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

Manual of electronic transmission for report S 2.15 «Information on transactions made by securitisation vehicles»

Banque centrale du Luxembourg

Contents

1 Introduction

This manual details the technical characteristics that must be observed for the electronic transmission of report S 2.15 «Information on transactions made by securitisation vehicles». The instructions relating to the data collection are described in the documents Instructions and Report for report S 2.15 «Information on transactions made by securitisation vehicles».

The objective of this manual is to describe the general principles of the reporting in XML format for report S 2.15 «Information on transactions made by securitisation vehicles». 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 three 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 three 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:

S0215_aaaamm_Rrrrrrrrr_Dddddddddd_aaaammdd_nnn

where:

- S0215 represents the code of the statistical report S 2.15

- 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 for entities subject to the supervisions of the CSSF are B (banks), O (UCIs), P (Professionals of the financial sector), S (Management companies) and T (Securitisation vehicles).

  All other entities must use de code «5»

- rrrrrrrrr 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: securitisation vehicle 999 is identified by 000000999.

- D identifies the type of *declarant*

  The declarant is the entity whose data are reported. Securitisation vehicles must use the value T.

- dddddddddd allows the identification of the *declarant*

  The identification numbers are allocated by the CSSF and/or the BCL: 6 digits for the identification number of the securitisation vehicle and 3 digits for the identification number of the compartment if there are compartments. The digits on the left are equal to zero. If there are no compartments, the 3 digits should be zeros.

  Examples:

  – the compartment no 999 of the securitisation vehicle 123456 is identified as follows 123456999

  – the securitisation vehicle 123456 that does not have any compartments is identified as follows 123456000

~~The identification numbers are allocated by the CSSF and/or the BCL. The digits on the left are equal to "0".~~

~~Example: securitisation vehicle 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:

S0215_200812_T000000999_T000123001000000999_20090120_001.xml corresponds to the first file created on 20 January 2009, submitted by securitisation vehicles number 123999 and the data refers to compartment 1 of the securitisation vehicle number 123999 for the period December 2008.

Example 2:

S0215_200812_D000000888_T000456000000000999_20090120_001.xml corresponds to the first file created on 20 January 2009, submitted by custodian number 888 and the data refers to securitisation vehicle number 456999 for the period December 2008.

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 2.15

Manual of transmission for report S 2.15 «Information on transactions made by securitisation vehicles»
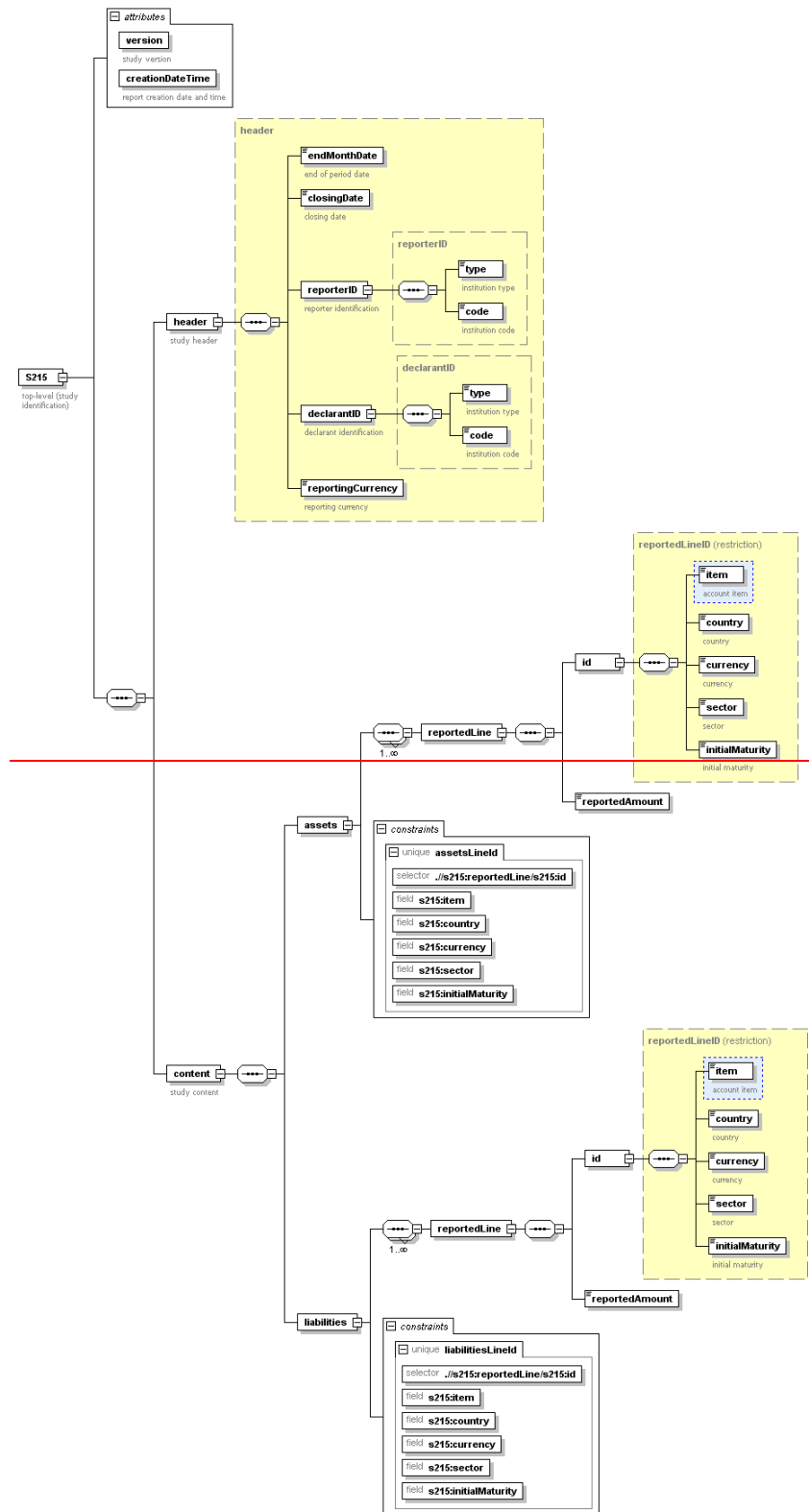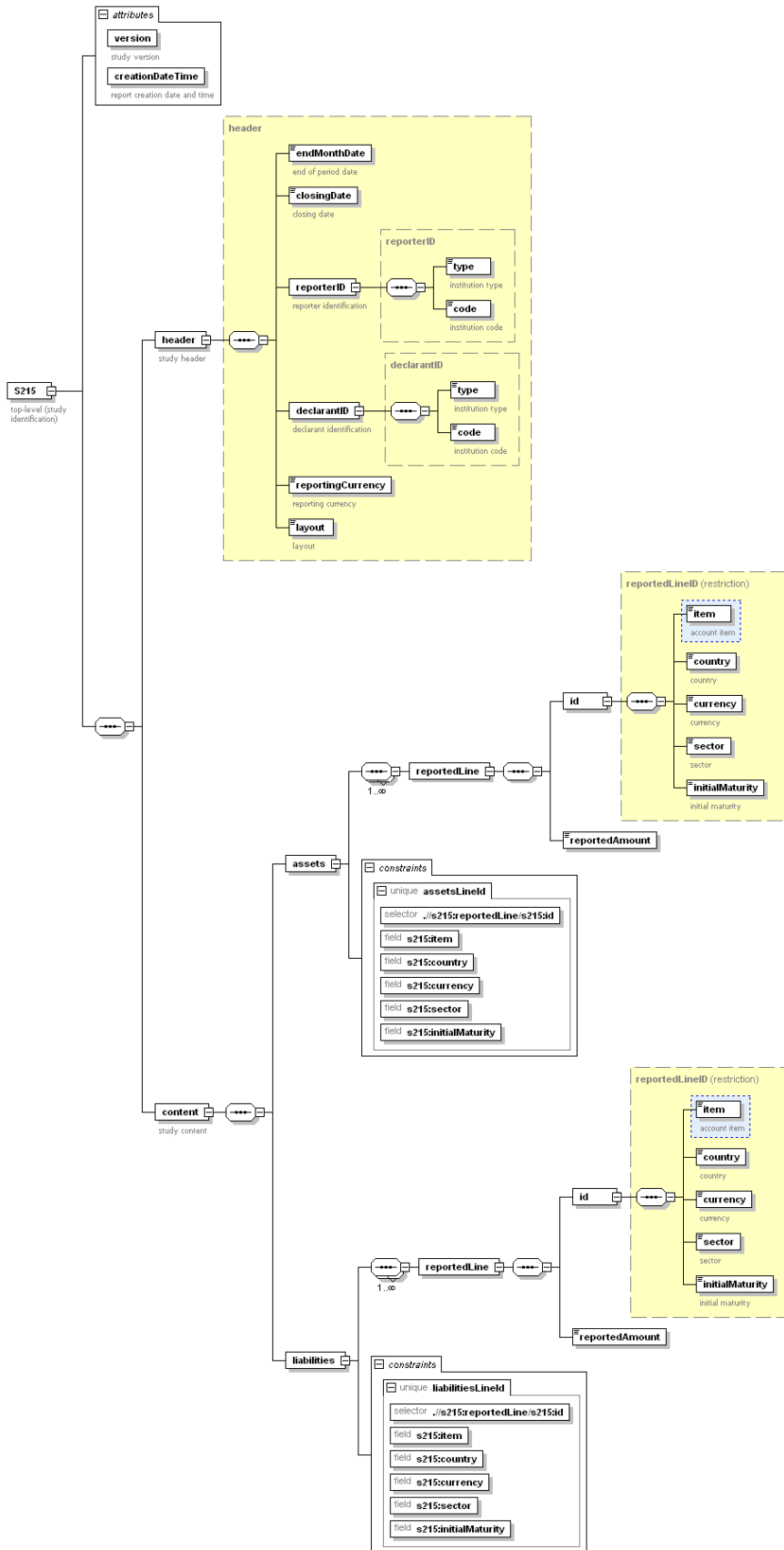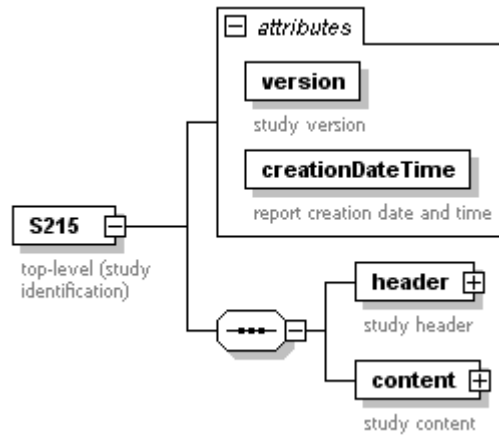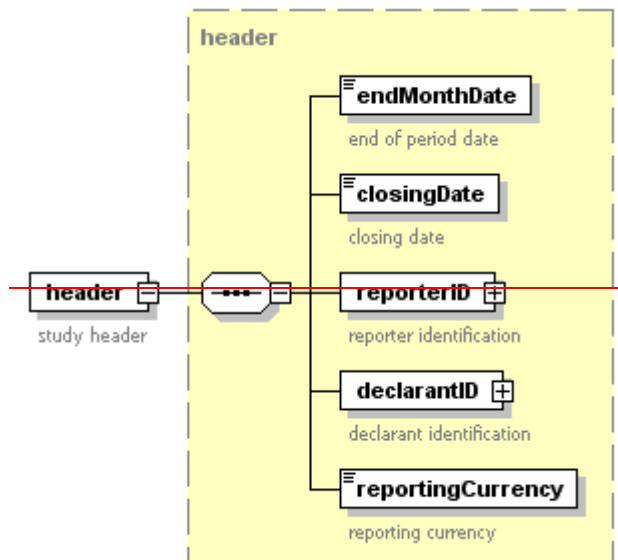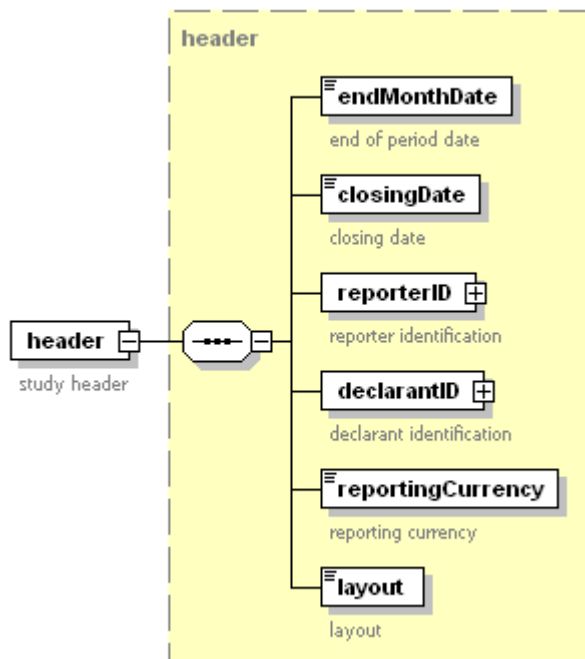
3.1 The attributes

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 2.15 «Information on transactions made by securitisation vehicles» of March 2012:

- the end of Month date is 31.03.2012
- the closure date is for instance 30.03.2012

Indeed, since 31 March 2012 is a Saturday, the data are normally established on the last working day before 31 March 2012.

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*).
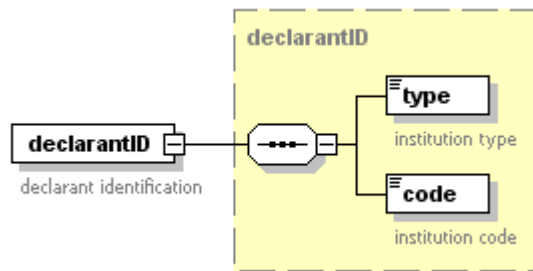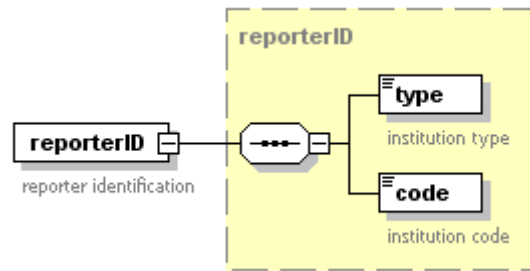
The association of number types and authorised values are:

Entity CSSF	Type	Code
B	23	Identification number allocated by the CSSF to banks
O	26	Identification number by the CSSF to the UCIs (5 digits) and to the compartments (4 digits).
S	30	Identification number by the CSSF to management companies
P	32	Identification number by the CSSF to professionals of the financial sector
T	34	Identification number by the CSSF to securitisation vehicles subject to the supervision of the CSSF or the number allocated by the BCL
	05	Identification number allocated by the BCL

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

The layout (*layout*) indicates the version number of report S 2.15. The report S 2.15 that enters into force in January 2010 will be the first version of this report which means that it will be layout «0».

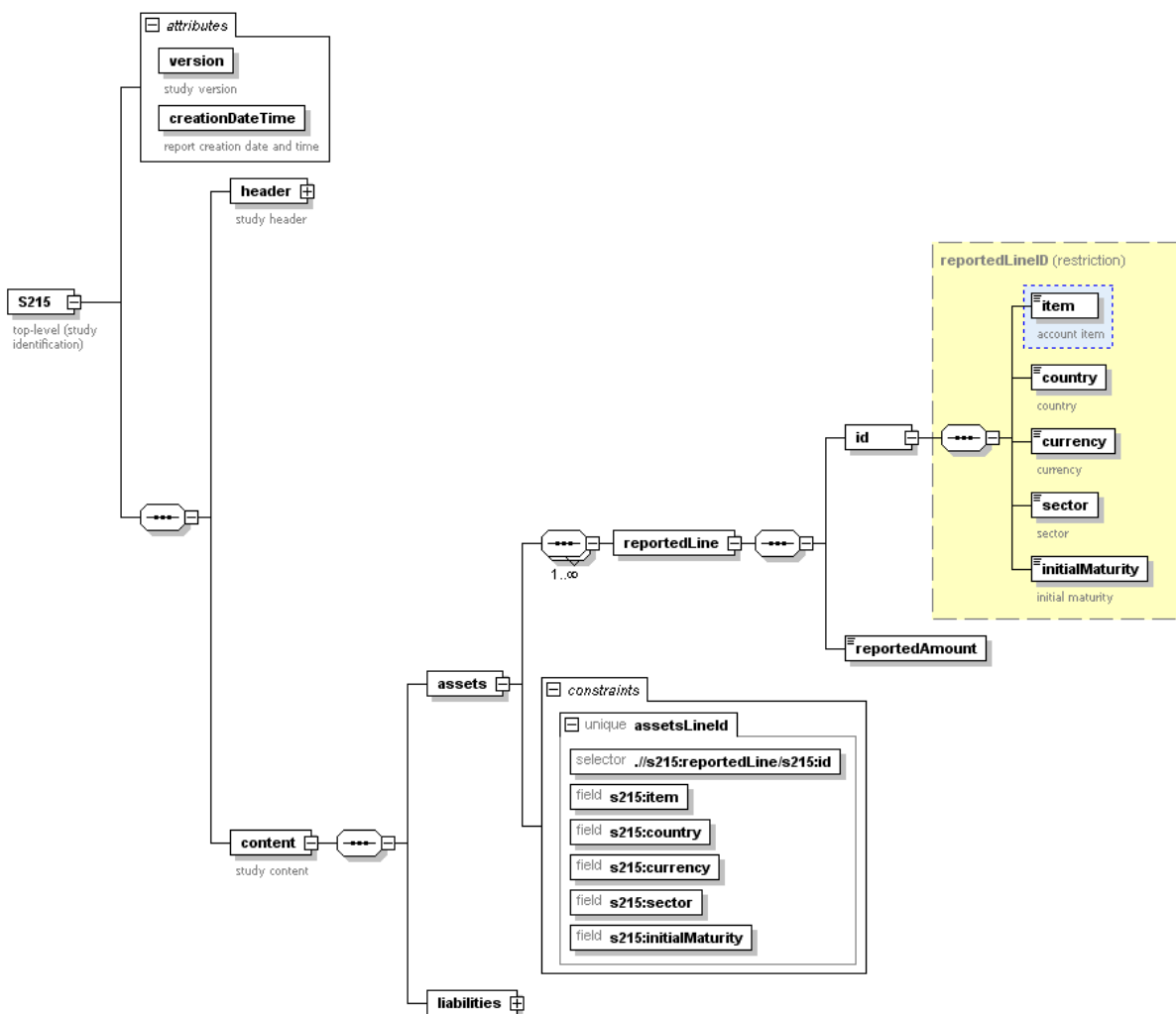## 3.3 The content of the balance sheet

The balance sheet contains assets and liabilities.
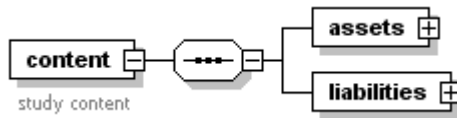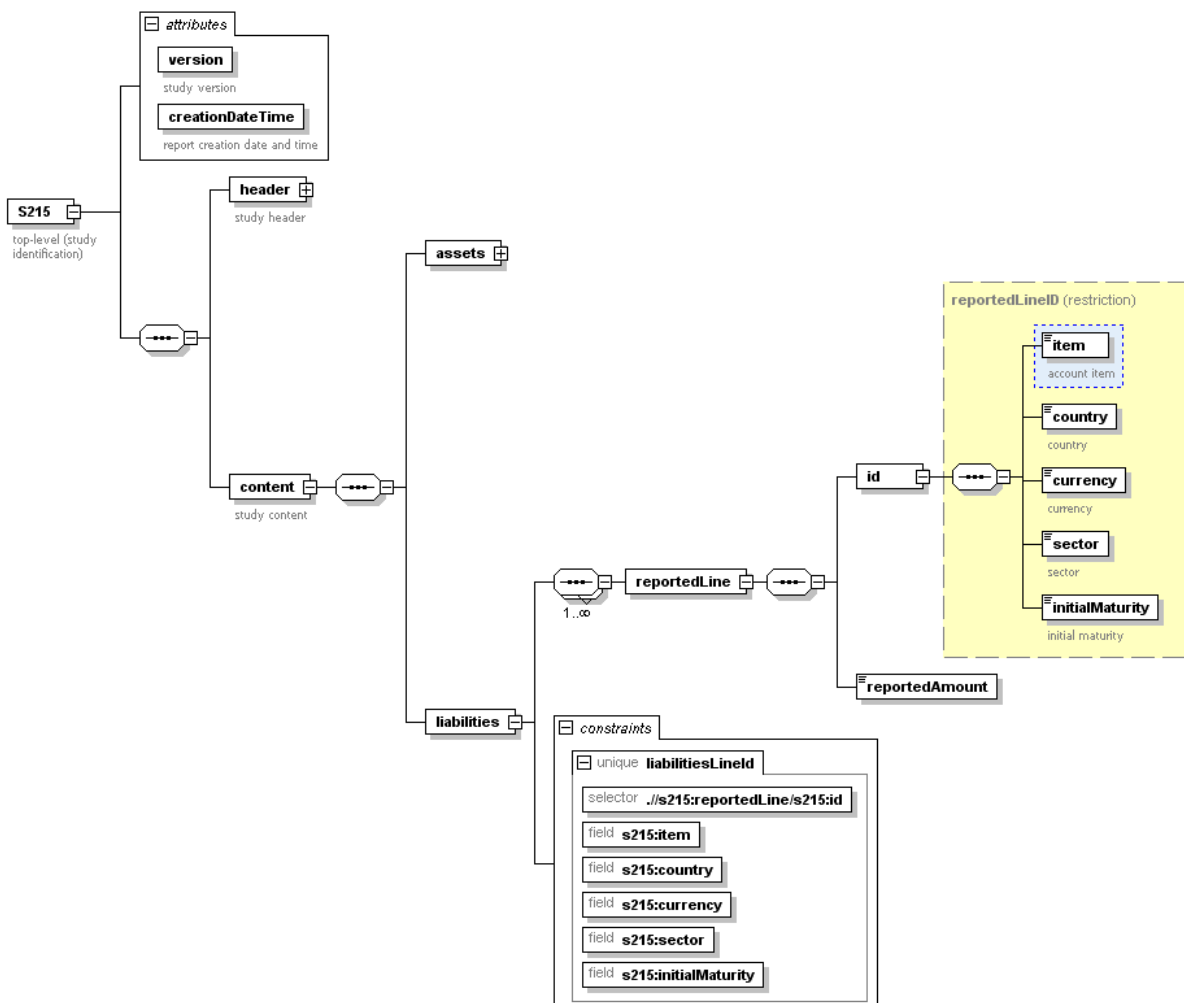

3.4   The branch Balance sheet

Assets and liabilities have exactly the same structure.

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
- the initial maturity code follows a nomenclature defined by the BCL

Reporting agents must refer to the reporting instructions of report S 2.15 «Information on transactions made by securitisation vehicles» 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 2.15 «Information on transactions made by securitisation vehicles».

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*).

4 Format of variables in the XML file

Variables	format xml	Maximum	Pattern	Exemple
creationDateTime	datetime		*YYYY-MM-DDThh:mm:ss*	2009-12-24T23:59:59
endMonthDate	date		*YYYY-MM-DD*	2009-12-31
closingDate	date		*YYYY-MM-DD*	2009-12-24
reporterID/type	string	2 caractères	[0-9]{2}	23
reporterID/code	string			999999
declarantID/type	string	2 caractères	[0-9]{2}	23
declarantID/code	string			999999
reportingCurrency	string	3 caractères	[A-Z]{3}	EUR
item	string	5 caractères	[1-3]-[0-9A-Z]{3}	1-020
country	string	2 caractères	[A-Z]{2} ou X[AZ0-9]	LU ou X4
currency	string	3 caractères	[A-Z]{3} ou XX[A-Z0-9]	EUR ou XX2
sector	string	5 caractères	[0-9]{5}	00000
initialMaturity	string	3 caractères	[A-Z]{3}	BRX
reportedAmount	decimal	5 décimales		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/