# Manual of electronic transmission for report S 1.4 «Information on valuation effects on the balance sheet of credit institutions»

**Banque centrale du Luxembourg**

## Contents

Manual of electronic transmission for report S 1.4 «Information on valuation effects on the balance sheet of credit institutions»

# 1 Introduction

This manual details the technical characteristics that must be observed for the electronic transmission of report S 1.4 «Information on valuation effects on the balance sheet of credit institutions».

The instructions relating to the data collection are described in the documents Instructions and Report for table S 1.4 «Information on valuation effects on the balance sheet of credit institutions».

The objective of this manual is to describe the general principles of the reporting in XML format for report S 1.4 «Information on valuation effects on the balance sheet of credit institutions».

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.

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:

S0104_aaaamm_Rrrrrrrrr_Dddddddddd_aaaammdd_nnn

Where:

- S0104 represents the code of the statistical report S 1.4

- 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.

- 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: 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.

- dddddddddd 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
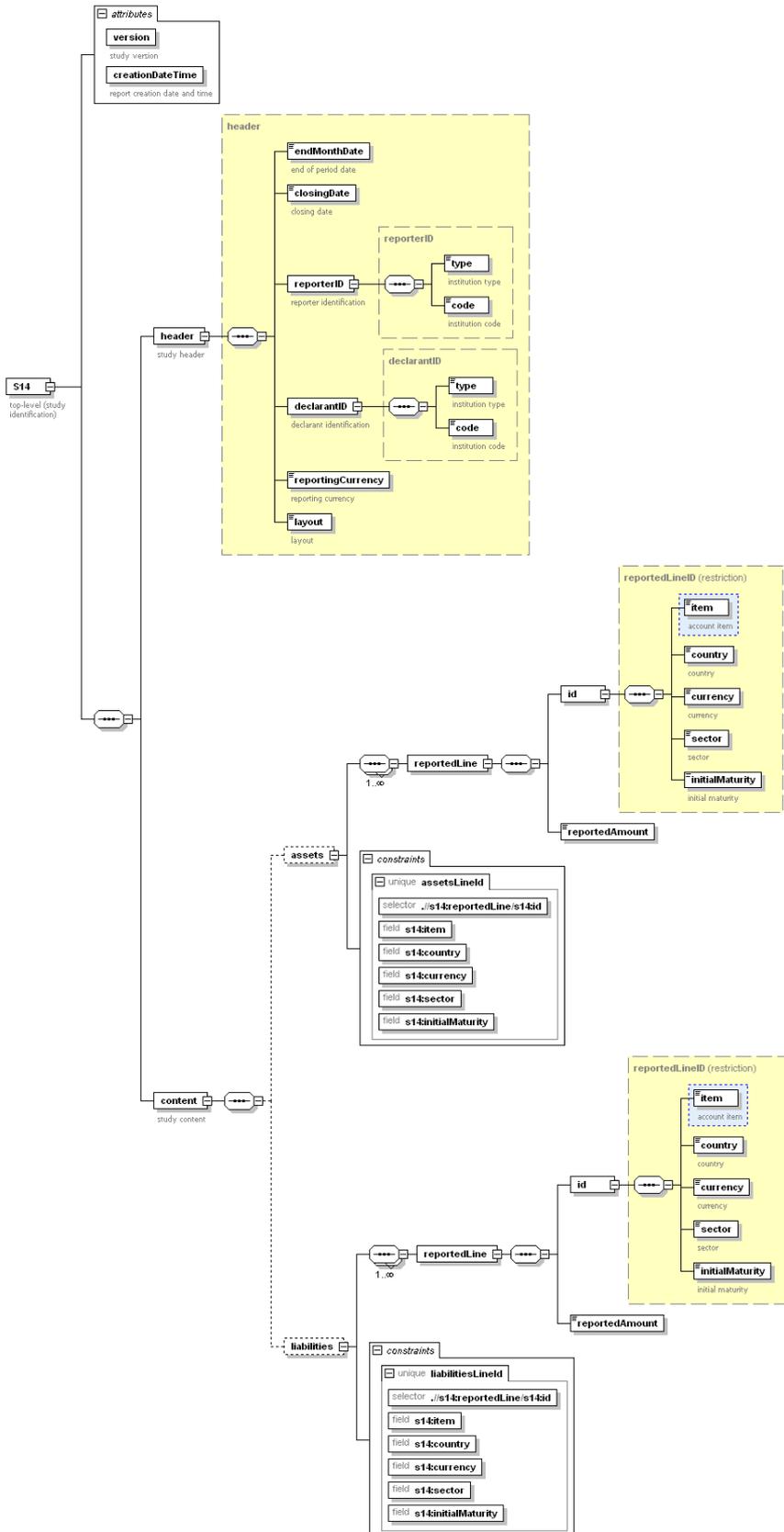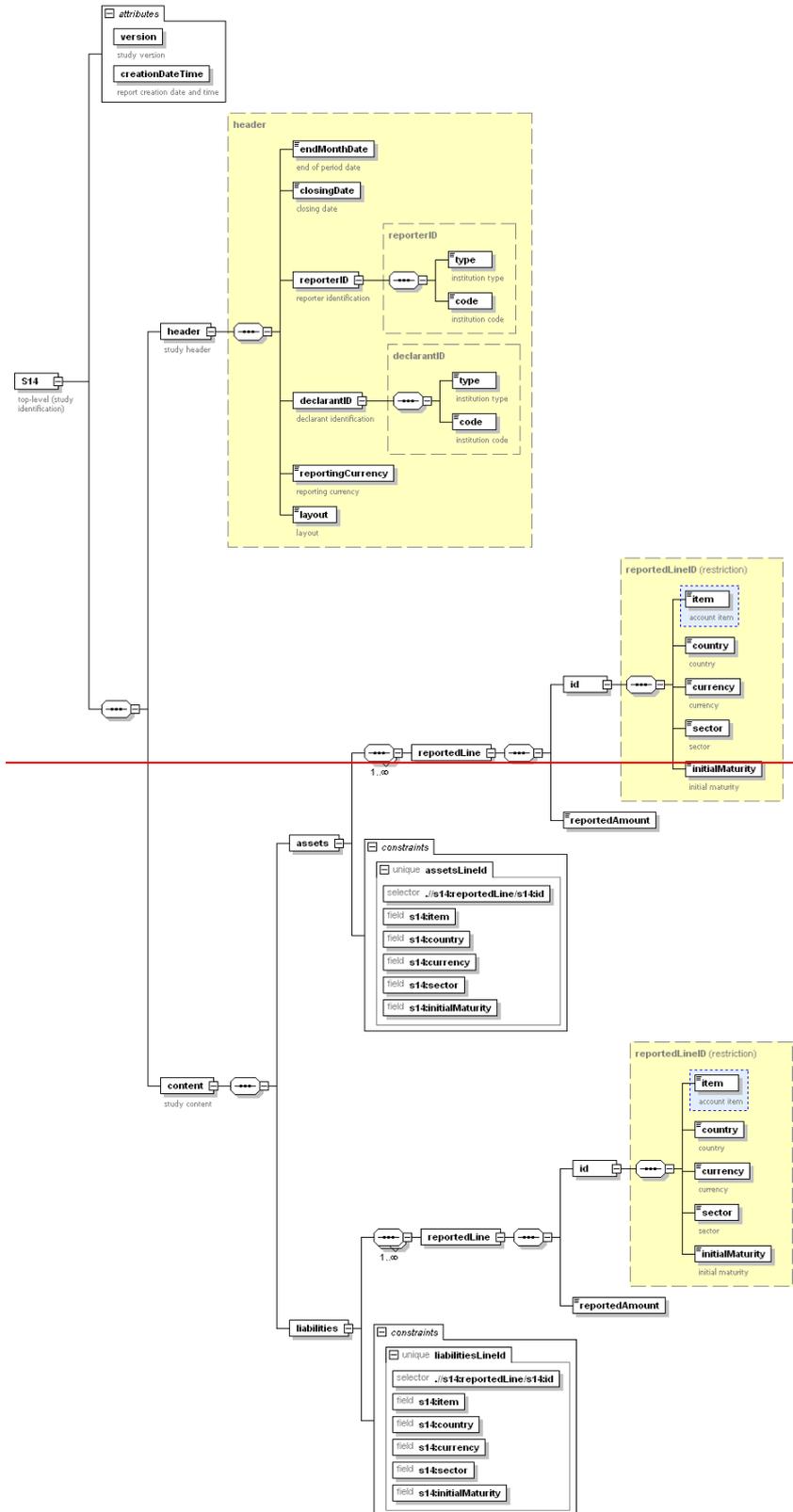
    used.

Example 1:

S0104_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.
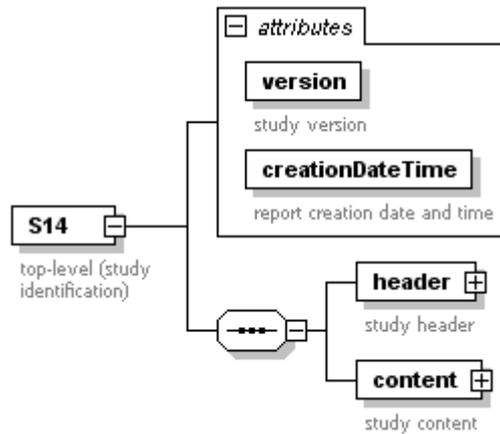
## 2.2 Means of transmission

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 1.4

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Manual of electronic transmission for report S 1.4 «Information on valuation effects
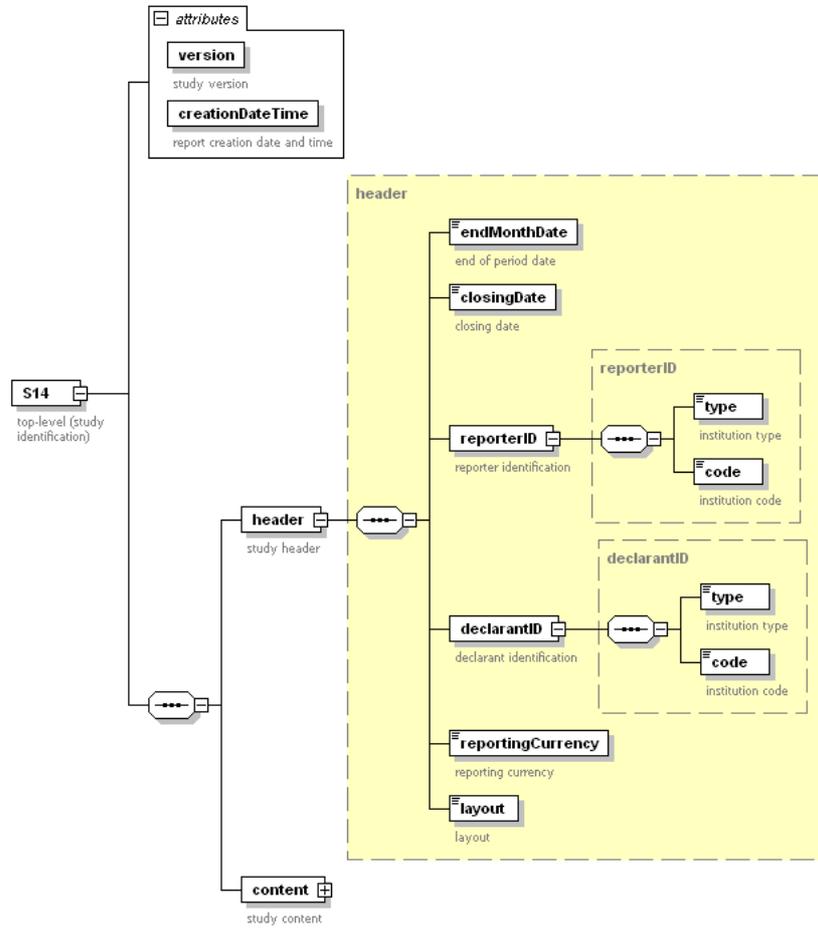
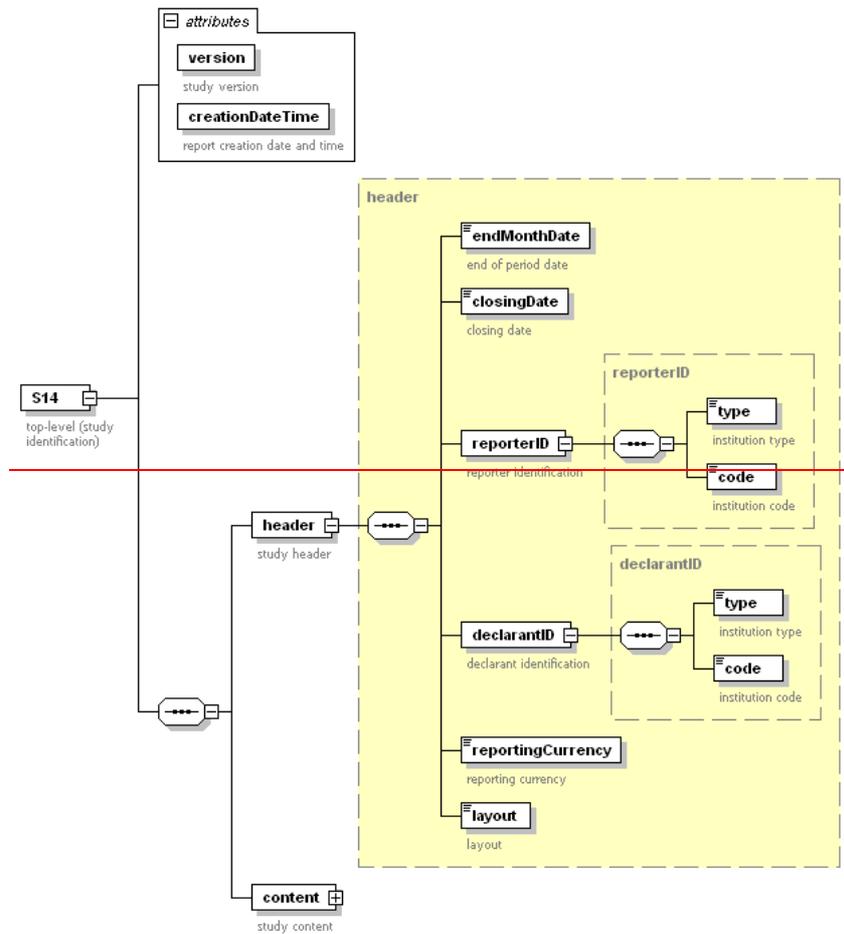on the balance sheet of credit institutions»

## 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 1.4 «Information on valuation effects on the balance sheet of credit institutions» 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*).
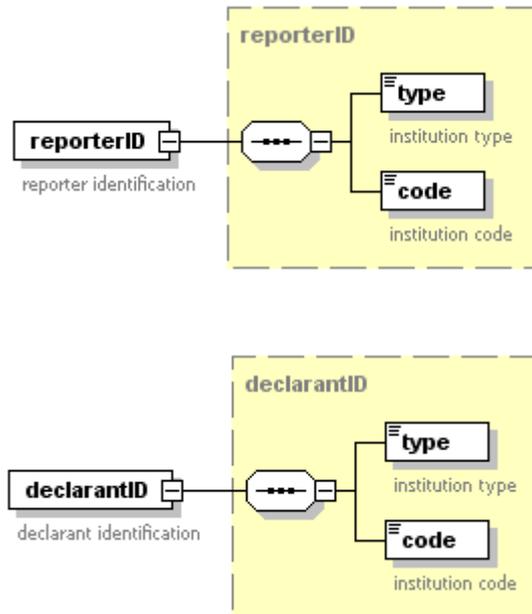




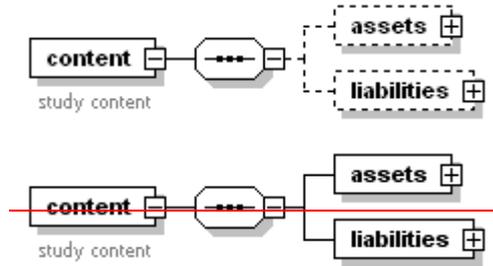The association of number types and authorised values are:

| 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 securitisation vehicle.

The layout (*layout*) indicates the version number of report S 1.4. The report S 1.4 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 of the balance sheet

The balance sheet contains assets and liabilities.

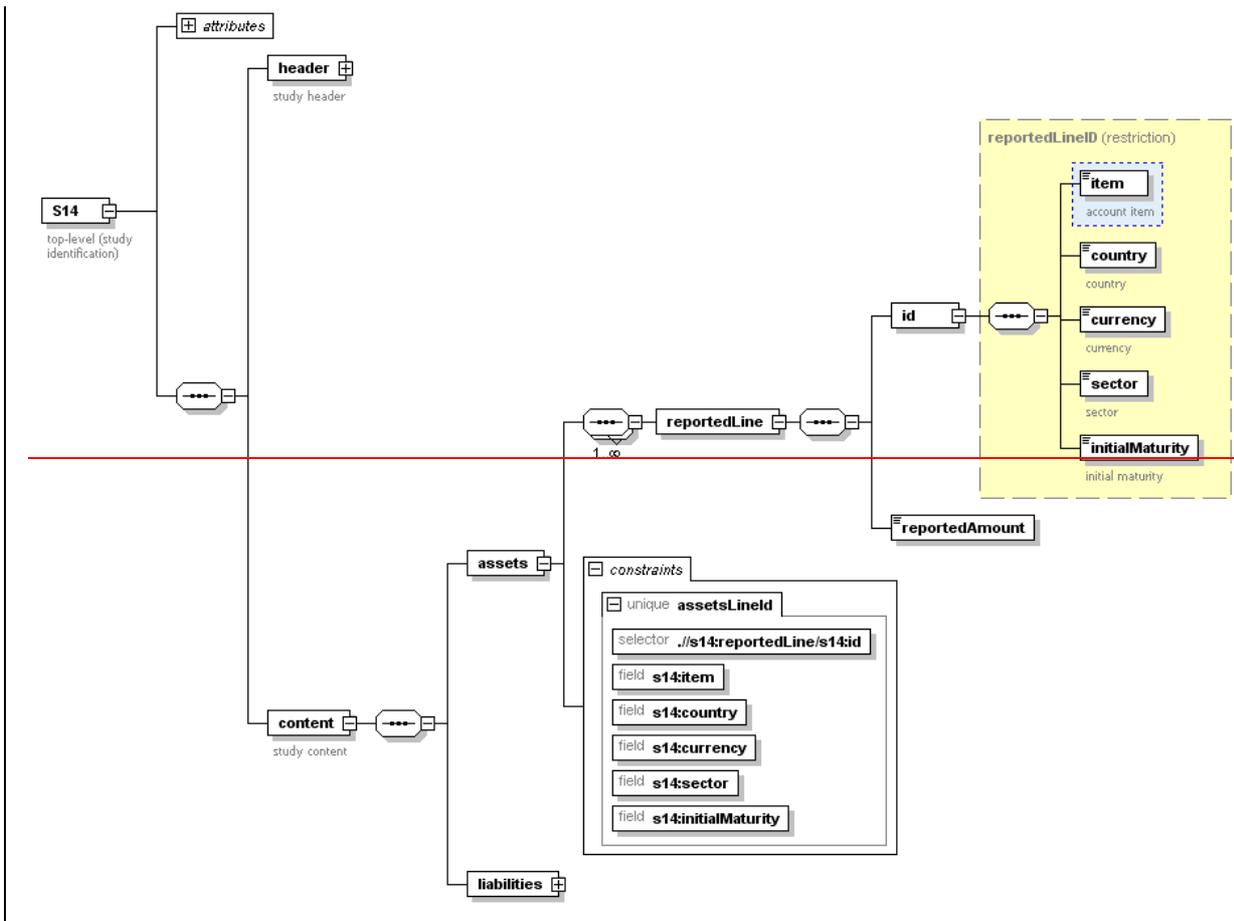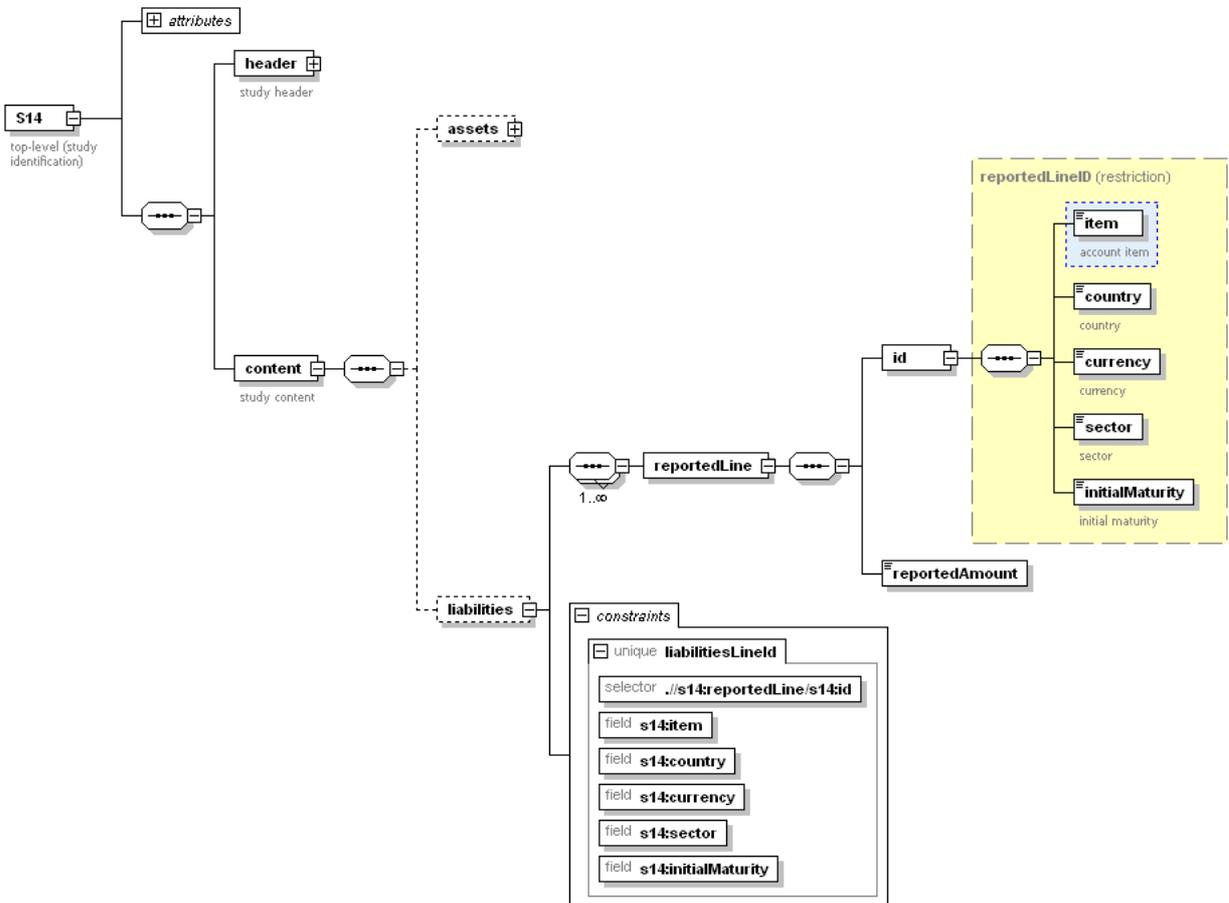| | Manual of electronic transmission for report S 1.4 «Information on valuation effects on the balance sheet of credit institutions» |
|---|---|

## 3.4 The branch Balance sheet

Assets and liabilities have exactly the same structure.

Assets:
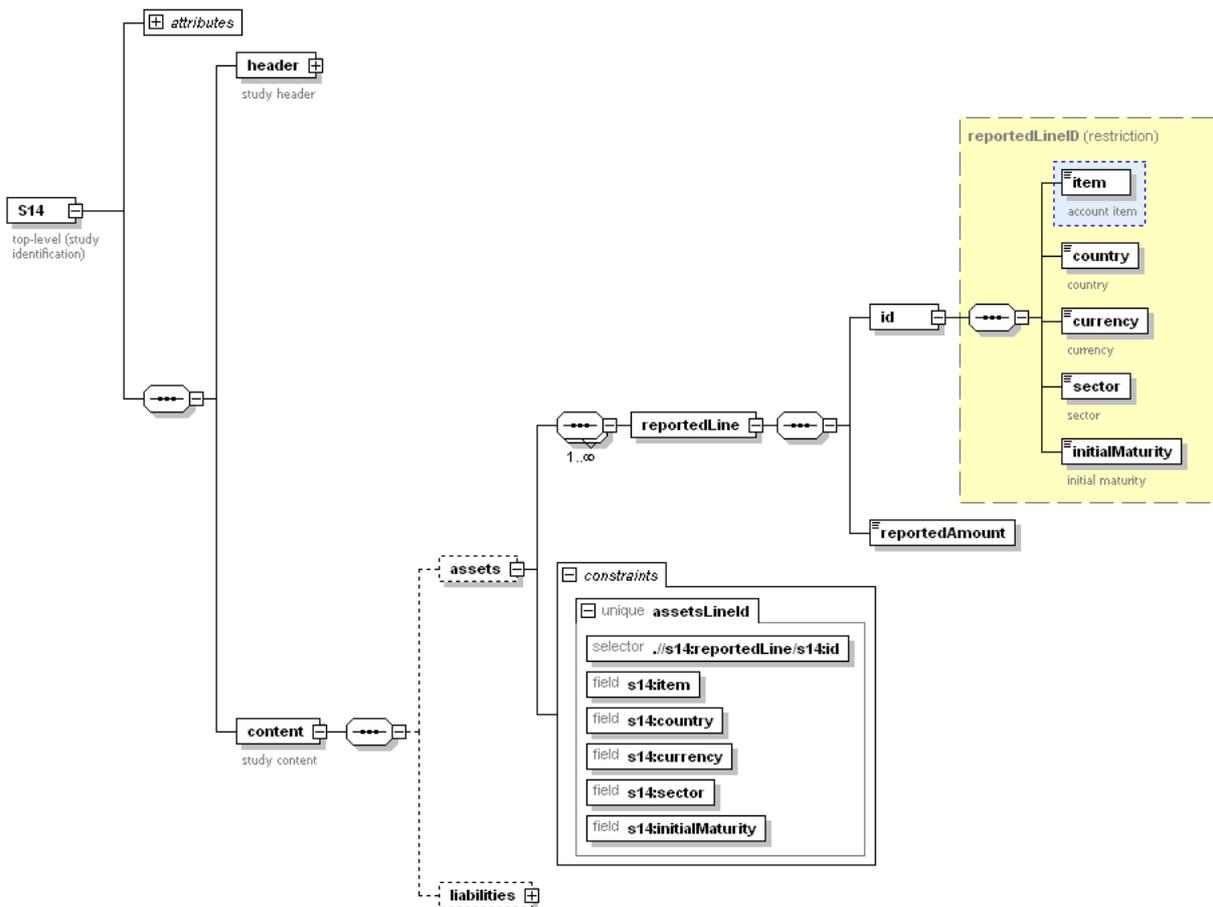
Liabilities:
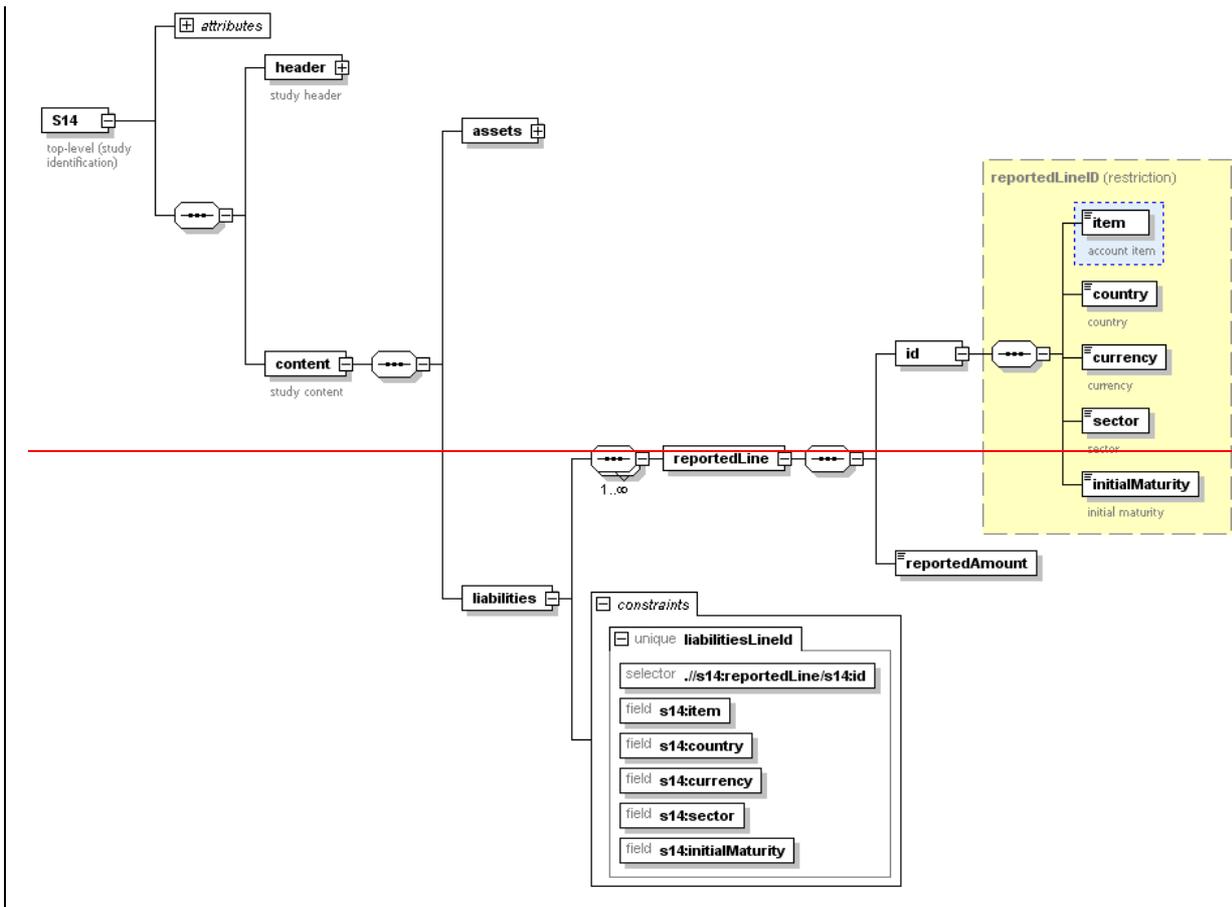
The balance sheet line (*reportedLine*) is identified by the item (*item*), the country (*country*), the currency (*currency*), the sector (*sector*) and the initial maturity (*initialMaturity*).

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 1.4 «Information on valuation effects on the balance sheet of credit institutions» 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 1.4 «Information on valuation effects on the balance sheet of credit institutions».

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 | 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 |

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- 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/