

**Subject:**

Securitisation vehicle v1.1.0 Release notes

Statistics

Business Intelligence

Competency Centre

Statistics

# Securitisation vehicle v1.1.0 Release notes

**Date**

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**Reference**

T050-355790683-209

## Introduction

This is an update on the first release of the taxonomy for the "Securitisations 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 package contains:

1. The release notes for version 1.1.0;
2. An Excel workbook with the datapoints, hierarchies used in the taxonomy, assertions, dictionary elements and annotated templates;
3. A link to the Excel workbook and package with the overall DNB data dictionary.
4. The xBRL taxonomy version 1.1.0 (as taxonomy package), please notice: this package contains a "dict" with dimensions, domains, members etc. which are used in the taxonomy. The complete "dict" with all elements is available on the general page of "Digitaal Locket Rapportages" (DLR).
5. A zip file with a sample xBRL instance for each entrypoint.
6. A zip file with examples of the Excel templates which will be used in DLR as soon as reporting with xBRL starts;

### 2. Changes in this version

General

- In all specification and taxonomy files 'Securitized loans' (SLN) was replaced by 'Securitisations Vehicles' (SV). This change has an effect on entrypoint, tables, table group and labels.

**Tables:**

- On table T01.01 the Stocks and flows member was changed from Net flows to Position. On table T01.04 the Stocks and flows member was changed from Position to Net flows.
- Table label for T01.01, T01.04, T01.05 and T01.06 were changed.
- Table label for T01.07 was corrected.
- Label MFI's (column 010) on table T01.01 was replaced by Monetary financial institutions.
- Label 'noneuro area originators' on T01.01 and T01.04 was changed to 'non-euro area originators'.

**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](http://www.dnb.nl/nl/fr/xbrl/fws/{FRAMEWORK}/{NORMATIVE_CODE}/{PUBLICATION_DATE}/mod/{MODULE}.xsd)

The values for the SV taxonomy v1.1.0:

Framework	dnb-nr
Normative code	2019-01
Publication date	2019-09-30
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 v1.1.0 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 v1.1.0. In a later version of the taxonomy the number of assertions might increase. 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 1.1.0 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>.