weighted]	x12		s2c	07.07.2014			1		Reclassification adjustments	x130	Reclassification adjustments				
15	Balance of contractual amount	x13		s2c	07.07.2014			1		2: Types of amount					s2c	

Annotated Templates

A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	
1	S.06.02.01														
2	List of assets														
3															
4	S.06.02.01.01														
5	Z Axis:														
6	SU/Assets other than derivatives and Assets held as collateral														
7															
8	Information on positions held														
9															
10	Line identification	Asset ID Code	Fund number	Matching portfolio number	Portfolio	Asset held in unit linked and index linked contracts	Asset pledged as collateral	Country of custody	Custodian	Quantity	Par amount	Valuation method	Acquisition value	Total Solvency II amount	Accrued interest
11	C0010	C0040	C0070	C0080	C0090	C0090	C0100	C0110	C0120	C0130	C0140	C0150	C0160	C0170	C0180
12															
13	*artificial key * Foreign key to S.06.02.01.02* Metric: Portfolio (Inv Metric: Held in unit li Metric: Asset pledge Metric: Country of cu Metric: String TS/Custodian Metric: Decimal DC/Quantity Metric: Monetary TA/Notional amount Metric: Valuation me Metric: Monetary TA/Acquisition price Metric: Monetary VG/Solvency II Metric: Monetary VG/Accrued interests														
14	XA: S.06.02 line iden UI: URI NF: Number of fund MP: Matching portfolio number														
15															
16															
17															
<p>Navigation: S.04.01.01 S.04.02.01 S.05.01.01 S.05.01.02 S.05.01.13 S.05.02.01 S.06.01.01 S.06.02.01 S.06.02.04 S.06.02.07 SE.06.02.16 SE.06.02.18 S.06.03.01 S.06.03.04</p>															

Validations

A	B	C	D	E	F	G	H	I	J	K	L	M	
1	Validation ID	Release	Template 1	Template 2	Template 3	Template 4	Template 5	Template 6	Rows	Columns	Filter	Validation	Error message
2	BV1	2.0.0	S.01.02									{r0050,c0010} - data type constrains [ISO 3166-1: alpha-2 code]	Data type ISO 3166-1 incorrect
3	BV2	2.0.0	S.06.02									{c0390} - data type constrains [ISO 8601: {yyyy-mm-dd}]	Data type ISO 8601 incorrect
4	BV4	2.0.0	S.06.02									if {c0290} like '##3#' or {c0290} like '##4#' or {c0290} like '##71' or {c0290} like '##72' or {c0290} like '##73' or {c0290} like '##74' or {c0290} like '##75' or {c0290} like '##76' or {c0290} like '##77' or {c0290} like '##78' or {c0290} like '##79' or {c0290} like '##80' or {c0290} like '##81' or {c0290} like '##82' or {c0290} like '##83' or {c0290} like '##84' or {c0290} like '##85' or {c0290} like '##86' or {c0290} like '##87' or {c0290} like '##88' or {c0290} like '##89' or {c0290} like '##90' or {c0290} like '##91' or {c0290} like '##92' or {c0290} like '##93' or {c0290} like '##94' or {c0290} like '##95' or {c0290} like '##96' or {c0290} like '##97' or {c0290} like '##98' or {c0290} like '##99' or {c0290} like '##00' then {c0110} = empty	Item should not be reported for th
5	BV5	2.0.0	S.06.02									if {c0290} like '##71' or {c0290} like '##75' or {c0290} like '##95' then {c0110} = empty	Item should not be reported for th
6	BV6	2.0.0	S.06.02									if {c0290} like '##71' or {c0290} like '##75' or {c0290} like '##98' then {c0270} = empty	Item should not be reported for th
7	BV7	2.0.0	S.06.03									{c0040} - data type constrains [ISO 3166-1: alpha-2 code;or 'XA';or 'EU';or 'AA']	Data type ISO 3166-1/XA/EU incor
8	BV8	2.0.0	S.08.01							c0370;0410;0420		data type constrains [ISO 4217: alphabetic code]	Data type ISO 4217 incorrect
9	BV9	2.0.0	S.08.01							c0220;0430		data type constrains [ISO 8601: {yyyy-mm-dd}]	Data type ISO 8601 incorrect
10	BV10	2.0.0	S.08.02							c0310;0350;0360		data type constrains [ISO 4217: alphabetic code]	Data type ISO 4217 incorrect
11	BV11	2.0.0	S.08.02							c0220;0370		data type constrains [ISO 8601: {yyyy-mm-dd}]	Data type ISO 8601 incorrect
12	BV12	2.0.0	S.10.01							c0150;0160		data type constrains [ISO 8601: {yyyy-mm-dd}]	Data type ISO 8601 incorrect
13	BV13	2.0.0	S.11.01									{c0080} - data type constrains [ISO 3166-1: alpha-2 code]	Data type ISO 3166-1
14	BV14	2.0.0	S.11.01									{c0230} - data type constrains [ISO 3166-1: alpha-2 code;or 'XA'; or 'EU']	Data type ISO 3166-1/XA/EU incor
15	BV15	2.0.0	S.11.01									{c0240} - data type constrains [ISO 4217: alphabetic code]	Data type ISO 4217 incorrect
16	BV16	2.0.0	S.11.01									{c0280} - data type constrains [ISO 8601: {yyyy-mm-dd}]	Data type ISO 8601 incorrect
17	BV17	2.0.0	S.02.01	S.02.02								{S.02.01, r0060, c0010}+{S.02.01, r0410, c0010}+{S.02.01, r0240, c0010}+{S.02.01, r0250, c0010}+{S.02.01, r0260, c0010}+	The "Other assets: Property, plan
18	BV18	2.0.0	S.12.01							c0020;0090;0100;0150;0190;0200		{r0200}={r0010}+{r0030}+{r0100}+{r0110}+{r0120}+{r0130}	The Item "Technical provisions - ti

- labels and codes of concepts
- validity/currency period
- relationships (hierarchies)
- mathematical relations
- applicable dimensions and sheets
- tables' titles and codification
- organization of tables (RC codes) and their layout
- description of data points (metrics + set of dimension/domain member pairs)
- identification of MD and HD components of each data points
- identification of rules (business and technical)
- referenced templates
- filters
- expressions
- error messages
- list of the identical data points

Current main DPM EIOPA Solvency II DPM artefacts?

Annotated Templates

[S.05.01.02.02 - Life](#)

Sheets (TemporaryAxisCode_186729)

			Line of Business for: life insurance obligations						Life reinsurance obligations		Total	Metrics	s2c_dim:IZ (Acceptance/cover of risks)
			Health insurance	Insurance with profit participation	Index-linked and unit-linked insurance	Other life insurance	Annuities stemming from non-life insurance contracts and relating to health insurance obligations	Annuities stemming from non-life insurance contracts and relating to insurance obligations other than health insurance	Health reinsurance	Life reinsurance			
			C0210	C0220	C0230	C0240	C0250	C0260	C0270	C0280	C0300		
Premiums written	Gross	R1410										s2md_met:mi503 (Metric: Monetary) BC/Premiums written)	s2c_RT:x1 (Accepted during the period)
	Reinsurers' share	R1420										s2md_met:mi504 (Metric: Monetary) BC/Premiums written) CC/Ceded)	s2c_RT:x1 (Accepted during the period)
	Net	R1500										s2md_met:mi505 (Metric: Monetary) BC/Premiums written) CC/Not ceded)	s2c_RT:x1 (Accepted during the period)
Premiums earned	Gross	R1510										s2md_met:mi509 (Metric: Monetary) BC/Premiums written)	s2c_RT:x18 (Covered during the period)
	Reinsurers' share	R1520										s2md_met:mi504 (Metric: Monetary) BC/Premiums written) CC/Ceded)	s2c_RT:x18 (Covered during the period)
	Net	R1600										s2md_met:mi505 (Metric: Monetary) BC/Premiums written) CC/Not ceded)	s2c_RT:x18 (Covered during the period)
Claims incurred	Gross	R1610										s2md_met:mi281 (Metric: Monetary) BC/Claims incurred)	
	Reinsurers' share	R1620										s2md_met:mi287 (Metric: Monetary) BC/Claims incurred) CC/Ceded)	
	Net	R1700										s2md_met:mi288 (Metric: Monetary) BC/Claims incurred) CC/Not ceded)	
Expenses incurred	R1900										s2md_met:mi319 (Metric: Monetary) BC/Expenses TE/Administration, investments management, claims management, acquisition and overhead) CC/Not ceded)		
Balance - other technical expenses/income	R2510										s2md_met:mi2559 (Metric: Monetary) BC/Balance of other technical expenses/income TE/Other than administration, investments management, claims management, acquisition and overhead) CC/Not ceded)		
Total technical expenses	R2600										s2md_met:mi336 (Metric: Monetary) BC/Expenses) CC/Not ceded)		
Total amount of surrenders	R2700										s2md_met:mi290 (Metric: Monetary) BC/Claims paid or due to be paid regarding surrender [full or partial] by policyholders)		
	s2c_dim:TB (Insurance/reinsurance business)	s2c_LB:x28 (Direct Business)	s2c_LB:x28 (Direct Business)	s2c_LB:x28 (Direct Business)	s2c_LB:x28 (Direct Business)	s2c_LB:x28 (Direct Business)	s2c_LB:x28 (Direct Business)	s2c_LB:x28 (Direct Business)	s2c_LB:x109 (Reinsurance accepted)	s2c_LB:x109 (Reinsurance accepted)			
	s2c_dim:BL (Line of business (general))	s2c_LB:x45 (Health SLT)	s2c_LB:x53 (Insurance with profit participation)	s2c_LB:x119 (Unit-linked or index-linked)	s2c_LB:x93 (Other life)	s2c_LB:x10 (Annuities stemming from non-life insurance contracts and relating to health insurance obligations)	s2c_LB:x11 (Annuities stemming from non-life insurance contracts and relating to insurance obligations other than health insurance)	s2c_LB:x46 (Health SLT and annuities stemming from non-life insurance contracts and relating to health insurance obligations)	s2c_LB:x172 (Life and annuities stemming from non-life insurance contracts and relating to insurance obligations other than health insurance)	s2c_LB:x65 (Life and Health SLT)			

tables' titles and codification

one table per worksheet for Excel output

organization of tables (RC codes) and their layout

description of data points (metrics + set of dimension/domain member pairs)

identification of MD and HD components of each data point

model provided in MD format to align with the rest of deliverables

What are the main DPM EIOPA Solvency II DPM artefacts?

Dictionary

Label (en)	Code	Description (en)	Owner	Default	Creation date	Valid from	Valid to	Last modification	Hierarchy (en)	Hierarchy member code	Hierarchy/member owner	Hierarchy node label (en)	Hierarchy/node description (en)	Sign	Weight	Usable	Hierarchy creation date
NA	x0		s2c	TRUE	07/07/2014				1: Valuation general		s2c						07/07/2014
Absolute floor	x1		s2c	FALSE	07/07/2014				Statutory accounts	x84	s2c	Statutory accounts				TRUE	07/07/2014
Average	x10		s2c	FALSE	07/07/2014				IFRS	x45	s2c	IFRS				TRUE	07/07/2014
Overriding Commission	x100		s2c	FALSE	07/07/2014		31/12/2013		Local GAAP	x50	s2c	Local GAAP				TRUE	07/07/2014
Overriding Commission [Maximum]	x101		s2c	FALSE	07/07/2014		31/12/2013		Prudential	x95	s2c	Prudential				TRUE	07/07/2014
Overriding Commission [Minimum]	x102		s2c	FALSE	07/07/2014		31/12/2013		Solvency II	x80	s2c	Solvency II	=			TRUE	07/07/2014
Overriding Commission [Expected]	x103		s2c	FALSE	07/07/2014		31/12/2013		Accrued interests	x5	s2c	Accrued interests		+		TRUE	07/07/2014
Profit Commission	x104		s2c	FALSE	07/07/2014		31/12/2013		Solvency II without accrued interests	x81	s2c	Solvency II without accrued interests		+		TRUE	07/07/2014
Profit Commission [Maximum]	x105		s2c	FALSE	07/07/2014		31/12/2013		Prudential other than Solvency II	x72	s2c	Prudential other than Solvency II				TRUE	07/07/2014
Profit Commission [Minimum]	x106		s2c	FALSE	07/07/2014		31/12/2013		Solvency I	x121	s2c	Solvency I				TRUE	30/09/2015
Profit Commission [Expected]	x107		s2c	FALSE	07/07/2014		31/12/2013		Difference between Solvency II and statutory account	x24	s2c	Difference between Solvency II and statutory account				TRUE	07/07/2014
The undertaking is using IFRS	x108		s2c	FALSE	30/09/2015		31/12/2013		Statutory accounts values adjusted for Solvency II valuation differences	x85	s2c	Statutory accounts values adjusted for Solvency II valuation differences				TRUE	07/07/2014
The undertaking is using local GAAP (other than IFRS)	x109		s2c	FALSE	30/09/2015		31/12/2013		Reclassification adjustments	x130	s2c	Reclassification adjustments				TRUE	30/09/2015
Average [arithmetic]	x11		s2c	FALSE	07/07/2014		31/12/2013		10: Accounting standards (Individual)		s2c						30/09/2015
The group is using IFRS	x110		s2c	FALSE	30/09/2015		31/12/2013		The undertaking is using IFRS	x108	s2c	1 - The undertaking is using IFRS				TRUE	30/09/2015
The group is using local GAAP (other than IFRS)	x111		s2c	FALSE	30/09/2015		31/12/2013		The undertaking is using local GAAP (other than IFRS)	x109	s2c	2 - The undertaking is using local GAAP (other than IFRS)				TRUE	30/09/2015
Collateralized assets value	x112		s2c	FALSE	30/09/2015				11: Accounting standards		s2c						30/09/2015
Collateralized liabilities value	x113		s2c	FALSE	30/09/2015				IFRS	x45	s2c	1 - IFRS				TRUE	07/07/2014

< > Versioning Owners Domains Dimensions Metrics s2c_AM s2c_AO s2c_AP s2c_BC s2c_BR s2c_BT s2c_CA s2c_CE s2c_CG s2c_CM s2c_CN s2c_CS s2c_CU s2c_DC s2c_DI s2c_DO s2c_EI s2c_EL s2c_EX s2c_GA s2c_LA s2c_LB s2c_LT s2c_MC s2c_NC s2c_NT s2c_PC s2c_P ... +

labels and codes of concepts

designation of concept owner

identification of default value

validity/currency period

additional comment and description if necessary

relationships (hierarchies)

specific label to be assigned within given hierarchy

arithmetical relations

identification of grouping and usable elements

hierarchy validity period

What are the main DPM EIOPA Solvency II DPM artefacts?

Validations

Owner	Framework code	Rule code	Mapping to 2.7.0	Release	Last modification date	Scope	Where	Join	Expression	Simplified Expression	Include in XBRL	Deactivated	Deactivated on	Reason for deactivation	Full or partial deactivation	Reactivated on	Always execute	
s2md	solvency	TV38		2.8.0					not(matches(dim{d not(matches(dim{(d: [s2c_dim:YX]), [s2c_dim:YX]), "({^} () (\$)+")		yes	no					no	
s2md	solvency	TV30		2.8.0					not(matches(dim{d not(matches(dim{(d: [s2c_dim:XJ]), [s2c_dim:XJ]), "({^} () (\$)+")		yes	no					no	
s2md	solvency	TV25		2.8.0					not(matches(dim{d not(matches(dim{(d: [s2c_dim:YL]), [s2c_dim:YL]), "({^} () (\$)+")		yes	no					no	
s2md	solvency	BV1252		2.8.0					count{(t: S.01.01.13.count{(t: S.01.01.13.01, r: R0010; R0030; R0110; R0140; R0410; R0490; R0960; R0980, c: C0010) = 8		yes	no					yes	
s2md	solvency	BV315_1-9	BV315_1	2.0.0	15/07/2023	scope{(t: S.02.01.01.01, c:C0010, f: solvency, fv: solvency2)}			(t: S.02.01.01.01, r: R0280) = (t: S.02.01.01.01, r: R0290) + (t: S.02.01.01.01, r: R0300)		yes	no						no
s2md	solvency	BV316_1-9	BV316_1	2.0.0	15/07/2023	scope{(t: S.02.01.01.01, c:C0010, f: solvency, fv: solvency2)}			(t: S.02.01.01.01, r: R0310) = (t: S.02.01.01.01, r: R0320) + (t: S.02.01.01.01, r: R0330)		yes	no						no
s2md	solvency	BV318_1-9	BV318_1	2.0.0	15/07/2023	scope{(t: S.02.01.01.01, c:C0010, f: solvency, fv: solvency2)}			(t: S.02.01.01.01, r: R0100) = (t: S.02.01.01.01, r: R0110) + (t: S.02.01.01.01, r: R0120)		yes	no						no
s2md	solvency	BV328_1-5	BV328_1	2.0.0	15/07/2023	scope{(t: S.02.01.01.01, c:C0010, f: solvency, fv: solvency2)}			(t: S.02.01.01.01, r: R0850) = (t: S.02.01.01.01, r: R0860) + (t: S.02.01.01.01, r: R0870)		yes	no						no
s2md	solvency	BV712-9	BV712	2.3.0	15/07/2023				if ((t: S.02.01.01.01, r: R0710, c: C0010) != 0) then (t: S.02.01.01.01, r: R0720, c: C0010) > 0 else true()		yes	no					no	
s2md	solvency	BV714-9	BV714	2.3.0	15/07/2023				(t: S.02.01.01.01, r: R0500, c: C0010) > 0		yes	no					no	
s2md	solvency	BV715-9	BV715	2.3.0	15/07/2023				(t: S.02.01.01.01, r: R0900, c: C0010) > 0		yes	no					no	
s2md	solvency	BV716-9	BV716	2.3.0	15/07/2023				(t: S.02.01.01.01, r: R0410, c: C0010) > 0		yes	no					no	
s2md	solvency	BV1206		2.7.0					matches{(t: S.52.01.c(matches{(t: S.52.01.01.02, z: Z0020), "one of options as per ISO 3166-1")		no	no					no	

Error message	Label	Severity and modules	Under investigation	General comments	Temporary or permanent deactivation	T1	T2
BUSINESS(en) - TV38: Double, trailing	SHORT_LABEL(en) - TV38: Double, trailing or leading whitespaces are not allowed.	ERROR - qeb ERROR - qes ERROR - arb ERROR - ars ERROR - qfg					
BUSINESS(en) - TV30: Double, trailing	SHORT_LABEL(en) - TV30: Double, trailing or leading whitespaces are not allowed.	ERROR - qeb ERROR - qes ERROR - arb ERROR - ars ERROR - qfg					
BUSINESS(en) - TV25: Double, trailing	SHORT_LABEL(en) - TV25: Double, trailing or leading whitespaces are not allowed.	ERROR - qeb ERROR - qes ERROR - arb ERROR - ars ERROR - qfg					
BUSINESS(en) - [BV1252];count{(t: SHORT_LABEL(en) - BV1252: Item cannot be empty.		ERROR - qfg				S.01.01.13.01	
BUSINESS(en) - [BV315_1-9];scope{SHORT_LABEL(en) - BV315_1: The item "Reinsurance recoverables from Non-life and health similar to non-life" reported in S.02.01 - Balance sheet must be equal to the sum of "Reinsurance recoverables from: Non-life excluding health" and "Reinsurance recoverables from: Health similar to non-life".		ERROR - qfg				S.02.01.01.01	
BUSINESS(en) - [BV316_1-9];scope{SHORT_LABEL(en) - BV316_1: The item "Reinsurance recoverables from Life and health similar to life, excluding health and index-linked and unit-linked" reported in S.02.01 - Balance sheet must be equal to the sum of "Reinsurance recoverables from: Health similar to life" and "Reinsurance recoverables from: Life excluding health and index-linked and "unit-linked".		ERROR - qfg				S.02.01.01.01	
BUSINESS(en) - [BV318_1-9];scope{SHORT_LABEL(en) - BV318_1: The item "Equities - listed" and "Equities - unlisted".		ERROR - qfg				S.02.01.01.01	
BUSINESS(en) - [BV328_1-5];scope{SHORT_LABEL(en) - BV328_1: The item "Subordinated liabilities" reported in S.02.01 - Balance sheet must be equal to the sum of "Subordinated liabilities not in Basic Own Funds" and "Subordinated liabilities in Basic Own Funds".		ERROR - qfg				S.02.01.01.01	
BUSINESS(en) - [BV712-9];if ((t: S.0 SHORT_LABEL(en) - BV712: If the item "Best estimate" reported in S.02.01 - Balance sheet is not equal to zero, the item "Risk margin" should be strictly positive.		WARNING - qfg				S.02.01.01.01	
BUSINESS(en) - [BV714-9];(t: S.02.0 SHORT_LABEL(en) - BV714: The item "Total assets" reported in S.02.01 - Balance sheet should be positive.		WARNING - qfg				S.02.01.01.01	
BUSINESS(en) - [BV715-9];(t: S.02.0 SHORT_LABEL(en) - BV715: The item "Total liabilities" reported in S.02.01 - Balance sheet should be positive.		WARNING - qfg				S.02.01.01.01	
BUSINESS(en) - [BV716-9];(t: S.02.0 SHORT_LABEL(en) - BV716: The item "Cash and cash equivalents" reported in S.02.01 - Balance sheet should be positive.		WARNING - qfg				S.02.01.01.01	
BUSINESS(en) - [BV1206];matches{SHORT_LABEL(en) - Data type ISO 3166-1 incorrect.		ERROR - arb ERROR - ars ERROR - aes ERROR - aeb				S.52.01.01.02	

identification of owner and framework

codification of rules (business and technical)

information on release and modification

filters

full and simplified expressions

validation implementation (XBRL) and rule life cycle

error messages

rule severity

applicable tables

Other deliverables generated from the platform

Database

HierarchyID	MemberID	IsAbstract	Comparison	UnaryOpera	Order	Level	ParentMeml	HierarchyNodeLabel	ConceptID	Path
436	73	362	0	=	NULL	1	1	NULL	Total/NA	5421 362.
437	73	363	0	NULL	+	1	2	362	1	5422 362.363.
438	73	364	0	NULL	+	2	2	362	2	5423 362.364.
439	73	365	0	NULL	+	3	2	362	3	5424 362.365.
440	73	366	0	NULL	+	4	2	362	4	5425 362.366.
441	73	367	0	NULL	+	5	2	362	5	5426 362.367.
442	73	368	0	NULL	+	6	2	362	6	5427 362.368.
443	73	369	0	NULL	+	7	2	362	7	5428 362.369.
444	73	370	0	NULL	+	8	2	362	8	5429 362.370.
445	73	371	0	NULL	+	9	2	362	9	5430 362.371.
446	73	372	0	NULL	+	10	2	362	10	5431 362.372.
447	73	373	0	NULL	+	11	2	362	11	5432 362.373.
448	73	374	0	NULL	+	12	2	362	12	5433 362.374.
449	73	375	0	NULL	+	13	2	362	13	5434 362.375.
450	73	376	0	NULL	+	14	2	362	14	5435 362.376.
451	73	377	0	NULL	+	15	2	362	15	5436 362.377.
452	73	378	0	NULL	+	16	2	362	16	5437 362.378.
453	73	379	0	NULL	+	17	2	362	17	5438 362.379.
454	73	380	0	NULL	+	18	2	362	18	5439 362.380.
455	73	381	0	NULL	+	19	2	362	19	5440 362.381.
456	73	382	0	NULL	+	20	2	362	20	5441 362.382.
457	73	383	0	NULL	+	21	2	362	21	5442 362.383.
458	74	363	0	NULL	NULL	1	1	NULL	1	5444 363.
459	74	364	0	NULL	NULL	2	1	NULL	2	5445 364.
460	74	365	0	NULL	NULL	3	1	NULL	3	5446 365.
461	74	366	0	NULL	NULL	4	1	NULL	4	5447 366.
462	74	367	0	NULL	NULL	5	1	NULL	5	5448 367.
463	74	368	0	NULL	NULL	6	1	NULL	6	5449 368.
464	74	369	0	NULL	NULL	7	1	NULL	7	5450 369.
465	75	384	0	NULL	NULL	1	1	NULL	0 - Credit quality step 0	5452 384.
466	75	385	0	NULL	NULL	2	1	NULL	1 - Credit quality step 1	5453 385.
467	75	386	0	NULL	NULL	3	1	NULL	2 - Credit quality step 2	5454 386.
468	75	387	0	NULL	NULL	4	1	NULL	3 - Credit quality step 3	5455 387.

provided in SQLite format

follows the structure of previous MS Access database

contains SQL representation of validations

new pattern for data point key

still contains placeholder tables for data storage

no MAPPING and CRT tables (EIOPA provided scripts and source code for users to generate on their own, if needed)

.bak file it is now redundant

Other deliverables generated from the platform

Detailed change log

Change log between EIOPA_SolvencyII_DPM_Database_2.X.0 and EIOPA_SolvencyII_DPM_Database_2.8.0	
Sheet	Description
Dictionary element added	Dictionary element (Member, Domain, Dimension, Hierarchy) added
Dictionary element label change	Dictionary element (Member, Domain, Dimension, Hierarchy) label change
Hierarchy node change	Hierarchy member added, removed or moved (different level or order) or comparison/unary operator changed
Metric enumeration change	Metric enumeration (hierarchy reference) change
Table added or removed	Template variant or table added or removed
Table label change	Template variant or table label change
Module change	Module added, removed, label or code change
Module template change	Module reference to template is added or removed
Table axis change	Table is added or removed an axis
Table ordinate change	Ordinate added to or removed from table (based on RC codes, does not include abstract ordinates)
Ordinate label change	Ordinate with the same RC code has different label
Table cell change	Table has new cells or cells turned reportable/not reportable
Ordinate categorisation added or removed	Changes in ordinates categorisation

Element code	Element type	Element label
CN165	Hierarchy	IGT - Profit and Loss (Full scope individual) [280]
CN166	Hierarchy	Assets held as collateral [280]
CU7	Hierarchy	Currency list
GA603	Hierarchy	Issuer country and country of residence [Pension funds for ECB]
SE36	Hierarchy	Nominated ECAI (including SCR simplification)
SE37	Hierarchy	Nominated ECAI (Group reporting)
SE38	Hierarchy	Nominated ECAI (Group reporting including SCR simplification)
s2c_CU:x9	Member	Other currencies
s2c_DC:x16	Member	Number of underlying assets in contract
s2c_DC:x17	Member	Number of contracts
s2c_GA:x142	Member	Home country and not EEA countries
s2c_dim:ZD	Dimension	S.30.02.zz.01 line identification
s2c_dim:ZE	Dimension	S.30.02.zz.02 line identification
s2hd_met.ei676	Member	Assets held as collateral (Third country branches) [280]
s2hd_met.ei677	Member	Nominated ECAI [280]
s2hd_met.ei678	Member	Currency of reinsurance recoverables
s2hd_met.ei679	Member	Non-Life Technical Provisions (Third country branches ECB add-on)
s2hd_met.ei680	Member	Nominated ECAI (SCR simplification included) [280]
s2hd_met.ei681	Member	Nominated ECAI (including Multiple ECAI) [280]
s2hd_met.ei682	Member	Nominated ECAI (including SCR simplification and multiple ECAI) [280]
s2md_met.ei2961	Metric	Metric: Assets held as collateral (Third country branches) [280]
s2md_met.ei2962	Metric	Metric: Nominated ECAI [280]
s2md_met.ei2963	Metric	Metric: Currency of reinsurance recoverables
s2md_met.ei2965	Metric	Metric: Non-Life Technical Provisions (Third country branches ECB add-on)
s2md_met.ei2966	Metric	Metric: Nominated ECAI (SCR simplification included) [280]
s2md_met.ei2967	Metric	Metric: Nominated ECAI (including Multiple ECAI) [280]
s2md_met.ei2968	Metric	Metric: Nominated ECAI (including SCR simplification and multiple ECAI) [280]
s2md_met.mi2955	Metric	Metric: Monetary/III/Standard formula or partial internal model or full internal model/BC/Solvency capital requirement [SCR]/UG/Before diversification effect/UH/Before diversification effect
s2md_met.mi2956	Metric	Metric: Monetary/III/Standard formula or partial internal model or full internal model/BC/Solvency capital requirement [SCR]/UG/Before diversification effect/UH/Diversification effect
s2md_met.mi2954	Metric	Metric: Decimal/DC/Number of underlying assets in contract
s2md_met.ei1307	Metric	Metric: Progressive number of surplus/layer in program
s2md_met.ui1547	Metric	Metric: URI/IL/Identification code of entity
s2md_met.ui1548	Metric	Metric: URI/IL/Identification code of group
s2md_met.ui1607	Metric	Metric: URI/IL/Counterparty Code
s2md_met.ui1608	Metric	Metric: URI/OB/Unlimited guarantees and letters of credit received/TL/Code of provider of guarantee
s2md_met.ui1609	Metric	Metric: URI/OB/Unlimited guarantees and letters of credit given/TL/Code of receiver of guarantee

created automatically from the database

divided into section resembling different parts of the model

allows for identification of amended element and nature of change

relates to both: dictionary and annotated templates

validations changes can be traced from list of validations excel file

Type	Identifier	Change	Property	Old value	New value
BUSINESS_RULE	BusinessRuleIdentifier[code=BV981-1]	MODIFIED	errorMessages	[BV981-1];[not(matches((t: SE.06.02.18.02, c: C0290, z: Z0001) reported as {v2}, "^\.(71) (75) (87) (88) (9) (09)\$"))];[not(isNull((t: SE.06.02.18.02, c: C0200, z: Z0001) reported as {v1}))]	[BV981-1];[not(matches((t: SE.06.02.18.02, c: C0290, z: Z0001) reported as {v2}, "^\.(71) (75) (87) (88) (9) (09)\$"))];[not(isNull((t: SE.06.02.18.02, c: C0200, z: Z0001) reported as {v1}))]
BUSINESS_RULE	BusinessRuleIdentifier[code=BV981-1]	MODIFIED	generatedWhere	not(matches((t: SE.06.02.18.02, c: C0290, z: Z0001, seq: False, id: v2, f: solvency, fv: solvency2), "^\.(71) (75) (87) (88) (9) (09)\$"))	not(matches((t: SE.06.02.18.02, c: C0290, z: Z0001, seq: False, id: v2, f: solvency, fv: solvency2), "^\.(71) (75) (87) (88) (9) (09)\$"))
BUSINESS_RULE	BusinessRuleIdentifier[code=BV981-1]	MODIFIED	labels	(en) SHORT_LABEL BV981: The item "Issuer name" in S.06.02 - List of assets should be reported for assets with CIC different from '##71', '##75', '##87', '##88' or '##9#'.	(en) SHORT_LABEL BV981: The item "Issuer name" in S.06.02 - List of assets should be reported for assets with CIC different from '##71', '##75' or '##9#'.
BUSINESS_RULE	BusinessRuleIdentifier[code=BV981-1]	MODIFIED	where	not(matches(\$v2, "^\.(71) (75) (87) (88) (9) (09)\$"))	not(matches(\$v2, "^\.(71) (75) (87) (88) (9) (09)\$"))

Generation of the EIOPA release package

EIOPA aim when changing the generation process of the release package was to:

- Increase the automation level of the process (lower probability of humane errors)
- Establish single point of truth for the model (have all deliverables derived from the single source)
- Provide business experts with more insight into the actual implementation of the validations, so that the list of validations will be self-explanatory
- Being able to create detailed change log for different components of the model

More information on the structure of deliverables can be found on EIOPA webpage https://www.eiopa.europa.eu/tools-and-data/supervisory-reporting-dpm-and-xbrl_en

Validations:

The [Solvency II List of validations](#) (updated on 19/06/2023)

The [Validation syntax](#)

Taxonomy:

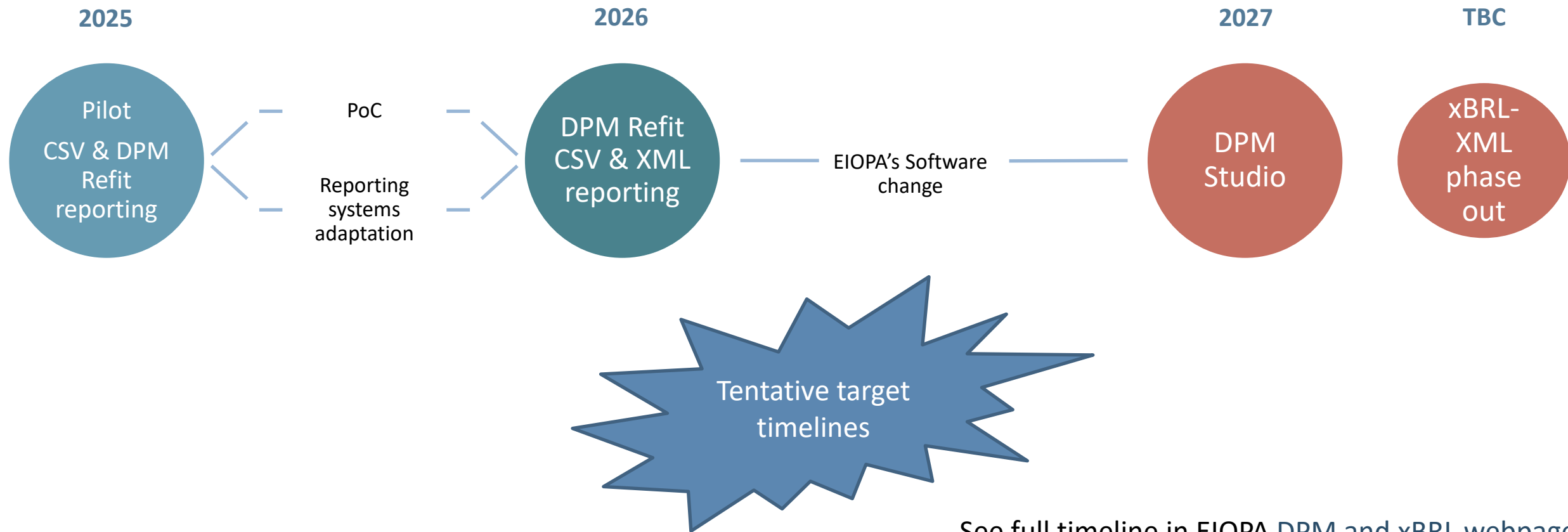
The [Solvency 2 XBRL taxonomy](#), the [Solvency 2 XBRL taxonomy with external files](#), [Solvency 2 XBRL instance examples](#)

The [XBRL taxonomy documentation](#)

The [XBRL Filing Rules](#)

The [Solvency II DPM database](#) and the [DPM database documentation](#)

EIOPA TRANSITION FROM TO DPM 2.0 AND CSV-OIM



See full timeline in EIOPA [DPM and xBRL webpage](#)

THANK YOU