

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

# **Manual of electronic transmission for report S 1.6 «Information on valuation effects on the balance sheet of IFs»**

**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 1.6 «Information on valuation effects on the balance sheet of IFs».

The instructions relating to the data collection are described in the documents Instructions and Report relating to report S 1.6 «Information on valuation effects on the balance sheet of IFs».

The objective of this manual is to describe the general principles of the reporting in XML format for report S 1.6 «Information on valuation effects on the balance sheet of IFs».

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 tree-structured menu. For instance, for a security the information to be provided depends on:

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 tree-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:

S0106\_aaaamm\_Rrrrrrrr\_Dddddddddd\_aaaammdd\_nnn

where:

- S0106 represents the code of the statistical report S 1.6
- 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. The letters used are:

- B (Banks)
- O (UCIs)
- P (Professionals of the financial sector)
- S (Management companies)
- I (Professionals of the financial sector – IT companies)
- 1 (Other fund administrations)

• ~~R identifies the type of the reporter~~

~~The reporter is the entity that submits the data. The letters used are B (banks), O (UCIs), P (Professionals of the financial sector), S (Management companies).~~

- rrrrrrrr allows the identification of the reporter  
The identification numbers are allocated by the CSSF. The digits on the left are equal to "0".
- D identifies the type of *declarant*  
The *declarant* is the entity whose data are reported. UCIs must use the value O.
- dddddddd identifies the *declarant* i.e. the UCI  
UCIs must use the identification number allocated by the CSSF: 5 digits for the number of the UCI and 4 digits for the number of the compartment.  
For instance, compartment number 3 of UCI number 122 is identified as follows 001220003.
- 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:

S0106\_200812\_B000000789\_O001220003\_20090120\_001.xml corresponds to the first file created on 20 January 2009, submitted by credit institution number 789, the data refers to the compartment number 3 of UCI number 122 for the period December 2008.

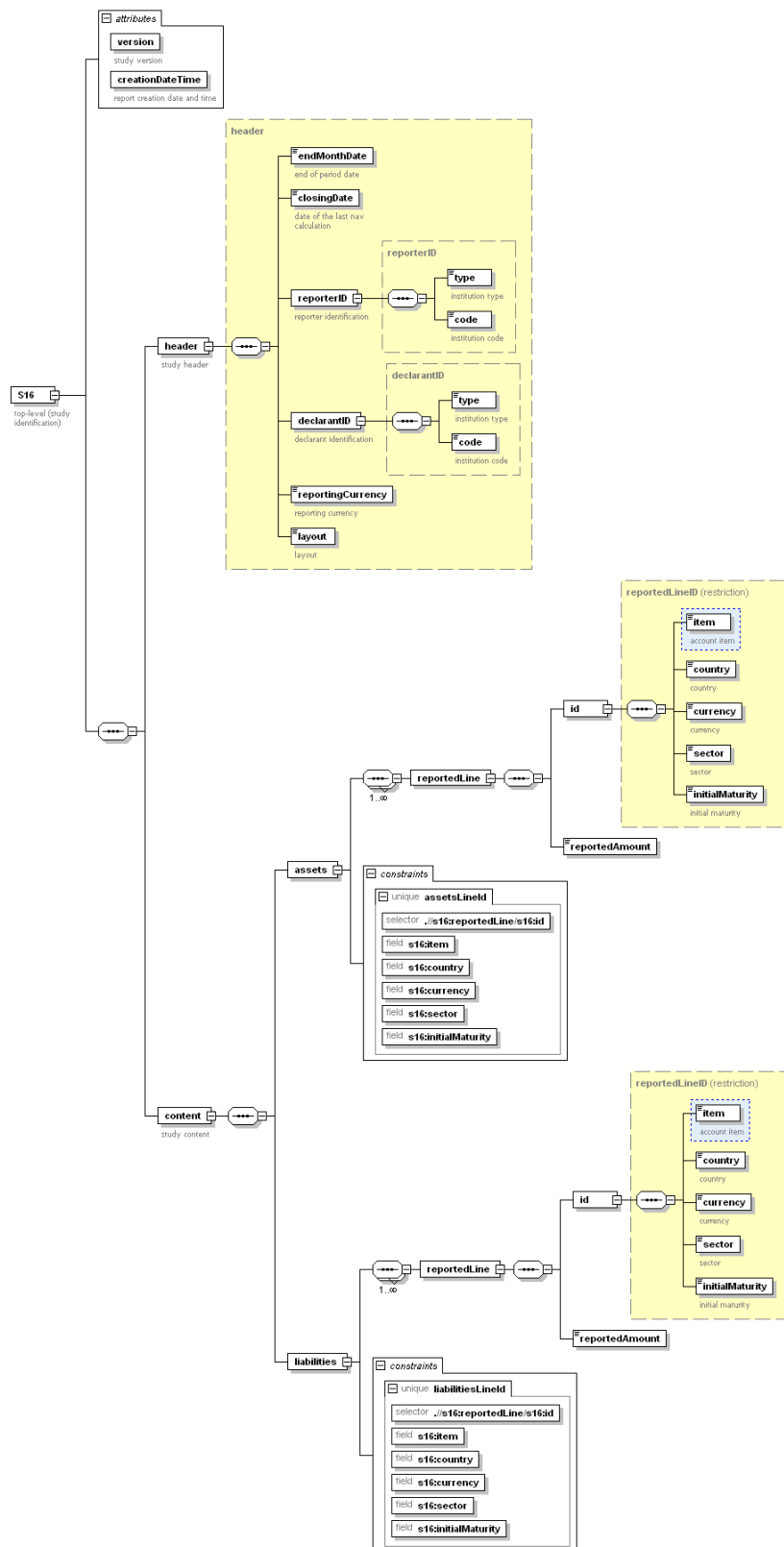
Example 2:

S0106\_200812\_O001250000\_O001220003\_20090120\_001.xml corresponds to the first file created on 20 January 2009, submitted by UCI number 125, the data refers to the compartment number 3 of UCI number 122 for the period December 2008.

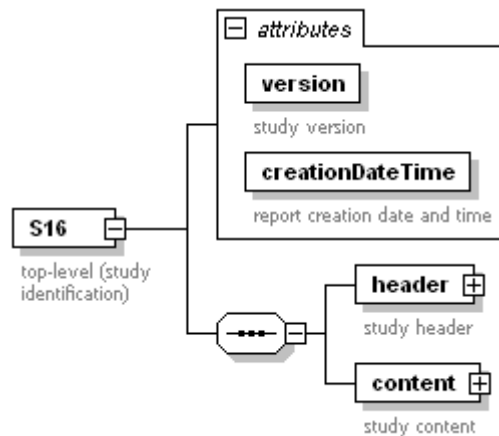
## **2.2 Means of transmission**

The BCL accepts the use of the current electronic transmission channel via CCLux. 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 1.6

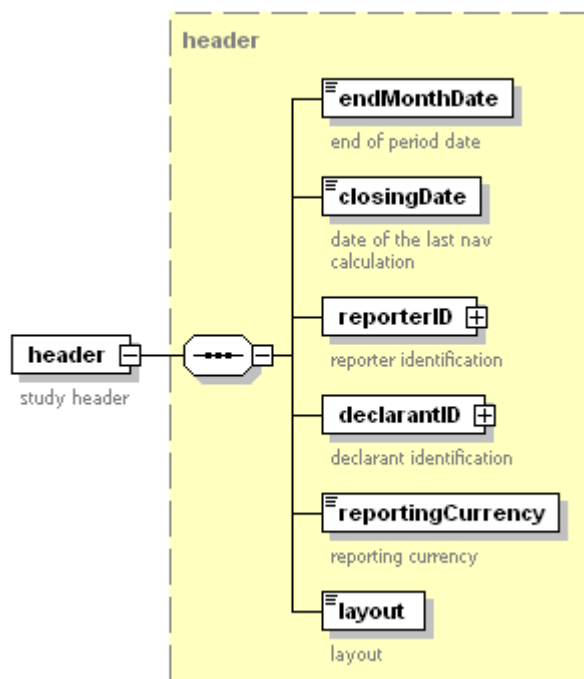


### 3.1 The attributes



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

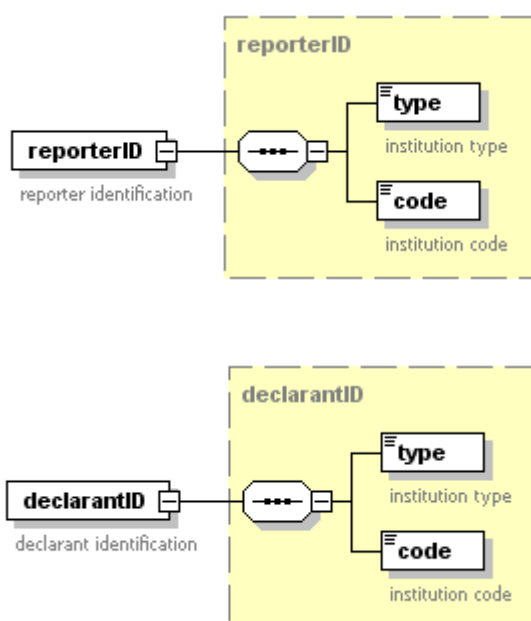




The date of the end of the reference month (*endMonthDate*) corresponds to the last day of the month the data relates to.

The closing date (*closingDate*) corresponds to the calculation date of the net asset value (NAV) used to establish the data.

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:

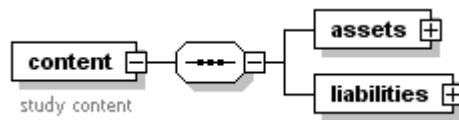
Type	Code
23	Number allocated by the CSSF to banks
26	Number allocated by the CSSF to the UCIs (5 digits) and to the compartments (4 digits).
30	Number allocated by the CSSF to management companies
32	Number allocated by the CSSF to professionals of the financial sector
36	Number allocated by the CSSF to professionals of the financial sector – IT companies
01	Number allocated by the CSSF to Other fund administrations

The currency of the reporting (*reportingCurrency*) must be the accounting currency - i.e. the currency in which the net asset value is expressed - of the UCI or the compartment of the UCI.

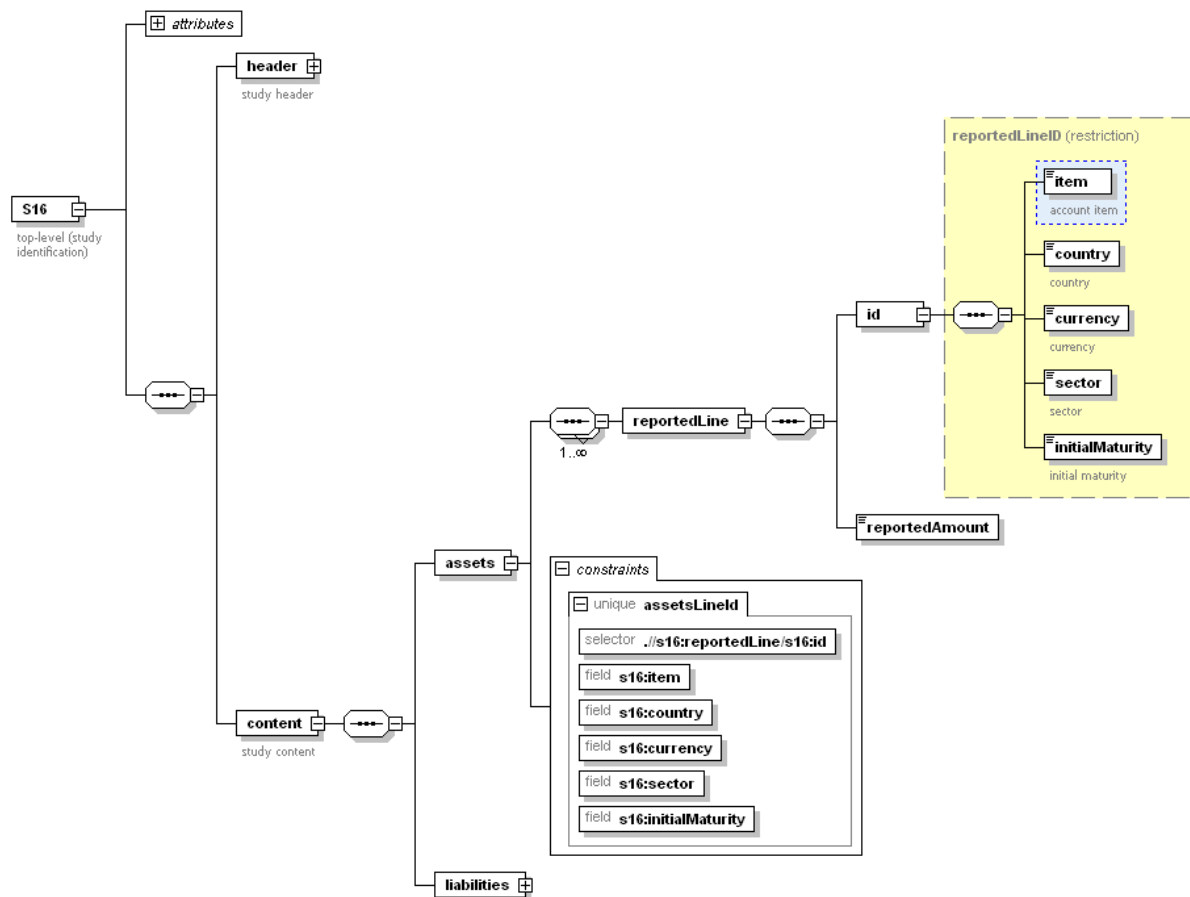
The layout (*layout*) indicates the version number of report S 1.6. The report S 1.6 that is currently in force is the first version of this report which means that it will be layout «0».

### 3.3 The content of the balance sheet

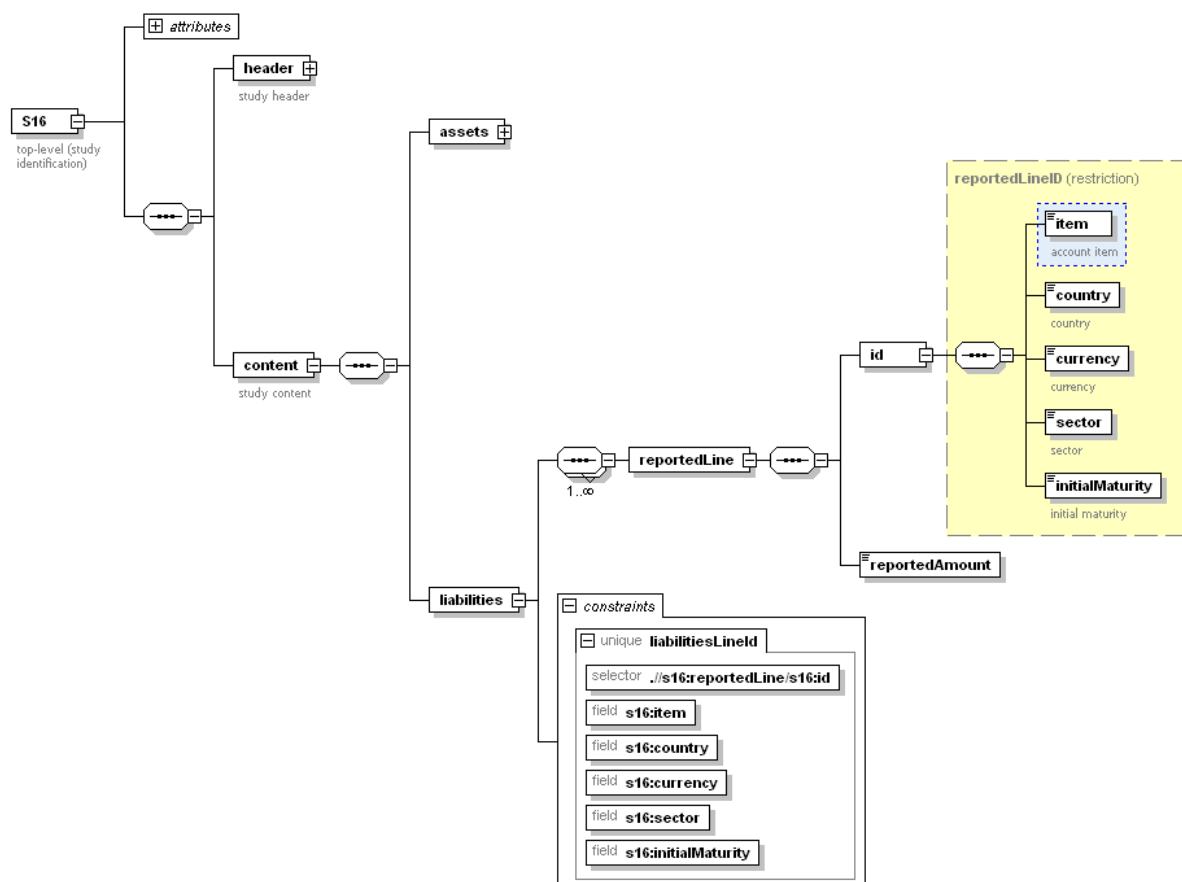
The balance sheet contains assets and liabilities.



Assets:



## Liabilities:



The balance sheet line (*reportedLine*) is identified by the item (*item*), the country (*country*), the currency (*currency*), the sector (*sector*) and the 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

Reporting agents must refer to the reporting instructions of report S 1.6 «Information on valuation effects on the balance sheet of IFs» 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 1.6 «Information on valuation effects on the balance sheet of IFs».

The amount reported (*reportedAmount*) corresponds to the amount of valuation effects referring the same line identifier in the balance sheet. It is expressed in the currency of the balance sheet (*reportingCurrency*).

## 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 X[AZ0-9]	LU or X4
currency	string	3 characters	[A-Z]{3} or XX[A-Z0-9]	EUR or XX2
sector	string	5 characters	[0-9]{5}	00000
initialMaturity	string	3 characters	[A-Z]{3}	BRX
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/>