

In case of discrepancies between the French and the English text,
the French text shall prevail

Manual of electronic transmission for report S 1.5 «Information on interest rates in EUR»

Banque centrale du Luxembourg

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1 Introduction

This manual details the technical characteristics that must be observed for the electronic transmission of report S 1.5 «Information on interest rates in EUR».

The instructions relating to the data collection are described in the documents Instructions and Report for report S 1.5 «Information on interest rates in EUR».

The objective of this manual is to describe the general principles of the reporting in XML format for report S 1.5 «Information on interest rates in EUR».

The XML scheme and a technical documentation are available for downloading on the BCL's website. It is important to know that the design of the XML reporting is based on a ~~th~~ree structured menu.

The data to be reported must satisfy the general checks of the format or the belonging to a code list. The possibilities of the code also depend on the level of the data in the ~~th~~ree structured menu.

The scheme contains format constraints for the data, but it does not necessarily specify the validity of a code that respects the format. The nomenclature as well as the verification rules defined in this manual must be respected.

2 Transmission

2.1 Attribution of the file name

The file name structure is the following:

S0105_aaaamm_Rrrrrrrr_Dddddddd_aaaammdd_nnn

Where:

- S0105 represents the code of the statistical report S 1.5
- aaaamm represents the year and the month the data refers to
- R identifies the type of the reporter
The reporter is the entity that submits the data. Banks must use the letter B.
- rrrrrrrr allows the identification of the reporter
The identification numbers are allocated by the CSSF and/or the BCL. The digits on the left are equal to "0".
Example: bank 999 is identified by 000000999.
- D identifies the type of *declarant*
The declarant is the entity whose data are reported. Banks must use the letter B.
- dddddddd allows the identification of the *declarant*
- The identification numbers are allocated by the CSSF and/or the BCL. The digits on the left are equal to "0".
Example: bank 999 is identified by 000000999.
- aaaammdd is the creation date of the file
- nnn is the sequential number of the file
The sequential number of the file allows to separately identify files that are created on the same day for the same report. It should be noted that a new sequence must be started each day and that the sequential number starts at 001; thus 000 must not be used.

Example 1:

S0105_201006_B000000999_B000000999_20100714_001.xml corresponds to the first file created on 14 July 2010, submitted by bank number 999 and the data refers to bank number 999 for the period June 2010.

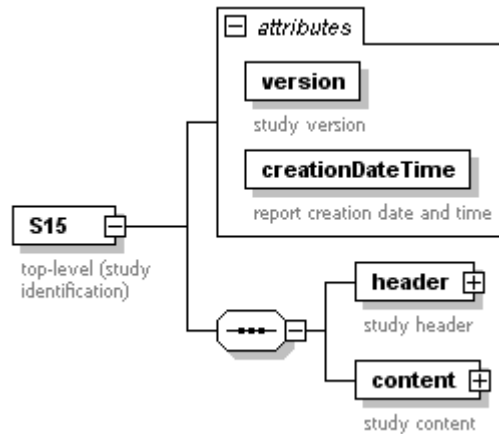
2.2 Means of transmission

The BCL accepts the use of the current electronic transmission channels offered by Cetrel and Finesti. However, the BCL is also willing to accept a new secure transmission channel that is accepted by both, the BCL and the reporting agents.

3 Visualisation of the XML scheme for report S 1.5

The whole scheme may be downloaded from the BCL's website (www.bcl.lu).

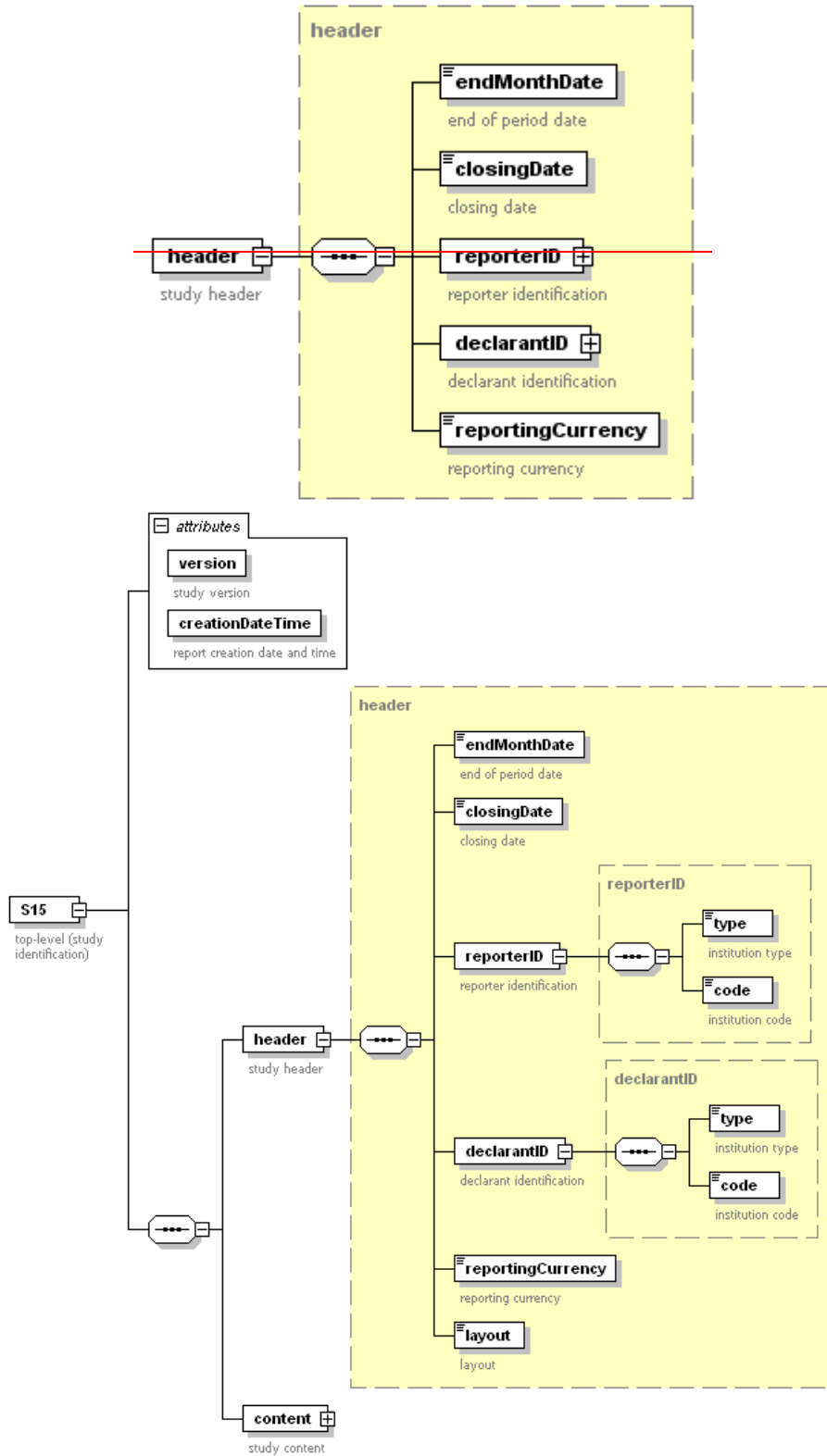
3.1 The attributes



The attribute (*version*) identifies the version of the XML scheme used for the reporting.

The attribute (*creationDateTime*) identifies the creation date and the time of the report.

3.2 The branch Header



The date of the end of the reference month (*endMonthDate*) corresponds to the last day of the month the data relates to.

The closing date (*closingDate*) corresponds to the calculation date of establishment of the data.

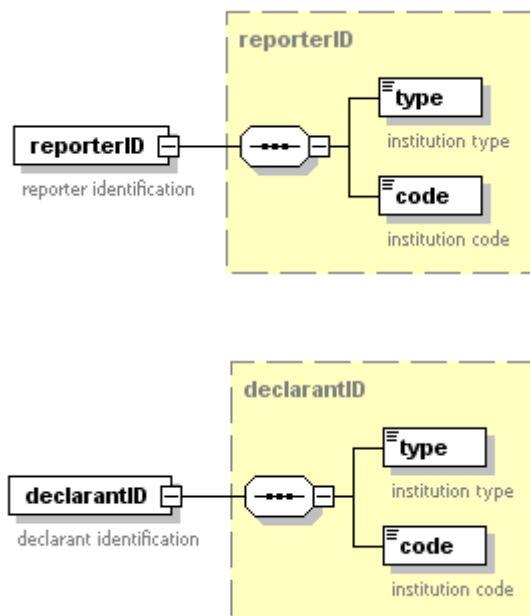
Example:

For instance, for report S 1.5 «Information on interest rates in EUR» of October 2010:

- the end of Month date is 31.10.2010
- the closure date is for instance 29.10.2010

Indeed, since 31 October 2010 is a Sunday, the data are normally established on the last working day before 31 October 2010.

The identification of the reporter (*reporterID*) and of the declarant (*declarantID*) include each the type of the identification number (*type*) and the identification number (*code*).



The association of number types and authorised values are:

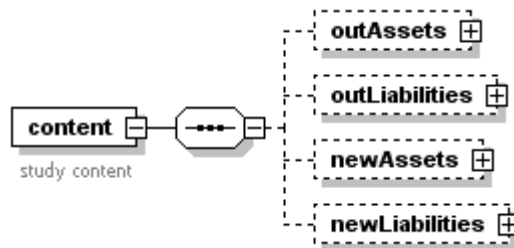
Type	Code
23	Identification Number allocated by the CSSF to banks

The currency of the reporting (*reportingCurrency*) must be the accounting currency - i.e. the currency of the capital - of the credit institution.

The layout (*layout*) indicates the version number of report S 1.5. The report S 1.5 that enters into force in June 2010 will be the second version of this report which means that it will be layout «1».

3.3 The content

Report S 1.5 «Information on interest rates in EUR» contains 4 branches.



The content of each branch is shown hereafter.

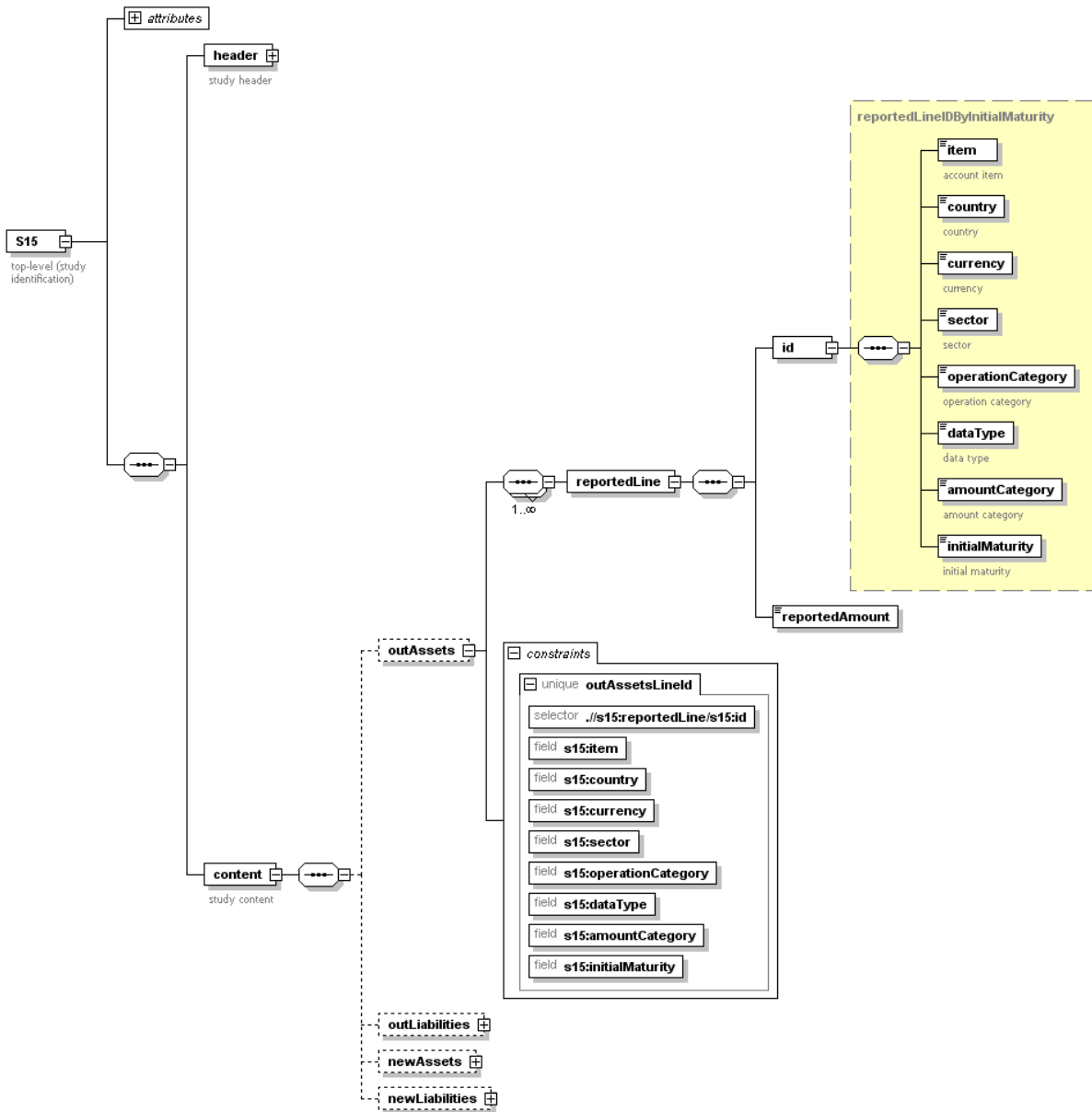
It should be mentioned that the following 3 branches have the same structure:

- Outstanding amounts – Assets
- Outstanding amounts – Liabilities
- New businesses – Liabilities

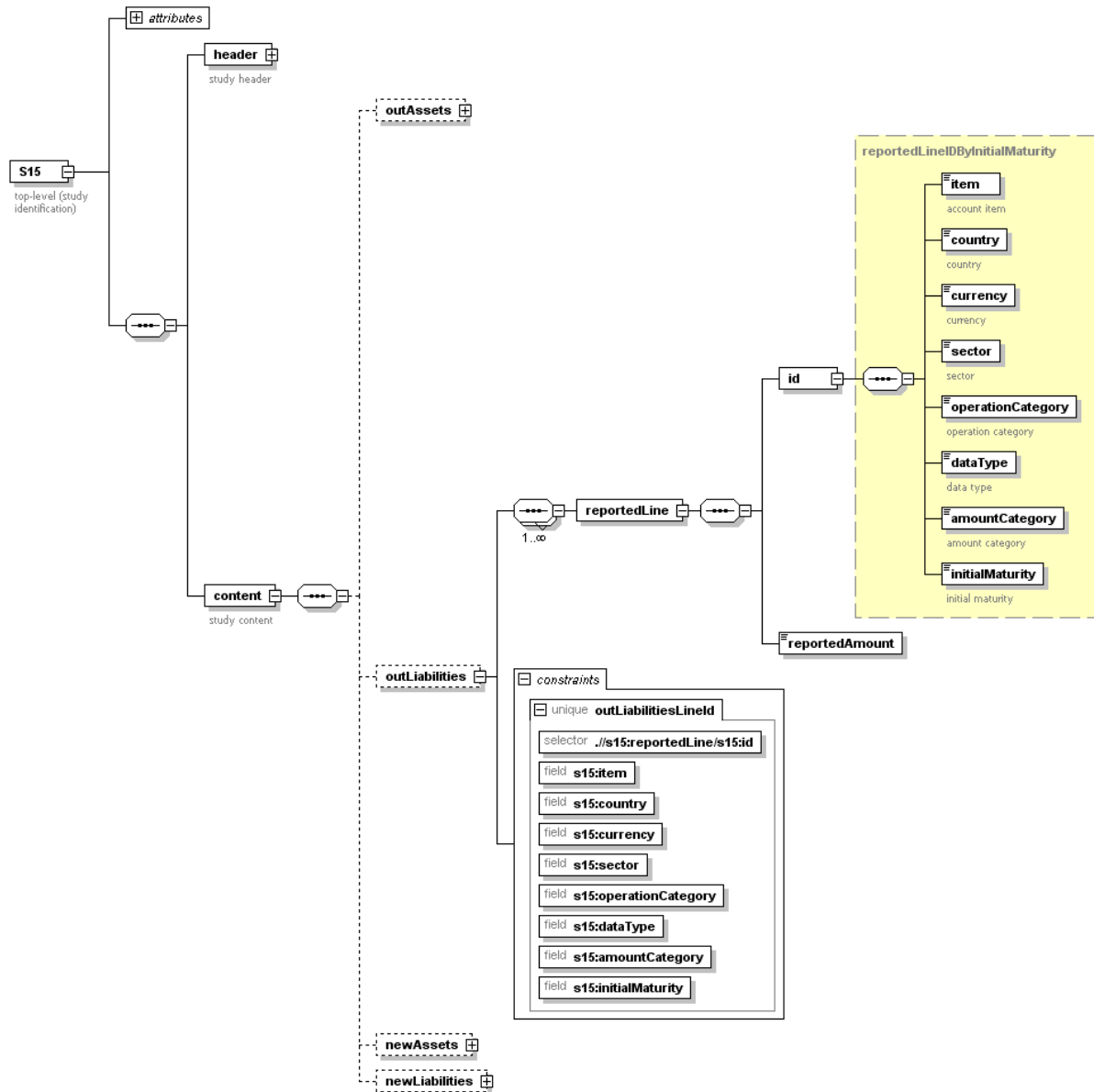
However, the following branch has a different structure:

- New businesses– Assets

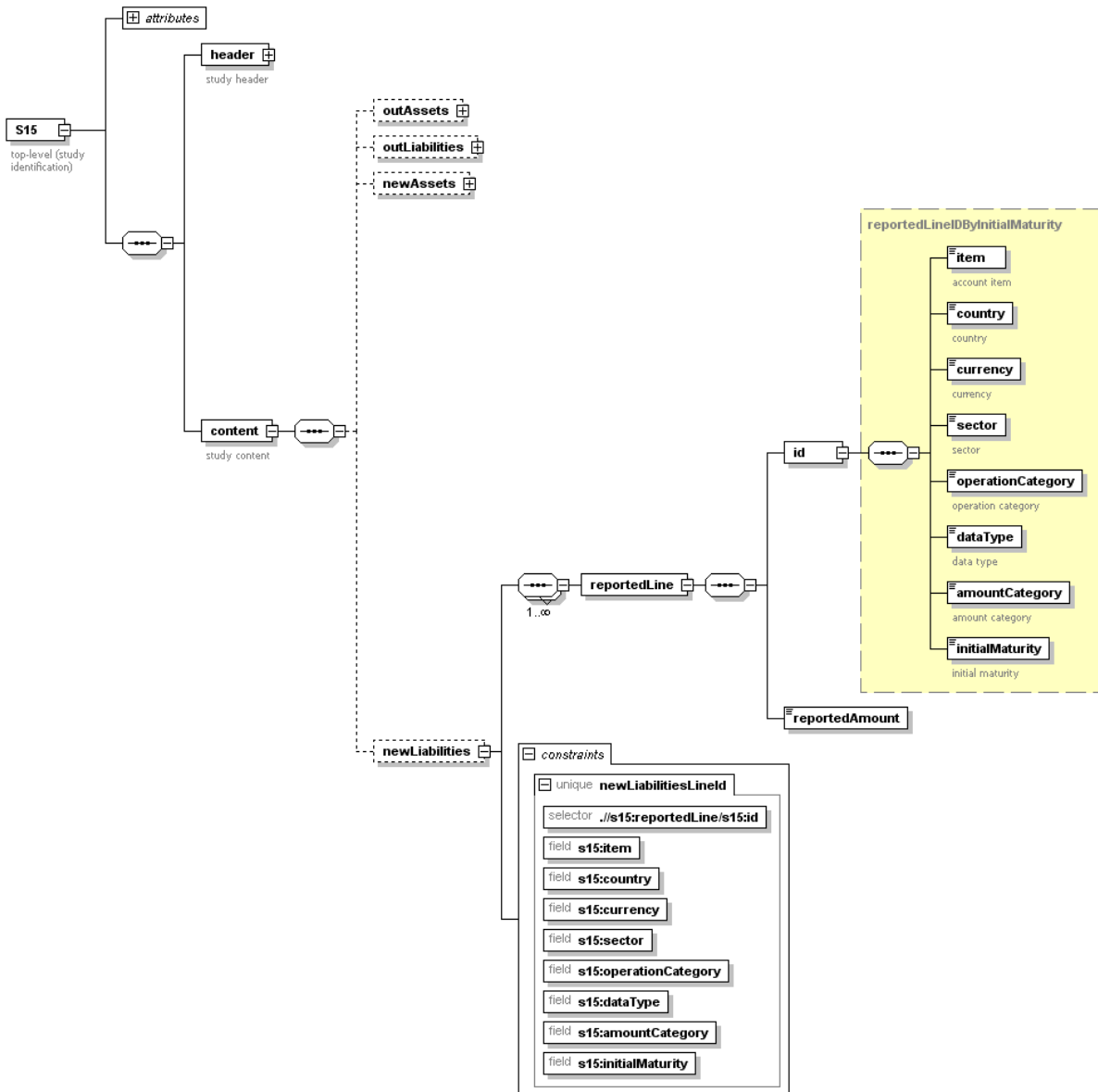
3.3.1 Outstanding amounts – Assets



3.3.2 Outstanding amounts – Liabilities



3.3.3 New businesses – Liabilities



The balance sheet line (*reportedLine*) is identified by:

- item (*item*)
- country (*country*)
- currency (*currency*)
- sector (*sector*)
- category of operations (*operationsCategory*)
- data type (*dataType*)
- category of amount (*amountCategory*)
- initial maturity (*initialMaturity*).

In the XML scheme, the fact that one is located in the branch for assets (*assets*) or liabilities restricts the choice of the accounting item (*item*).

The value taken by the accounting item (*item*) must inevitably start with the value:

- «1» in the case of assets
- «2» in the case of liabilities

Identification of the balance sheet line:

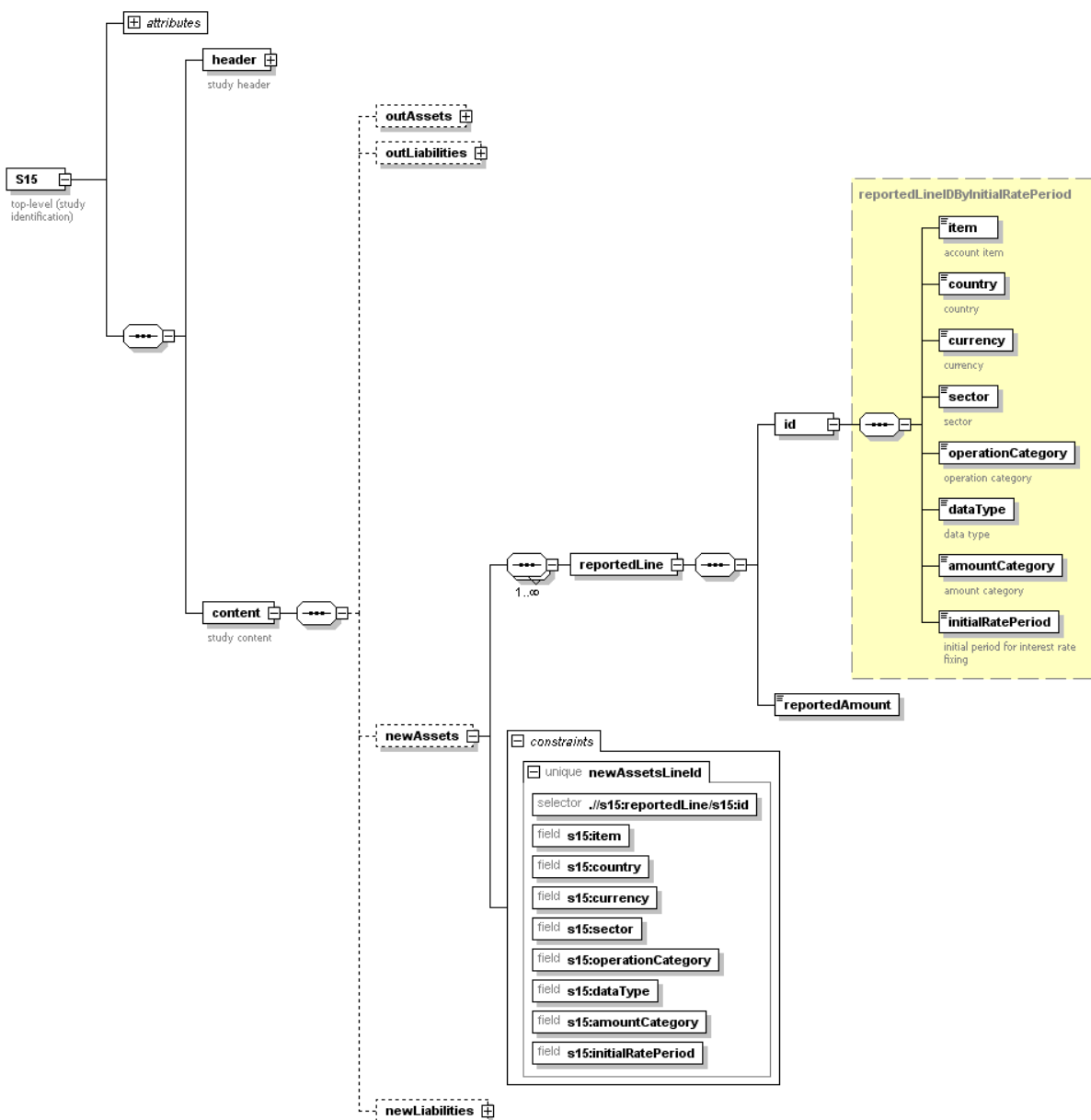
- the country must be coded following ISO 3166, completed by the geographical codes defined by the BCL
- the country must be coded following ISO 4217, completed by the geographical codes defined by the BCL
- the sector code follows a nomenclature defined by the BCL
- the category of operations follows a nomenclature defined by the BCL
- the type of data follows a nomenclature defined by the BCL
- the category of amount follows a nomenclature defined by the BCL
- the initial maturity code follows a nomenclature defined by the BCL

Reporting agents must refer to the reporting instructions of report S 1.5 «Information on interest rates in EUR» in order to report only the accounting items as well as the country, currency, sector and initial maturity codes that are requested by the reporting instructions of report S 1.5 «Information on interest rates in EUR».

The amount reported (*reportedAmount*) corresponds to the amount reported in the balance sheet under the same line identifier:

- it is expressed in the currency of the balance sheet (*reportingCurrency*) for data type «AMT»
- it is expressed in percentage for data type «TCA»

3.3.4 New businesses - Assets



The balance sheet line (*reportedLine*) is identified by:

- item (*item*)
- country (*country*)
- currency (*currency*)
- sector (*sector*)
- category of operations (*operationsCategory*)
- data type (*dataType*)
- category of amount (*amountCategory*)
- initial period of interest rate fixation (*initialRatePeriod*).

In the XML scheme, the fact that one is located in the branch for assets (*assets*) or liabilities restricts the choice of the accounting item (*item*).

The value taken by the accounting item (*item*) must inevitably start with the value:

- «1» in the case of assets
- «2» in the case of liabilities

Identification of the balance sheet line:

- the country must be coded following ISO 3166, completed by the geographical codes defined by the BCL
- the country must be coded following ISO 4217, completed by the geographical codes defined by the BCL
- the sector code follows a nomenclature defined by the BCL
- the category of operations follows a nomenclature defined by the BCL
- the type of data follows a nomenclature defined by the BCL
- the category of amount follows a nomenclature defined by the BCL
- the initial period of interest rate fixation follows a nomenclature defined by the BCL

Reporting agents must refer to the reporting instructions of report S 1.5 «Information on interest rates in EUR» in order to report only the accounting items as well as the country, currency, sector and initial maturity codes that are requested by the reporting instructions of report S 1.5 «Information on interest rates in EUR».

The amount reported (*reportedAmount*) corresponds to the amount reported in the balance sheet under the same line identifier:

- it is expressed in the currency of the balance sheet (*reportingCurrency*) for data types «AMT» and «AMG».
- it is expressed in percentage for data types «TCA», «TCG» and «TAE»

4 Format of variables in the XML file

Variables	format xml	Maximum	Pattern	Example
creationDateTime	datetime		YYYY-MM-DDThh:mm:ss	2010-10-29T23:59:59
endMonthDate	date		YYYY-MM-DD	2010-10-31
closingDate	date		YYYY-MM-DD	2010-10-29
reporterID/type	string	2 characters	[0-9]{2}	23
reporterID/code	string			999
declarantID/type	string	2 characters	[0-9]{2}	23
declarantID/code	string			999
reportingCurrency	string	3 characters	[A-Z]{3}	EUR
item	string	5 characters	[1-3]-[0-9A-Z]{3}	1-020
country	string	2 characters	[A-Z]{2} or U X[AZ0-9]	LU or U X4
currency	string	3 characters	[A-Z]{3} or U XX[A-Z0-9]	EUR or U XX2
sector	string	5 characters	[0-9]{5}	00000
operationCategorie	string	2 characters	[0-9][A-Z]	1E
dataType	string	3 characters	[A-Z]{3}	AMT

Variables	format xml	Maximum	Pattern	Example
amountCategory	string	3 characters	[A-Z]{3}	TOT
initialMaturity	string	3 characters	[A-Z]{3}	BRB
initialRatePeriod	string	3 characters	[A-Z]{3}	CRA
reportedAmount	decimal	5 decimals		562485.256

- The *datetime* format is used to specify a date and a time: YYYY-MM-DDThh:mm:ss
where:
YYYY indicates the year, MM indicates the month, DD indicates the day
T indicates the start of the required time section
hh indicates the hour, mm indicates the minute, ss indicates the second
- The *date* format is used to specify a date: YYYY-MM-DD
where:
YYYY indicates the year, MM indicates the month, DD indicates the day

Detailed information on xml standard is available on the web site under the following address: <http://www.w3schools.com/>