DeNederlandscheBank
EUROSYSTEEM

Subject:
Release notes - Securitisation vehicle v1.2.0

ICT
Business Intelligence
Competency Centre
Statistics

Securitisation vehicle v1.2.0 Release notes

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Reference
T050-355790683-219

Introduction

This is an update on the previously released taxonomy for the "Securitisation vehicle (SV)" taxonomy. From reporting period Q1-2020 the reporting format will be in xBRL. The reporting period and deadlines are not affected by the introduction of this new reporting format. This updated taxonomy contains 2 entrypoints (one for quarterly reporting and one for test purposes). The reporting guidelines will be communicated separately.

1.   Content

This set contains:
1. The release notes for version 1.2.0 (this document);
2. An Excel workbook with the datapoints, hierarchies used in the taxonomy, assertions, dictionary elements and annotated templates;
3. The xBRL taxonomy version 1.2.0 (as a zipped reporting framework package), together with supplementary taxonomies (www.xbrl.org and www.eurofiling.info) and the partial data dictionairy (wrapped in a folder called 'dict' underneath the www.dnb.nl reporting framework folder);
4. A zip file with a sample xBRL instance for each entrypoint.
5. A zip file with examples of the Excel templates which will be used in DLR as soon as reporting with xBRL starts.
6. The Excel workbook and package with the overall DNB data dictionary are published at the Downloads section of the General page of the DLR (link).

2.   Changes in this version

Assertions
-    All assertions have a new error message.

Tables T01.04:
-    Table label (title) for T01.04 was changed.
-    Table T01.04 has a new dimension on the Z-axis.

3. Scope

The taxonomy has two entrypoints:

- Quarterly reporting {SV-Q}

- All tables (automatically generated, in this case equal to SV-Q) {SV-ALL}

The official schema references for DNB national taxonomies can be found by replacing the values between `{}` in:

`http://www.dnb.nl/nl/fr/xbrl/fws/{FRAMEWORK}/{NORMATIVE CODE}/{PUBLICATION DATE}/mod/{MODULE}.xsd`

The values for the SV taxonomy v1.2.0:

Framework	dnb-nr
Normative code	2019-01
Publication date	2020-03-31
Module	sv-q, sv-all

4. Excel workbook with specifications

The Excel workbook with specifications can be found in this package under the name "SV v1.2.0 Securitisation vehicle – Annotated templates and assertions"

The Excel workbook contains:

1. An overview of the modules or entry points and tables
2. Lists of dictionary items used in this taxonomy
3. A complete list of all the data points and their data definition
4. A list of assertions implemented in the taxonomy
5. The individual annotated templates

For the annotated templates:

- The table with reportable cells is bordered with a thick line.
- Text in black around the tables is for labels of dimensions, members and metrics to describe a reportable cell, (a complete list of dimensions, domains and members is available in the data dictionary Excel workbook);
- Colored cells are data points which can be reported;
- In the metric specification the data type is available between {}.

5. Assertions

For the Securitisation vehicle taxonomy v1.0.0, 4 assertions were defined. These assertions are also applicable for v1.2.0. All assertions are defined as "warning".

6. Sample instance

For testing purposes, test instances with fixed interval data are included in this package.

7. Excel templates zip file

In the Excel templates zip file examples of the templates which will be used for data input are available.

The template files are created with 12 lines for the values on the Z-axis to make it possible to report all possible combinations. The tables T01.08 to T01.10 have a so called open Y-axis, when more lines are needed please copy the given line as many times as needed.

Validation results will be reported back in the format of these templates.

Please notice that it is not allowed to change the structure of the Excel template files, this will cause problems during processing in the DLR application.

8. DNB filing rules

The eXtensible Business Reporting Language (xBRL) specification provides a high degree of flexibility in the creation of xBRL instance documents. Part of this flexibility stems from the nature of the syntax: XML, and part stems from the xBRL specification itself.

The DNB filing rules represent a collection of additional rules and guidance specifically applicable to remittance of xBRL instances for regulatory filings of national taxonomies of DNB. These rules constrain the full flexibility of xBRL, to enable effective interaction between transmitter and recipient/consumer of regulatory reports.

The 1.2.0 version of the Securitisation vehicle taxonomy will be checked against the 1.0.1 version of the DNB filing rules. These rules can be found under Downloads > DNB Filing Rules via https://www.dnb.nl/statistiek/digitaal-loket-rapportages/algemeen/index.jsp.