

Statistics
Business Intelligence
Competency Centre
Statistics

Release notes for the 1.1.1 release of the DNB national OTC derivatives XBRL taxonomy

Date
13 June 2017

Reference
2017/199615

1. Introduction

In the 1.1 version of the OTC taxonomy some errors were found in the assertions. These errors have been fixed in the 1.1.1 version.

Other technical changes in the 1.1.1 version of the OTC taxonomy are not relevant for what has to be reported and how, i.e. any mapping made for automated reporting for the 1.1 version is still valid, only change is the entry point to be used for the 1.1.1 version.

The 1.1.1 version has to be used as of the reporting period of end-June 2017.

2. Content

This package contains:

1. The release notes
2. An Excel workbook with DPM dictionary, annotated templates and assertions
3. A detailed list of assertions
4. The XBRL taxonomy version 1.1.1 (as taxonomy package)
5. Test instance

3. Change overview

The relevant changes in the 1.1.1 taxonomy are minor; 2 cross table assertions have been corrected (a0024_m and a0025_m), 1 cross table assertion has been added (a0029_m), and some minor textual changes have been made (presentation only).

The other changes are only technical, like using the latest (full) version of the DNB data dictionary used for all published DNB taxonomies, and using the REC instead of the PWD table linkbase reference.

4. Scope

The taxonomy contains only one entry point, OTC_SAR for OTC derivatives, semi-annual reporting, which contains all the tables in the taxonomy.

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

`http://www.dnb.nl/nl/fr/xbrl/fws/{FRAMEWORK}/{NORMATIVE_CODE}/{PUBLICATION_DATE}/mod/{MODULE}.xsd` by the information in the headers of the Taxonomy tab of the Excel workbook with specifications, and converting the complete string to lower case.

5. Excel workbook with specifications

The Excel workbook contains:

1. An overview of the modules or entry points and tables
2. A complete list of all the data points and their data definition
3. A list of all the assertions in the XBRL taxonomy
4. The DPM dictionary, consisting of Dimensions, Domains, Members, Metrics, etc.
5. The individual annotated templates

For the annotated templates:

- Non-white cells are data points which can be reported
- Text in blue is for labels of dimensions, members and metrics
- Text in green is for labels of domains
- Text in red between {} is for information about the data type (for OTC only monetary)

6. Assertions

For the OTC taxonomy, the possible number of errors which can be triggered is actually well over 1.500 errors, but they are defined in only 29 assertions. This list of assertions can be found in the workbook, where the word *Pattern* in the assertion indicates the wider use of the assertion then only for the example specified.

Example:

ID: a0001_m

Formula: Pattern({T1A,c010}:sum({r[010,020,040]})={r050})

The pattern, where for table T1A, column c010, the sum of the amounts in rows r010, r020 and r040 should be equal to the amount in row r050, can be found in

the same table for the other columns, as well as for other rows in the table, and also in other tables.

A detail of the applicable assertions for each table and verbose technical descriptions of the assertions can be found in the detailed list of assertions.

7. Test instance

For testing purposes, one test instance with fixed interval date is included in this package.

Since the OTC report only contains monetary data, for the fixed interval data, an initial value of 1.000 euro is used for the first data point in the report (i.e. row r010, column c010 in table T1A), and for each next data point, the value increases with 1.000 euro. This fixed interval data will of course trigger a lot of errors.

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 1.1.1 version of the OTC 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>.