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| **Reporting Format Documentation to Reporting Banking Groups**  For Statistics on Holdings of Securities  by Reporting Banking Groups | |
|  |  |
| Version: 2.5 | 28 February 2020 |

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# Document control

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| --- | --- | --- |
| **Version** | **Date** | **Description** |
| 1.0 | 06.07.2017 | Initial version |
| 2.0 | 18.07.2017 | Introduce document control and eliminate tracked changes |
| 2.1 | 01.09.2017 | Update of use specification for 6.2.14 - 6.2.17 |
| 2.2 | 05.07.2018 | Update explanations in sections 1, 2.4, 2.5, 2.6.2 and 3 as well as use specifications for 6.2.6-13, 6.3.9/12/18-20 and 7.1.8. |
| 2.3 | 15.10.2018 | Update of ExtraNet customer documentation link in section 8.1 |
| 2.4 | 08.01.2019 | Update of explanations in sections 6.2.6, 6.2.7, 6.2.8, 6.2.9, 6.2.10, 6.2.11, 6.2.12, 6.2.13, 6.3.9, 6.3.12, 6.3.18, 6.3.19, 6.3.20 and 7.1.12 |
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# Overview

In August 2016 the Governing Council adopted the amendment to the Regulation and Guideline of the European Central Bank (ECB) concerning statistics on holdings of securities (SHS) and the extension of the list of reporting banking groups. In order to better meet users’ needs and ensure the provision of adequate information on the statistics on holdings of securities by reporting banking groups (SHSG), additional attributes will be included in the data collection, in particular on accounting and risk-related information. In addition, the list of reporting banking groups will be extended to cover all significant banking groups under direct ECB supervision. The first reporting according to the new requirements, including the additional banking groups, is foreseen to start with data relating to the reference period end-September 2018.

In this context, the national central banks (NCBs) have the opportunity to decide to not collect SHSG data, in which case the ECB will take over the task of collecting the data directly from the reporting agents. This follows an ***approach where banking groups directly report the data to the central SHSDB*** instead of reporting the data to the relevant NCB which then reports the information to the SHSDB. In the event that the relevant NCB decides that the data should be reported directly to the ECB, the reporting agents will be informed accordingly.

This document provides ***guidance and*** ***more detailed information on the requirements for the SHSG direct data reporting from reporting banking groups (RBGs) to the SHSDB***. The material is regarded as complementary information to the separately provided electronic reporting standards, i.e. in particular reporting templates and code list repository.

Please note that the separately provided Guidance notes on SHS Regulation contains general information on the reporting population, covered instrument categories, the level of reporting and accounting rules as this is not repeated in this note. This document covers ***additional requirements that apply for the direct reporting from RBGs to SHSDB as well as requirements that differ from the Guidance notes on SHS Regulation***.

The following material provides further information on the SHSG reporting requirements:

* **Regulation (EU) No 1011/2012 of the ECB of 17 October 2012** concerning statistics on holdings of securities (ECB/2012/24) including subsequent amendments: <https://www.ecb.europa.eu/ecb/legal/1005/shs/html/index.en.html>.
* **Guideline of the ECB of 22 March 2013** concerning statistics on holdings of securities (ECB/2013/7) including subsequent amendments: <https://www.ecb.europa.eu/ecb/legal/1005/shs/html/index.en.html>.
* **General information on SHS and link to SHSG Guidance notes on SHS Regulation:**  
  <http://www.ecb.europa.eu/pub/pdf/other/guidance_notes_to_reporting_agents_on_shs_regulation201705.en.pdf>
* **SHSDB system documentation** on [ECB webpage](https://www.ecb.europa.eu/stats/financial_markets_and_interest_rates/securities_holdings/reporting/html/index.en.html) with reporting material (such as reporting template and code list repository) for the direct reporting of RBGs to the SHDSB

The document is structured as follows:

* **Section 2** summarises the general SHSG requirements for the reporting to the SHSDB.
* **Section 3** contains information on the header attributes of the SHSG data collection.
* **Section 4** covers specifications with regard to the SHSG data on group reference information.
* **Section 5** details the requirements for the SHSG data on entity reference information.
* **Section 6** provides a description of the SHSG holdings data of ISIN securities.
* **Section 7** gives information on the SHSG holdings data of non-ISIN securities.

# General SHSG requirements for the reporting to the SHSDB

## Overview on input feeds to the SHSDB

**Feeds to be provided within the SHSG direct data reporting from RBGs to SHSDB**

**Group level:**

**- Dimensions**

**- Attributes**

**- Header attributes**

**SHSG holdings data - holdings of ISIN securities**

**- Header attributes**

**SHSG holdings data - holdings of non-ISIN securities**

**SHSG holder data  
- Entity reference  
information**

**SHSG holder data  
- Group reference information**

**- Header attributes**

**- Dimensions**

**- Entity reference  
attributes**

**- Header attributes**

**Group level:**

**- Dimensions**

**- Attributes**

**- Dimensions**

**- Group reference attributes**

**Individual holding level per entity:**

**- Dimensions**

**- Attributes**

**Individual holding level per entity:**

**- Dimensions**

**- Attributes**

**Additional   
Instrument and issuer reference data:**

**- Dimensions**

**- Attributes**

**Instrument reference data:**

**- Dimensions**

**- Attributes**

**To be reported on a quarterly basis**

**To be reported only once, in case of new   
information or if a change takes place**

In the following sections, a more detailed description of the attributes is provided to better clarify the information included in the SHS legal requirements. Please note that this material is regarded as ***complementary information to the separately provided electronic reporting standards*** (i.e. in particular reporting templates and code list repository) that focus on the technical aspects of the reporting.

Within the below attribute description only additional requirements that apply for the direct reporting from RBGs to SHSDB as well as requirements that differ from the Guidance notes on SHS Regulation are described. Please refer to the separately provided Guidance notes on SHS Regulation for more detailed information, also on the related level of reporting and accounting rules.

*SHSDB System documentation*

The specification of the expected format and structure of the data is to be found in the SHSDB system documentation on the [ECB webpage](https://www.ecb.europa.eu/stats/financial_markets_and_interest_rates/securities_holdings/reporting/html/index.en.html), where the latest versions of the Schemas, of the Data Structure Definitions (DSDs) and of the code list repository are kept. The SHSDB system documentation is the ***preferable source for information on allowed codes and expected file structures in SDMX-ML and CSV***, while the reporting format documentation provides explanatory guidance to these specifications.

The SHSDB System documentation folder holds ***Excel views of the reporting schemas*** which specify the attributes of the SHSG input feeds. All attributes flagged as mandatory have to be filled in the submitted files, if not stated otherwise in the respective templates. Some attributes are coded, i.e. they allow only values from the corresponding code list to be found in the code list repository, while other attributes are restricted to values complying with certain regular expressions (patterns), like e.g. the ISIN pattern.

The SHS-specific code lists for the SHSG module are commonly defined in the ***Code list repository***.

The ***SDMX 2.1 Data Structure Definitions in XML*** are also to be found in the system documentation folder together with example files.

## Requirements on frequency and timelines

*Quarterly data collection*

RBGs' reporting obligations shall cover ***end-of-quarter positions***. By contrast, the holder reference data would be ***reported only once, in case of new information or if a change takes place***.

*Timeliness for data transmission from RBGs to SHSDB*

RBGs shall report to the SHSDB the SHSG data by ***close of business on the 45th calendar day following the end of the quarter to which the data relate***.

## ExtraNet data transmission

In case of direct reporting from RBGs to the SHSDB, the four reported input feeds (as described in section [2.1 Overview on input feeds to the SHSDB](#_Overview_on_input)) are submitted via the Bundesbank service [ExtraNet](https://extranet.bundesbank.de/FT/), which offers a web-interface for uploading the reporting files in CSV- or XML-format. The use of the ExtraNet services requires a first registration. Guidance on the registration process for ExtraNet production environment is provided in the [Annex](#_Online_registration_for) of this document. Please contact the SHSDB team in case of questions or problems regarding the registration process[[1]](#footnote-1).

Uploaded XML files will be automatically validated against the corresponding XML schema file. Validation reports will be received for both positive and negative validation results via the ExtraNet. In case the validation fails, the further processing of the file into the SHSDB system will be aborted. In case the validation was successful, the files will be transferred into the SHSDB system.

CSV files not compliant with the specification given in [2.5](#_CSV_structure_of) will also result in a pre-process error. The validation on uploaded CSV contains in addition the same technical checks as for XML checks. In case the reporting RBG experiences difficulties submitting the files via the ExtraNet, the SHSDB team shall be contacted.

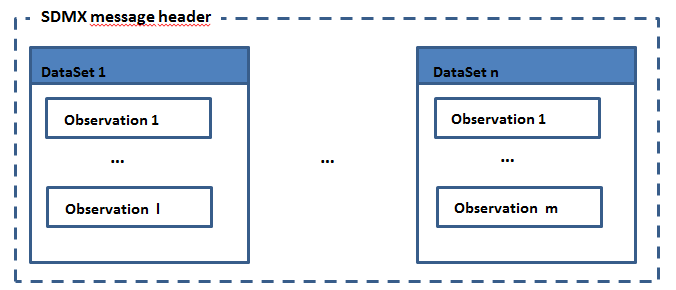
After the data feeds have been successfully sent to the system, the reporting RBG will receive feedback from the SHSDB team via email and/or the ExtraNet regarding the formal validity of the files in the SHSDB system.

## SDMX-ML structure of the input files

The reported input files are to be encoded in UTF-8 (Unicode Transformation 8 Bit) format. Depending on the reported input feed (as described in section [2.1 Overview on input feeds to the SHSDB](#_Overview_on_input)) the SDMX 2.1 XML structure specific format is used. The input file contains a set of several data sets. The data sets are uniquely identified by the key elements. Each data set has one or several observations as its child elements.

This structure is wrapped into a SDMX 2.1 message which additionally requires a message header with generic information to be filled in as explained below.

Figure 1: Structure of the SDMX-ML files

  
n: number of reported data sets  
l, m: number of reported observations

The structures of the expected XML reporting files are specified separately for group reference information, entity reference information, ISIN and Non-ISIN reporting in the **Data Structure Definitions** defining which fields are to be interpreted as key elements and which as optional or mandatory attributes. In addition, they specify the level on which the specific attributes are to be assigned in the XML reporting files and they restrict the expected values to certain code lists or regular expressions (patterns).

The **XML Schema files (XSDs)** are derived from the **Data Structure Definitions.** They present the structural information in a standard XML format which is – in contrast to the Data Structure Definition - not SDMX-specific. It is recommended to apply the XML schema files for validation purposes, while the Data Structure Definitions can be used as input for a local SDMX registry or for SDMX tools to convert files.

Table 1 shows the filenames of the Data Structure Definitions, the names of the DataStructures, the filenames of the XML schemas and the namespaces to be used in the XML holdings feeds.

Table 1: SDMX reference data for SHSG reporting

|  |  |  |
| --- | --- | --- |
|  | SHSG Group ref. information | SHSG Entity ref. information |
| DSD file | shsg\_group\_dsd\_full.xml | shsg\_entity\_dsd\_full.xml |
| DataStructures | ESCBSHS\_SHSG\_HDR\_T1  ESCBSHS\_SHSG\_GROUP | ESCBSHS\_SHSG\_HDR\_T1  ESCBSHS\_SHSG\_ENTITY |
| Schema file | shsg\_group.xsd | shsg\_entity.xsd |
| SHS namespace definition | http://www.shsdb-ts.escb.eu/shsdb/shsg/group/tv1 | http://www.shsdb-ts.escb.eu/shsdb/shsg/entity/tv1 |
|  | **SHSG ISIN reporting** | **SHSG Non-ISIN reporting** |
| DSD file | shsg\_isin\_dsd\_full.xml | shsg\_non\_isin\_dsd\_full.xml |
| DataStructures | ESCBSHS\_SHSG\_HDR\_T2  ESCBSHS\_SHSG1\_HI\_SECURITY  ESCBSHS\_SHSG1\_HI\_GROUP  ESCBSHS\_SHSG1\_HI\_ENTITY | ESCBSHS\_SHSG\_HDR\_T2  ESCBSHS\_SHSG5\_HI\_SECURITY  ESCBSHS\_SHSG5\_HI\_GROUP  ESCBSHS\_SHSG5\_HI\_ENTITY |
| Schema file | shsg\_isin.xsd | shsg\_non\_isin.xsd |
| SHS namespace definition | http://www.shsdb-ts.escb.eu/shsdb/shsg/isin/tv1 | http://www.shsdb-ts.escb.eu/shsdb/shsg/non-isin/tv1 |

The XML schema files include references to standard SDMX 2.1 schemas which are needed for the validation and which are obtainable on the SDMX website.[[2]](#footnote-2) An SHS SDMX instance (i.e. a holdings feed) uses the standard SDMX 2.1 schemas SDMXMessage.xsd, SDMXCommon.xsd and SDMXDataStructureSpecific.xsd, which in turn refer to other standard SDMX schema files. The elements defined in these schemas are referenced with the respective SDMX standard namespaces. In addition, as shown in Table 1, one SHS specific namespace is defined according to the SDMX 2.1 rules for namespaces.

The **SDMX message header**, which is mandatory for each SHS reporting XML file, has to contain at least the following elements:

* **ID:** Unique Message ID. This field is not checked for uniqueness by the SHSDB, i.e. the transmission will also work in case multiple files contain the same ID.
* **Test:** Information whether the holdings feed is a test file. Test messages must contain “true”, production messages “false”.
* **Prepared:** Timestamp of file generation.
* **Sender [attribute id]:** Unique ID for the sender (not necessarily the reporting institution code).

In addition, the message header may optionally contain further attributes providing contact details of the institution/person sending the file. Please refer to the SDMX 2.1 message schema for more information on the potential contents of the header.

The reporting files are to be encoded in UTF-8 (Unicode Transformation 8 Bit) format.

The SHS system documentation folder contains also example files for the SHSG reporting which illustrate the usage of namespaces and the allocation of different attributes to the correct XML elements.

## CSV structure of the input files

In the CSV (CSV = “comma separated values”) reporting files, each line is a concatenation of values, separated by a value delimiter, the semicolon (“;”). The lines are ended by end-of line (not by the value delimiter). The very last line of the file may be ended by an end of line or end-of-file. The first row of CSV reporting files for SHS has to be the header row, containing the names of the columns separated by the delimiter.

The names of the columns and the order of columns are predefined. In contrast to SDMX, the order of the columns of each row in the CSV is of utmost importance. The order and names of the columns may be obtained from the Excel view of the reporting scheme or the example files in the system documentation folder. All columns have to appear in the reporting file; columns which are empty have to be kept in order to retain the predefined order.

Furthermore the following requirements apply:

* Missing values for optional variables shall be reported as an empty cell; key elements according to the Data Structure Definition may not be empty.
* The decimal separator is the dot (“.”);
* No separator is to be used for thousands;
* No double quotes are to be used for string (neither numeric) variables;
* No blanks are to be used except within fields where blanks are allowed (“Identifier value”, “Issuer name” and “Short name”).
* The reporting files are to be encoded in UTF-8 (Unicode Transformation 8 Bit) format.

Please note, that using Excel might create problems with the format of dates (Date of the forbearance and renegotiation status, date of performing status of the instrument, date of the default status of the issuer, etc.).

## Additional requirements

### Reporting of revisions

Please note that this subsection is only referring to RBGs, which were already reporting data before the Reference Period end-September 2018.

Revisions that refer to time periods before the Stage 4 go-live (“Pre-Stage 4 Revisions”), i.e. data relating to the reference period end-September 2018, have to be reported by the respective RBG in the new format, i.e. by using the Stage 4 reporting templates for the input files, as described in the preceded sections.

For these revisions, it is necessary to use dedicated Pre-Stage 4 defaults for those attributes, which are

* newly collected in Stage 4, i.e. not collected in Stage 3
* to be reported on a mandatory basis in Stage 4.

The Pre-Stage 4 defaults can be obtained from the respective Stage 4 reporting templates.

Please note that it was possible to report data in Stage 3 either on entity-by-entity level or in aggregated form. In the latter case the aggregation approach was defined by using the values “W0” (world), “W1” (rest of the world), “W2” (domestic), “U4” (extra Euro area) and “U5” (other Euro area member states). In case of reporting revised aggregated data in the new Stage 4 format, the following (slightly modified) values should be used for the attribute “Entity ID” together with the value “AGG” for the attribute “Entity ID type”:

1. “\_W0” in case aggregates are reported for the whole group.
2. “\_W2” for aggregated holdings in the country of residence of the head office and “\_W1” for the remaining data.
3. “\_W2” for aggregated holdings in the country of residence of the head office, while the remaining data is separated in holdings by other euro area members (“\_U5” for “Entity ID”) and extra euro area (“\_U4” for “Entity ID”).

### 2.6.2 Reporting of changes of holder information on group/entity level

Please note that when reporting the group- and entity structure for the first time, the group and all entities need to be reported in the respective input feeds (cf. [2.1 Overview on input feeds to the SHSDB](#_Overview_on_input)).

Only in case **group level data changes** occur afterwards, the respective input file needs to be resent. In case **entity level data changes** occur, only the complete dataset of those entities should be reported, for which changes occurred (“delta files”).

The attribute INPUT\_TYPE indicates what kind of change is reported. When reporting reference data for the first time only the INPUT\_TYPE “N” (“new”) is expected. The reported reference data is saved in the system and constitutes the basis for all periods thereafter.

If a new group or entity joins the reporting at a later period, “N” is to be used to indicate the new reporting for the respective group or entity.

The attribute PERIOD indicates when changes come into effect. In case multiple modification files for *different periods* are sent by the reporting institution, ranges of validity (Valid from – Valid to) are created in the system with respect to the information given in the respective attribute PERIOD and independent of the reception date (i.e. when the files are received by the system).

An example of received modification files and how their validity is defined by the system is given below. The last column “valid from – valid to” of the above table shows the situation after the processing of all three received reference data files, i.e. the table is valid as of the 30th Aug 2020 after the reception of the third file.

|  |  |  |  |
| --- | --- | --- | --- |
| Reception Date | PERIOD | INPUT\_TYPE\_ENTITY | Valid from - Valid to |
| 23th Aug. 2019 | 2018-Q3 | N | 2018-Q3 – 2018-Q4 |
| 5th May 2020 | 2019-Q2 | M | 2019-Q2 – ∞ |
| 30th Aug 2020 | 2019-Q1 | M | 2019-Q1 – 2019-Q1 |

In case multiple modification files for the *same period* are received, the file with the most recent reception date will be used.

The following examples describe the reporting of new, modified and deleted reference data files:

**Example** (in red)**:**

At the time of the first reporting (e.g. 2018-Q3), the reporting group ABC consists of the head of the group ‘XYZ’ and two entities ‘X1’ and ‘X2’.

***Expected group reference reporting:***

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| PERIOD | INPUT\_TYPE\_  GROUP | GROUP\_ID | GROUP\_ID\_TYPE | GROUP\_NAME | … |
| 2018-Q3 | **N** | ABC | RIAD | BigBank |  |

***Expected entity reference reporting:***

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| PERIOD | INPUT\_TYPE\_  ENTITY | GROUP\_ID | GROUP\_ID  \_TYPE | ENTITY  \_ID | ENTITY  \_ID\_TYPE | ENTITY\_  SECTOR | … |
| 2018-Q3 | **N** | ABC | RIAD | X1 | RIAD | S\_122 | … |
| 2018-Q3 | **N** | ABC | RIAD | X2 | RIAD | S\_122 | … |

On 20 December 2018, entities ‘X3’ and ‘X4’ become part of the group ‘ABC’ and are therefore included in the reporting of 2018-Q4 for the first time.

In addition, the name of the bank changes from “BigBank” to “VeryBigBank” and the entity sector of Entity ‘X1’ changes from ‘S\_122’ to ‘S\_123’.

If one of the reference data attributes (e.g. entity sector) changes, the INPUT TYPE “M” (“modified”) is to be used. Irrespective of the number of attribute changes per entity (group), the full set of reference data of the respective entity (group), i.e. also those attributes that have not changed are to be reported in the reference data file. Entities and groups for which no changes occurred do not have to be included in the submitted file. Please note that modifications to key attributes (GROUP\_ID, GROUP\_ID\_TYPE, ENTITY\_ID, ENTITY\_ID\_TYPE) are not possible. In case key attribute changes occur, please contact the SHSDB team.

In the example the GROUP\_NAME in the group reference data changes as of PERIOD 2018-Q4.

Also the ENTITY\_SECTOR for entity ‘X1’ changes as of PERIOD 2018-Q4. Entities ‘X3’ and ‘X4’ are added to the entity reference data.

***Expected group reference reporting:***

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| PERIOD | INPUT\_TYPE\_  GROUP | GROUP\_ID | GROUP\_ID\_TYPE | GROUP\_NAME | … |
| 2018-Q4 | **M** | ABC | RIAD | **VeryBigBank** | … |

***Expected entity reference reporting:***

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| PERIOD | INPUT\_TYPE\_  ENTITY | GROUP\_ID | GROUP\_ID  \_TYPE | ENTITY  \_ID | ENTITY  \_ID\_TYPE | ENTITY\_  SECTOR | … |
| 2018-Q4 | N | ABC | RIAD | X3 | RIAD | S\_122 | … |
| 2018-Q4 | N | ABC | RIAD | X4 | RIAD | S\_122 | … |
| 2018-Q4 | **M** | ABC | RIAD | **X1** | RIAD | **S\_123** | … |

As of 25 February 2019, entity ‘X1’ is not part of the group anymore and therefore has to be deleted from the list of entities (incl. the respective entity reference data) as of PERIOD 2019-Q1.

In case a group or entity is excluded from the reporting, the INPUT TYPE “D” (“deleted”) is to be used for the respective group or entity. In the example entity ‘X1’ is excluded in 2019-Q1.

***Expected entity reference reporting:***

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| PERIOD | INPUT\_TYPE\_  ENTITY | GROUP\_ID | GROUP\_ID  \_TYPE | ENTITY  \_ID | ENTITY  \_ID\_TYPE | ENTITY\_  SECTOR | … |
| 2019-Q1 | **D** | ABC | RIAD | X1 | RIAD | S\_123 | … |

### 2.6.3 Accounting rules for the reporting

Group accounting policies should be applied to the data reported on group level and on entity-by-entity basis, i.e. data reported at entity level should follow the accounting and risk calculation principles of the group to the extent possible. Please refer to the corresponding description in the SHSG Guidance notes on the SHS Regulation for more detailed background information. In case reporting agents experience difficulties to follow this approach, the SHSDB team shall be contacted in advance.

# Header attributes for the input feeds[[3]](#footnote-3)

## Reporting institution code

|  |  |
| --- | --- |
| **Short name** | **COMPILING\_ORG** |
| **Use** | Mandatory for all input feeds |
| **Description** | Identification code of the reporting institution to the SHSDB |
| **Additional clarifications** | This code specifies the institution (i.e. the RBG) that reports the data to the SHSDB, e.g. “NL2\_1” .  Please refer to the relevant code list “CL\_SHS\_ORGANISATION”. |

## Time Period

|  |  |
| --- | --- |
| **Short name** | **PERIOD** |
| **Use** | Mandatory for all input feeds |
| **Description** | Period to which the data refer |
| **Additional clarifications** | This attribute defines the time period to which the reported end-quarter data refer, e.g. “2016-Q1” for data referring to the end of the first quarter of 2016. |

## Frequency

|  |  |
| --- | --- |
| **Short name** | **FREQ** |
| **Use** | Mandatory for all input feeds |
| **Description** | Frequency of the data set |
| **Additional clarifications** | The frequency of the data set on the holdings by reporting banking groups is quarterly, i.e. the code “Q” has to be always provided. |

## Accrued interest for Market Value

|  |  |
| --- | --- |
| **Short name** | **ACCR\_INTR\_MV** |
| **Use** | Mandatory only for ISIN and non-ISIN input feeds |
| **Description** | Treatment of accrued interest |
| **Additional clarifications** | This flag indicates that the market values reported to SHSDB include accrued interest (“Y” for Yes). |

## Early redemptions included

|  |  |
| --- | --- |
| **Short name** | **EARLY\_RED** |
| **Use** | Mandatory only for ISIN and non-ISIN input feeds |
| **Description** | Treatment of early redemptions |
| **Additional clarifications** | This flag indicates that early redemptions are included in the amounts reported to SHSDB (“Y” for Yes). |

# SHSG input feed - Group reference information

## Type of input for group

|  |  |
| --- | --- |
| **Short name** | **INPUT\_TYPE\_GROUP** |
| **Use** | Mandatory |
| **Description** | Reasoning for the provision of group reference data |
| **Additional clarifications** | This flag indicates the underlying reasoning for the provision of the holder reference input feed to the SHSDB.  The attribute indicates the type of input, in particular whether the provision of reference data for a group is reported for the first time (for which data has not been delivered so far) or whether an amended reference data set for the reporting group has been sent (i.e. for which data has already been provided).  Please refer to the relevant code list “CL\_SHS\_INPUT\_TYPE”. |

## Group ID

|  |  |
| --- | --- |
| **Short name** | **GROUP\_ID** |
| **Use** | Mandatory (Dimension) |
| **Description** | Standard code that uniquely identifies the reporting group |
| **Additional clarifications** | The combination of Group ID and Group ID type ensures the unique identification of group reference information.  The Group ID is expected to be filled with a unique and time-consistent identifier which is - preferably - already used for other statistical or supervisory data collections. The code has to be agreed with the SHSDB team in advance.  Please note that the LEI is collected as a separate attribute and is only to be used in case none of the other listed identifier types is available.  The code is to be reported as a string with maximal length of 250 characters; semicolon is not to be used.  In case the Group ID might need to be changed (e.g. because another entity becomes head of the group), the SHSDB team shall be informed in advance.  The type of identifier that is used as Group ID is to be specified via the attribute “Group ID type”. |

## Group ID type

|  |  |
| --- | --- |
| **Short name** | **GROUP\_ID\_TYPE** |
| **Use** | Mandatory (Dimension) |
| **Description** | Specifies the type of code that is used for the reporting group |
| **Additional clarifications** | The combination of Group ID and Group ID type ensures the unique identification of group reference information.  This attribute describes the type of identifier used as a Group ID, e.g. to specify that the TAX code has been used for the Group ID.  The same ID type is to be used in case the entity is reported in different attributes, such as Group ID, Entity ID, Issuer ID, etc.  In case it is foreseen to use the ID type “Other identifier type”, the SHSDB team shall be contacted in advance.  Please refer to the relevant code list “CL\_SHS\_ID\_TYPE”. |

## Group LEI

|  |  |
| --- | --- |
| **Short name** | **GROUP\_LEI** |
| **Use** | Mandatory |
| **Description** | Legal Entity Identifier (LEI) in line with International Organization for Standardization (ISO) 17442 of the reporting group |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  The code is to be reported as a string with maximal length of 20 characters (alpha-numeric).  In case the LEI is not available, a dedicated code "\_X" (for "not allocated/unspecified") is to be provided. |

## Group type

|  |  |
| --- | --- |
| **Short name** | **GROUP\_TYPE** |
| **Use** | Mandatory |
| **Description** | Specifies the general sector classification of the reporting group |
| **Additional clarifications** | For all groups that are foreseen to be covered in the extended list of RBGs the dedicated code "B" (for "Banking Group") has to be provided.  Please refer to the relevant code list “CL\_SHS\_GROUP\_TYPE”. |

## ESA 2010 Sector of the head of group

|  |  |
| --- | --- |
| **Short name** | **GROUP\_SECTOR** |
| **Use** | Mandatory |
| **Description** | Institutional sector of the head of the reporting group according to ESA 2010 and Regulation (EU) No 1011/2012 (ECB/2012/24) |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_SECTOR”. |

## Name of the group

|  |  |
| --- | --- |
| **Short name** | **GROUP\_NAME** |
| **Use** | Mandatory |
| **Description** | Full legal name of the reporting group |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  The code is to be reported as a string with maximal length of 150 characters; semicolon is not to be used. |

## Accounting standard of the group

|  |  |
| --- | --- |
| **Short name** | **GROUP\_ACC\_STANDARD** |
| **Use** | Mandatory |
| **Description** | Accounting standard used within the SHSG reporting for the group as a whole |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_ACC\_STANDARD”. |

# SHSG input feed - Entity reference information

## Type of input for entity

|  |  |
| --- | --- |
| **Short name** | **INPUT\_TYPE\_ENTITY** |
| **Use** | Mandatory |
| **Description** | Reasoning for the provision of entity reference data |
| **Additional clarifications** | This flag indicates the underlying reasoning for the provision of the holder reference input feed to the SHSDB.  The attribute indicates the type of input, in particular whether it is a provision of reference data for a new entity (for which data has not been delivered so far) or whether an amended reference data set for an existing entity has been sent (i.e. for which data has already been provided) or whether it is the deletion of an entity from the group composition (for which data has already been delivered).  Please refer to the relevant code list “CL\_SHS\_INPUT\_TYPE”. |

## Group ID

|  |  |
| --- | --- |
| **Short name** | **GROUP\_ID** |
| **Use** | Mandatory (Dimension) |
| **Description** | Standard code that uniquely identifies the reporting group |
| **Additional clarifications** | The attribute is listed here as it is a dimension for entity holder reference feed. The detailed specifications laid down in Section 4.2 also apply for the provision in this sub-section. |

## Group ID type

|  |  |
| --- | --- |
| **Short name** | **GROUP\_ID\_TYPE** |
| **Use** | Mandatory (Dimension) |
| **Description** | Specifies the type of code that is used for the reporting group |
| **Additional clarifications** | The attribute is listed here as it is a dimension for entity holder reference feed. The detailed specifications laid down in Section 4.3 also apply for the provision in this sub-section. |

## Entity ID

|  |  |
| --- | --- |
| **Short name** | **ENTITY\_ID** |
| **Use** | Mandatory (Dimension) |
| **Description** | Standard code that uniquely identifies the legal entity of the reporting group |
| **Additional clarifications** | The Entity ID is expected to be filled with a unique and time-consistent identifier, which is – preferably - already used for other statistical or supervisory data collections. The code has to be agreed with the SHSDB team in advance.  Please note that the LEI is collected as a separate attribute and is only to be used in case none of the other listed identifier types is available.  The code is to be reported as a string with maximal length of 250 characters; semicolon is not to be used.  In case the Entity ID might need to be changed, the SHSDB team shall be informed in advance.  The type of identifier that is used as Entity ID is to be specified via the attribute “Entity ID type”. |

## Entity ID type

|  |  |
| --- | --- |
| **Short name** | **ENTITY\_ID\_TYPE** |
| **Use** | Mandatory (Dimension) |
| **Description** | Specifies the type of code that is used for the legal entity of the reporting group |
| **Additional clarifications** | This attribute describes the type of identifier used as an Entity ID, e.g. to specify that the TAX code has been used for the Entity ID.  The same ID type is to be used in case the entity is reported in different attributes, such as Group ID, Entity ID, Issuer ID, etc.  In case it is foreseen to use the ID type “Other identifier type”, the SHSDB team shall be contacted in advance.  Please refer to the relevant code list “CL\_SHS\_ID\_TYPE”. |

## Entity LEI

|  |  |
| --- | --- |
| **Short name** | **ENTITY\_LEI** |
| **Use** | Mandatory |
| **Description** | Legal Entity Identifier (LEI) in line with ISO 17442 of the legal entity of the reporting group |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  The code is to be reported as a string with maximal length of 20 characters (alpha-numeric). In case the LEI is not available, a dedicated code "\_X" (for "not allocated/unspecified") is to be provided. |

## Country of residence of the entity

|  |  |
| --- | --- |
| **Short name** | **ENTITY\_AREA** |
| **Use** | Mandatory |
| **Description** | Country of legal incorporation of the legal entity of the reporting group |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_AREA”. |

## ESA 2010 Sector of the entity

|  |  |
| --- | --- |
| **Short name** | **ENTITY\_SECTOR** |
| **Use** | Mandatory |
| **Description** | Institutional sector of the legal entity of the reporting group according to ESA 2010 and Regulation (EU) No 1011/2012 (ECB/2012/24) |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_SECTOR”. |

## Name of the entity

|  |  |
| --- | --- |
| **Short name** | **ENTITY\_NAME** |
| **Use** | Mandatory |
| **Description** | Full legal name of the legal entity of the reporting group |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  The code is to be reported as a string with maximal length of 150 characters; semicolon is not to be used. |

## Accounting standard of the entity

|  |  |
| --- | --- |
| **Short name** | **ENTITY\_ACC\_STANDARD** |
| **Use** | Mandatory |
| **Description** | Accounting standard used within the SHSG reporting for data related to the individual legal entities of the reporting group |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_ACC\_STANDARD”. |

## Immediate parent ID

|  |  |
| --- | --- |
| **Short name** | **IMMEDIATE\_PARENT\_ID** |
| **Use** | Mandatory |
| **Description** | Standard code that uniquely identifies the immediate parent of the legal entity of the reporting group |
| **Additional clarifications** | A standard code that uniquely identifies the immediate parent of the legal entity is to be used, preferably the LEI.  If the LEI is not available to the relevant RBG, another unique and time-consistent identifier, which is - preferably - already used for other statistical or supervisory data collections, is to be used. The code has to be agreed with the SHSDB team in advance.  The code is to be reported as a string with maximal length of 250 characters; semicolon is not to be used.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  In case the Immediate parent ID might need to be changed, the SHSDB team shall be informed in advance.  The type of identifier that is used as Immediate parent ID is to be specified via the attribute “Immediate parent ID type”. |

## Immediate parent ID type

|  |  |
| --- | --- |
| **Short name** | **IMMEDIATE\_PARENT\_ID\_TYPE** |
| **Use** | Mandatory |
| **Description** | Specifies the type of code that is used for the immediate parent |
| **Additional clarifications** | This attribute describes the type of identifier used as Immediate parent ID, e.g. to specify that the LEI has been used for the Immediate parent ID.  In case it is foreseen to use the ID type “Other identifier type”, the SHSDB team shall be contacted in advance.  Please refer to the relevant code list “CL\_SHS\_ID\_TYPE”. |

# SHSG input feed - Holdings of ISIN securities

## Attributes on instrument level

### 6.1.1 ISIN code

|  |  |
| --- | --- |
| **Short name** | **ISIN** |
| **Use** | Mandatory (Dimension) |
| **Description** | ISIN code that has been assigned to the security |
| **Additional clarifications** | The “ISIN code” means the International Securities Identification Number assigned to securities, composed of 12 alphanumeric characters, which uniquely identifies a securities issue (as defined by ISO 6166). |

### 6.1.2 Reported Nominal currency

|  |  |
| --- | --- |
| **Short name** | **REP\_NOM\_CURR** |
| **Use** | Optional |
| **Description** | Currency in which the security is denominated, reported when reporting basis equals percentage |
| **Additional clarifications** | The nominal currency of the instrument according to the information of the RBG is to be provided. In case of reporting in number of shares or units, the attribute is not expected to be filled.  Please refer to the relevant code list “CL\_SHS\_CURRENCY”. |

### 6.1.3 Reporting basis

|  |  |
| --- | --- |
| **Short name** | **REPORTING\_BASIS** |
| **Use** | Optional |
| **Description** | Indicates how the security is quoted, as a percentage or in units |
| **Additional clarifications** | The reporting basis that is used by the RBG for the reporting to SHSDB is to be specified, i.e. to indicate whether the security is quoted as percentage or in units.  Please refer to the relevant code list “CL\_SHS\_REP\_BASIS”. |

## Attributes on group level

### 6.2.1 ISIN code

|  |  |
| --- | --- |
| **Short name** | **ISIN** |
| **Use** | Mandatory (Dimension) |
| **Description** | ISIN code that has been assigned to the security |
| **Additional clarifications** | The attribute is listed here as it is a dimension for this holding feed. The detailed specifications laid down in Section 6.1.1 also apply for the provision in this sub-section. |

### 6.2.2 Group ID

|  |  |
| --- | --- |
| **Short name** | **GROUP\_ID** |
| **Use** | Mandatory (Dimension) |
| **Description** | Standard code that uniquely identifies the reporting group |
| **Additional clarifications** | The attribute is listed here as it is a dimension for this holding feed. The detailed specifications laid down in Section 4.2 also apply for the provision in this sub-section. |

### 6.2.3 Group ID type

|  |  |
| --- | --- |
| **Short name** | **GROUP\_ID\_TYPE** |
| **Use** | Mandatory (Dimension) |
| **Description** | Specifies the type of code that is used for the reporting group |
| **Additional clarifications** | The attribute is listed here as it is a dimension for this holding feed. The detailed specifications laid down in Section 4.3 also apply for the provision in this sub-section. |

### 6.2.4 Issuer is part of the group (prudential scope)

|  |  |
| --- | --- |
| **Short name** | **INTRA\_GROUP\_PRUD\_SCOPE** |
| **Use** | Mandatory |
| **Description** | Indicates whether the security was issued by an entity of the same reporting group in line with the prudential scope of consolidation |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_ISSUER RBG”. |

### 6.2.5 Issuer is part of the group (accounting scope)

|  |  |
| --- | --- |
| **Short name** | **INTRA\_GROUP\_ACC\_SCOPE** |
| **Use** | Mandatory |
| **Description** | Indicates whether the security was issued by an entity of the same reporting group in line with the accounting scope of consolidation |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_ISSUER RBG”. |

### 6.2.6 Status of forbearance and renegotiation

|  |  |
| --- | --- |
| **Short name** | **FRBRNC\_STTS** |
| **Use** | Mandatory |
| **Description** | Identification of forborne and renegotiated instruments |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope), “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side), securities holdings not recognised on the balance sheet, equity and investment fund shares or units, as well as in accordance with the accounting classification (e.g. for instruments held for trading). In these cases, the respective defaults (from the dedicated codelists) should be used and for securities holdings not recognised on the balance sheet a dedicated code should be reported via accounting classification of the instrument.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_FRBRNC\_STTS”. |

### 6.2.7 Date of the forbearance and renegotiation status

|  |  |
| --- | --- |
| **Short name** | **DT\_FRBRNC\_STTS** |
| **Use** | Mandatory, if the security is forborne or renegotiated |
| **Description** | Date on which a forbearance or renegotiation status as reported under “status of forbearance and renegotiation” is considered to have occurred |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope), “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side), securities holdings not recognised on the balance sheet, equity and investment fund shares or units, as well as in accordance with the accounting classification (e.g. for instruments held for trading). In these cases, the attribute is not to be filled. For securities holdings not recognised on the balance sheet a dedicated code should be reported via accounting classification of the instrument.  The attribute has to be reported, if the security is reported as forborne or renegotiated. By contrast, if the security is not forborne or renegotiated, the attribute is not to be filled.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information. |

### 6.2.8 Performing status of the instrument

|  |  |
| --- | --- |
| **Short name** | **PRFRMNG\_STTS** |
| **Use** | Mandatory |
| **Description** | Identification of non-performing instruments in accordance with Commission Implementing Regulation (EU) No 680/2014 |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope), “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side), securities holdings not recognised on the balance sheet, equity and investment fund shares or units, as well as in accordance with the accounting classification (e.g. for instruments held for trading). In these cases, the respective defaults (from the dedicated codelists) should be used and for securities holdings not recognised on the balance sheet a dedicated code should be reported via accounting classification of the instrument.Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_PRFRMNG\_STTS”. |

### 6.2.9 Date of the performing status of the instrument

|  |  |
| --- | --- |
| **Short name** | **DT\_PRFRMNG\_STTS** |
| **Use** | Mandatory, if the security is non-performing |
| **Description** | Date on which the performing status as reported in “performing status of the instrument” is considered to have been established or changed |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope), “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side), securities holdings not recognised on the balance sheet, equity and investment fund shares or units, as well as in accordance with the accounting classification (e.g. for instruments held for trading). In these cases, the attribute is not to be filled. For securities holdings not recognised on the balance sheet a dedicated code should be reported via accounting classification of the instrument.  The attribute has to be reported, if the security is reported as non-performing. By contrast, if the security is performing, the attribute is not to be filled.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information. |

### 6.2.10 Default status of the issuer

|  |  |
| --- | --- |
| **Short name** | **DFLT\_STTS\_ISSR** |
| **Use** | Mandatory |
| **Description** | Identification of the default status of the issuer in accordance with Article 178 of Regulation (EU) No 575/2013 |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope), “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side), securities holdings not recognised on the balance sheet, equity and investment fund shares or units, as well as in accordance with the accounting classification (e.g. for instruments held for trading). In these cases, the respective defaults (from the dedicated codelists) should be used and for securities holdings not recognised on the balance sheet a dedicated code should be reported via accounting classification of the instrument.Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_DFLT\_STTS”. |

### 6.2.11 Date of the default status of the issuer

|  |  |
| --- | --- |
| **Short name** | **DT\_DFLT\_STTS\_ISSR** |
| **Use** | Mandatory, if the issuer is in default |
| **Description** | Date on which the default status as reported in the “default status of the issuer” came into effect or changed |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope), “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side), securities holdings not recognised on the balance sheet, equity and investment fund shares or units, as well as in accordance with the accounting classification (e.g. for instruments held for trading). In these cases, the attribute is not to be filled. For securities holdings not recognised on the balance sheet a dedicated code should be reported via accounting classification of the instrument.  The attribute has to be reported, if the issuer is reported as in default. By contrast, if the issuer is not in default, the attribute is not to be filled.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information. |

### 6.2.12 Default status of the instrument

|  |  |
| --- | --- |
| **Short name** | **DFLT\_STTS\_INSTRMNT** |
| **Use** | Mandatory |
| **Description** | Identification of the default status of the instrument in accordance with Article 178 of Regulation (EU) No 575/2013 |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope), “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side), securities holdings not recognised on the balance sheet, equity and investment fund shares or units, as well as in accordance with the accounting classification (e.g. for instruments held for trading). In these cases, the respective defaults (from the dedicated codelists) should be used and for securities holdings not recognised on the balance sheet a dedicated code should be reported via accounting classification of the instrument.Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_DFLT\_STTS”. |

### 6.2.13 Date of the default status of the instrument

|  |  |
| --- | --- |
| **Short name** | **DT\_DFLT\_STTS\_INSTRMNT** |
| **Use** | Mandatory, if the security is in default |
| **Description** | Date on which the default status as reported in the “default status of the instrument” came into effect or changed |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope), “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side), securities holdings not recognised on the balance sheet, equity and investment fund shares or units, as well as in accordance with the accounting classification (e.g. for instruments held for trading). In these cases, the attribute is not to be filled. For securities holdings not recognised on the balance sheet a dedicated code should be reported via accounting classification of the instrument.  The attribute has to be reported, if the security is reported as in default. By contrast, if the security is not in default, the attribute is not to be filled.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information. |

### 6.2.14 Probability of default of the issuer

|  |  |
| --- | --- |
| **Short name** | **PD** |
| **Use** | Mandatory if in accordance with the approach for prudential purposes the availability of the attribute is required and the holding belongs to a banking book position, or if the data is available by other means |
| **Description** | Issuer's probability of default (PD) over one year determined in accordance with Articles 160, 163, 179 and 180 of Regulation (EU) No 575/2013 |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope), securities holdings not recognised on the balance sheet, positions deducted from own funds and “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side). In this case, the attribute is not to be filled. For securities holdings not recognised on the balance sheet a dedicated code should be reported via accounting classification of the instrument. For positions deducted from own funds a dedicated code should be reported via approach for prudential purposes.  The PD is expected to be reported as a decimal, e.g. 0.12 instead of 12%.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information. |

### 6.2.15 Loss given default in downturns

|  |  |
| --- | --- |
| **Short name** | **LGD\_DWNTRNS** |
| **Use** | Mandatory if in accordance with the approach for prudential purposes the availability of the attribute is required and the holding belongs to a banking book position, or if the data is available by other means |
| **Description** | Ratio of the amount that could be lost on an exposure during economic downturns due to a default over a one year period to the amount that would be outstanding at default, in accordance with Article 181 of Regulation (EU) No 575/2013 |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope), securities holdings not recognised on the balance sheet, positions deducted from own funds and “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side). In this case, the attribute is not to be filled. For securities holdings not recognised on the balance sheet a dedicated code should be reported via accounting classification of the instrument. For positions deducted from own funds a dedicated code should be reported via approach for prudential purposes.  The LGD\_DWNTRNS is expected to be reported as a decimal, e.g. 0.12 instead of 12%.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information. |

### 6.2.16 Loss given default in normal economic times

|  |  |
| --- | --- |
| **Short name** | **LGD\_NRML** |
| **Use** | Mandatory, if in accordance with the approach for prudential purposes the availability of the attribute is required and the holding belongs to a banking book position, or if the data is available by other means |
| **Description** | Ratio of the amount that could be lost on an exposure in normal economic conditions due to a default over a one-year period to the amount that would be outstanding at default |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope), securities holdings not recognised on the balance sheet, positions deducted from own funds and “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side). In this case, the attribute is not to be filled. For securities holdings not recognised on the balance sheet a dedicated code should be reported via accounting classification of the instrument. For positions deducted from own funds a dedicated code should be reported via approach for prudential purposes.  The LGD\_NRML is expected to be reported as a decimal, e.g. 0.12 instead of 12%.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information. |

### 6.2.17 Risk weight

|  |  |
| --- | --- |
| **Short name** | **RSK\_WGHT** |
| **Use** | Mandatory, if in accordance with the approach for prudential purposes the availability of the attribute is required and the holding belongs to a banking book position, or if the data is available by other means |
| **Description** | Risk-weights associated with the exposure, in accordance with Regulation (EU) No 575/2013 |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope), securities holdings not recognised on the balance sheet, positions deducted from own funds and “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side). In this case, the attribute is not to be filled. For securities holdings not recognised on the balance sheet a dedicated code should be reported via accounting classification of the instrument. For positions deducted from own funds a dedicated code should be reported via approach for prudential purposes.  The RSK\_WGHT is expected to be reported as a decimal, e.g. 1.5 instead of 150%.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information. |

## Attributes on individual holding level per entity

### 6.3.1 ISIN code

|  |  |
| --- | --- |
| **Short name** | **ISIN** |
| **Use** | Mandatory (Dimension) |
| **Description** | ISIN code that has been assigned to the security |
| **Additional clarifications** | The attribute is listed here as it is a dimension for this holding feed. The detailed specifications laid down in Section 6.1.1 also apply for the provision in this sub-section. |

### 6.3.2 Group ID

|  |  |
| --- | --- |
| **Short name** | **GROUP\_ID** |
| **Use** | Mandatory (Dimension) |
| **Description** | Standard code that uniquely identifies the reporting group |
| **Additional clarifications** | The attribute is listed here as it is a dimension for this holding feed. The detailed specifications laid down in Section 4.2 also apply for the provision in this sub-section. |

### 6.3.3 Group ID type

|  |  |
| --- | --- |
| **Short name** | **GROUP\_ID\_TYPE** |
| **Use** | Mandatory (Dimension) |
| **Description** | Specifies the type of code that is used for the reporting group |
| **Additional clarifications** | The attribute is listed here as it is a dimension for this holding feed. The detailed specifications laid down in Section 4.3 also apply for the provision in this sub-section. |

### 6.3.4 Entity ID

|  |  |
| --- | --- |
| **Short name** | **ENTITY\_ID** |
| **Use** | Mandatory (Dimension) |
| **Description** | Standard code that uniquely identifies the legal entity of the reporting group |
| **Additional clarifications** | The attribute is listed here as it is a dimension for this holding feed. The detailed specifications laid down in Section 5.4 also apply for the provision in this sub-section. |

### 6.3.5 Entity ID type

|  |  |
| --- | --- |
| **Short name** | **ENTITY\_ID\_TYPE** |
| **Use** | Mandatory (Dimension) |
| **Description** | Specifies the type of code that is used for the legal entity of the reporting group |
| **Additional clarifications** | The attribute is listed here as it is a dimension for this holding feed. The detailed specifications laid down in Section 5.5 also apply for the provision in this sub-section. |

### 6.3.6 Accounting classification of instruments

|  |  |
| --- | --- |
| **Short name** | **ACCNTNG\_CLSSFCTN** |
| **Use** | Mandatory (Dimension) |
| **Description** | Accounting portfolio where the instrument is recorded in accordance with the accounting standard applied by the relevant legal entity |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope) and “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side). In this case, a dedicated code "0" (for "not applicable") has to be provided. For securities holdings not recognised on the balance sheet, the dedicated code “99” is requested to be provided.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_ACCNTNG\_CLSSFCTN”. |

### 6.3.7 Prudential portfolio

|  |  |
| --- | --- |
| **Short name** | **PRDNTL\_PRTFL** |
| **Use** | Mandatory (Dimension) |
| **Description** | Classification of trading book and non-trading book exposures. Instruments in the trading book as defined in Article 4(1)(86) of Regulation (EU) No 575/2013 |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope), securities holdings not recognised on the balance sheet and “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side). In these cases, the respective defaults (from the dedicated codelists) should be used and for securities holdings not recognised on the balance sheet a dedicated code should be reported via accounting classification of the instrument.Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_PRDNTL\_PRTFL”. |

### 6.3.8 Sources of encumbrance

|  |  |
| --- | --- |
| **Short name** | **SRC\_ENCMBRNC** |
| **Use** | Mandatory (Dimension) |
| **Description** | Type of business activity in which the exposure is encumbered in accordance with Implementing Regulation (EU) No 680/2014. An asset will be treated as encumbered if it has been pledged or if it is subject to any form of arrangement to secure, collateralise or credit enhance any instrument from which it cannot be freely withdrawn. |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope) and “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side). In this case, a dedicated code "0" (for "not applicable") has to be provided.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_SRC\_ENCMBRNC”. |

### 6.3.9 Type of impairment

|  |  |
| --- | --- |
| **Short name** | **IMPRMNT\_STTS** |
| **Use** | Mandatory (Dimension) |
| **Description** | The attribute indicates the type of impairment the instrument is subject to. In addition, the attribute indicates if an instrument is not subject to impairment. |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope), holdings not recognised on the balance sheet and “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side), equity and investment fund shares or units, as well as in accordance with the accounting classification (e.g. for instruments measured or designated at fair value through profit or loss under IFRS). In these cases, the respective defaults (from the dedicated codelists) should be used and for securities holdings not recognised on the balance sheet a dedicated code should be reported via accounting classification of the instrument.Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_IMPRMNT\_STTS”. |

### 6.3.10 Approach for prudential purposes

|  |  |
| --- | --- |
| **Short name** | **APPRCH\_PRDNTL\_PRPSS** |
| **Use** | Mandatory (Dimension) |
| **Description** | Identification of the approach used to calculate the risk-weighted exposure amounts for the purposes of points (a) and (f) of Article 92(3) of Regulation (EU) No 575/2013 |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope), securities holdings not recognised on the balance sheet and “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side). In this case or if the attribute is not applicable due to other reasons, a dedicated code "0" (for "not applicable") has to be provided. For positions deducted from own funds, the dedicated code “99” is requested to be provided.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_APPRCH\_PRDNTL\_PRPSS”. |

### 6.3.11 Exposure class

|  |  |
| --- | --- |
| **Short name** | **EXPSR\_CLSS** |
| **Use** | Mandatory (Dimension) |
| **Description** | Exposure class as defined in accordance with Regulation (EU) No 575/2013 |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope), securities holdings not recognised on the balance sheet, positions deducted from own funds and “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side). In this case or if the attribute is not applicable due to other reasons, a dedicated code "0" (for "not applicable") has to be provided. For securities holdings not recognised on the balance sheet a dedicated code should be reported via accounting classification of the instrument. For positions deducted from own funds a dedicated code should be reported via approach for prudential purposes.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_EXPSR\_CLSS”. |

### 6.3.12 Impairment assessment method

|  |  |
| --- | --- |
| **Short name** | **IMPRMNT\_ASSSSMNT\_MTHD** |
| **Use** | Mandatory |
| **Description** | The method by which it is assessed if the instrument is subject to impairment in accordance with applied accounting standards. Collective and individual methods are distinguished. |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope), securities holdings not recognised on the balance sheet and “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side), equity and investment fund shares or units, as well as in accordance with the accounting classification (e.g. for instruments measured or designated at fair value through profit or loss under IFRS). In these cases, the respective defaults (from the dedicated codelists) should be used and for securities holdings not recognised on the balance sheet a dedicated code should be reported via accounting classification of the instrument.Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_IMPRMNT\_ASSSSMNT\_MTHD”. |

### 6.3.13 Unit (=Format)

|  |  |
| --- | --- |
| **Short name** | **UNIT\_MEASURE** |
| **Use** | Mandatory |
| **Description** | This attribute describes the format of the reported amounts, except Nominal value. |
| **Additional clarifications** | This attribute is expected to be always “EUR” as all observation values (except Nominal value) are defined to be provided in Euro only.  A separate attribute has to be reported for Nominal value. |

### 6.3.14 Unit (=Format) for Nominal Value

|  |  |
| --- | --- |
| **Short name** | **UNIT\_MEASURE\_NV** |
| **Use** | ISIN securities: Mandatory, if Nominal value is reported  Non-ISIN securities: Optional (Unit (=Format) for Nominal Value must be left empty.) |
| **Description** | This attribute describes the format of the reported Nominal value. |
| **Additional clarifications** | Where the nominal amount in nominal currency or euro is provided, all codes from the code list “CL\_SHS\_CURRENCY” are allowed, although it is recommended to report the Nominal value in euro. In case the Nominal Value in euro is not available, the SHSDB Team shall be contacted in advance.  The code “PURE\_NUMB” is to be used in case the number of shares or units is reported.  Please refer to the relevant code list “CL\_SHS\_UNIT”. |

### 6.3.15 Nominal value

|  |  |
| --- | --- |
| **Short name** | **NMNL\_VL** |
| **Use** | ISIN securities: Mandatory (In case the Nominal Value is not available, i.e. only the Market Value is available, the SHSDB Team shall be contacted in advance.)  Non-ISIN securities: Optional (Nominal Value must be left empty.) |
| **Description** | Number of shares or units of a security or aggregated nominal amount in nominal currency or euro if the security is traded in amounts rather than in units, excluding the accrued interest.  It is recommended to report the nominal value in euro. In case the Nominal Value in euro is not available, the SHSDB Team shall be contacted in advance. |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information. |

### 6.3.16 Market value

|  |  |
| --- | --- |
| **Short name** | **MRKT\_VL** |
| **Use** | ISIN securities: Optional (The Market Value has only to be reported in case the Nominal Value is not available. In this case, the SHSDB Team shall be contacted in advance.)  Non-ISIN securities: Mandatory |
| **Description** | Amount held of a security at the price quoted in the market in euro |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information. |

### 6.3.17 Carrying amount

|  |  |
| --- | --- |
| **Short name** | **CRRYNG\_AMNT** |
| **Use** | Mandatory |
| **Description** | Carrying amount in accordance with Annex V to Implementing Regulation (EU) No 680/2014.  Amount in euro. Foreign currency amounts is to be converted into euro at the respective European Central Bank (ECB) euro foreign exchange reference rates, i.e. the midrate on the reference date. |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope) and “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side). In this case, the attribute is not to be filled.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information. |

### 6.3.18 Accumulated impairment amount

|  |  |
| --- | --- |
| **Short name** | **ACCMLTD\_IMPRMNT** |
| **Use** | Mandatory, if applicable |
| **Description** | The amount of loss allowances that are held against or are allocated to the instrument on the reference date. This data attribute applies to instruments subject to impairment under the applied accounting standard.  Amount in euro. Foreign currency amounts is to be converted into euro at the respective European Central Bank (ECB) euro foreign exchange reference rates, i.e. the midrate on the reference date. |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope), securities holdings not recognised on the balance sheet and “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side), equity and investment fund shares or units, as well as in accordance with the accounting classification (e.g. for instruments measured or designated at fair value through profit or loss under IFRS). In these cases or if the attribute is not applicable due to other reasons, the attribute is not to be filled. For securities holdings not recognised on the balance sheet a dedicated code should be reported via accounting classification of the instrument.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information. |

### 6.3.19 Accumulated changes in fair value due to credit risk

|  |  |
| --- | --- |
| **Short name** | **ACCMLTD\_CHNGS\_FV\_CR** |
| **Use** | Mandatory, if applicable |
| **Description** | Accumulated changes in fair value due to credit risk in accordance with Annex V to Implementing Regulation (EU) No 680/2014.  Amount in euro. Foreign currency amounts is to be converted into euro at the respective European Central Bank (ECB) euro foreign exchange reference rates, i.e. the midrate on the reference date. |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope), securities holdings not recognised on the balance sheet and “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side), equity and investment fund shares or units, as well as in accordance with the accounting classification. In these cases or if the attribute is not applicable due to other reasons, the attribute is not to be filled. For securities holdings not recognised on the balance sheet a dedicated code should be reported via accounting classification of the instrument.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information. |

### 6.3.20 Cumulative recoveries since default

|  |  |
| --- | --- |
| **Short name** | **CMLTV\_RCVRS\_SNC\_DFLT** |
| **Use** | Mandatory, if applicable |
| **Description** | Total amount recovered since the date of default.  Amount in euro. Foreign currency amounts is to be converted into euro at the respective European Central Bank (ECB) euro foreign exchange reference rates, i.e. the midrate on the reference date. |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope), securities holdings not recognised on the balance sheet and “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side), equity and investment fund shares or units, as well as in accordance with the accounting classification. In these cases or if the attribute is not applicable due to other reasons, the attribute is not to be filled. For securities holdings not recognised on the balance sheet a dedicated code should be reported via accounting classification of the instrument.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information. |

### 6.3.21 Exposure value

|  |  |
| --- | --- |
| **Short name** | **EXPSR\_VL** |
| **Use** | Mandatory if it is a banking book position, or if the data is available by other means |
| **Description** | Exposure value after credit risk mitigation and credit conversion factors in accordance with Implementing Regulation (EU) No 680/2014.  Amount in euro. Foreign currency amounts is to be converted into euro at the respective European Central Bank (ECB) euro foreign exchange reference rates, i.e. the midrate on the reference date. |
| **Additional clarifications** | The attribute may not be available for the reporting of intra-group holdings (prudential scope), securities holdings not recognised on the balance sheet, positions deducted from own funds and “pure” short positions (i.e. those where no positive amount is held and recorded on the asset side). In this case or if the attribute is not applicable due to other reasons, the attribute is not to be filled. For securities holdings not recognised on the balance sheet a dedicated code should be reported via accounting classification of the instrument. For positions deducted from own funds a dedicated code should be reported via approach for prudential purposes.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information. |

# SHSG input feed - Holdings of non-ISIN securities

## Additional instrument and issuer reference attributes

### 7.1.1 Identifier value

|  |  |
| --- | --- |
| **Short name** | **IDENTIFIER** |
| **Use** | Mandatory (Dimension) |
| **Description** | Identifier that uniquely identifies the non-ISIN security |
| **Additional clarifications** | The combination of Identifier value and Identifier type ensures the unique identification of reference information for securities without an ISIN code.  The Identifier value is to be reported as a string with maximal length of 120 characters; semicolon is not to be used. An RBG-specific country prefix for the identifiers (especially for the internal codes) is not required for the reporting as such a prefix is added automatically to the non-ISIN identifiers by the SHSDB.  RBGs shall use a time-consistent identifier value for the reporting. In addition, each identifier has to be related to only one security. RBGs must inform the SHSDB operators if they are not in a position to do so.  The type of identifier that is used as Identifier value is to be specified via the attribute “Identifier type”. |

### 7.1.2 Identifier type

|  |  |
| --- | --- |
| **Short name** | **IDENTIFIER\_TYPE** |
| **Use** | Mandatory (Dimension) |
| **Description** | Specifies the type of identifier that is used for the non-ISIN security |
| **Additional clarifications** | The combination of Identifier value and Identifier type ensures the unique identification of reference information for securities without an ISIN code.  This attribute describes the type of identifier used as Identifier value, e.g. to specify that the CUSIP code has been used for the Identifier value.  Please refer to the relevant code list “CL\_SHS\_IDENTIFIER\_TYPE”. |

### 7.1.3 Instrument ESA 2010 class

|  |  |
| --- | --- |
| **Short name** | **INSTR\_CLASS** |
| **Use** | Mandatory |
| **Description** | Classification of the security according to ESA 2010 and Regulation (EU) No 1011/2012 (ECB/2012/24) |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_INSTR\_ESA2010”. |

### 7.1.4 Issue date

|  |  |
| --- | --- |
| **Short name** | **ISSUE\_DATE** |
| **Use** | Mandatory, if applicable |
| **Description** | The issue date is the point in time at which the security is issued |
| **Additional clarifications** | In case the attribute is not applicable, it is not to be filled.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information. |

### 7.1.5 Maturity date

|  |  |
| --- | --- |
| **Short name** | **MAT\_DATE** |
| **Use** | Mandatory, if applicable |
| **Description** | Date on which the instrument is redeemed |
| **Additional clarifications** | In case the attribute is not applicable (e.g. perpetual bonds), it is not to be filled.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information. |

### 7.1.6 Nominal currency of the security

|  |  |
| --- | --- |
| **Short name** | **NOM\_CURR** |
| **Use** | Mandatory |
| **Description** | Currency in which the security is denominated |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_NOM\_CURR”. |

### 7.1.7 Primary asset classification

|  |  |
| --- | --- |
| **Short name** | **PRIMARY\_ASSET\_CLASS** |
| **Use** | Mandatory |
| **Description** | Classification of the instrument |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_PRIMARY\_ASSET\_CLASS”. |

### 7.1.8 Instrument seniority type

|  |  |
| --- | --- |
| **Short name** | **SENIORITY\_TYPE** |
| **Use** | Mandatory |
| **Description** | This attribute indicates whether the instrument is guaranteed or not, its rank level and whether it is secured or not. |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  The value “X” is not valid for this attribute. In case certain information is unknown, “9” should be provided. Please refer to the relevant code list “CL\_SHS\_SENIORITY\_TYPE” for specific examples. |

### 7.1.9 Asset securitisation type

|  |  |
| --- | --- |
| **Short name** | **ASSET\_SECURITISATION\_TYPE** |
| **Use** | Mandatory |
| **Description** | Type of asset provided as security |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_ASSET\_SECURITISATION\_TYPE”. |

### 7.1.10 Security status

|  |  |
| --- | --- |
| **Short name** | **SECURITY\_STATUS** |
| **Use** | Mandatory |
| **Description** | The attribute indicates the status of the security, i.e. whether the instrument is alive (active) or not alive (not active). |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_SECURITY\_STATUS”. |

### 7.1.11 Security status date

|  |  |
| --- | --- |
| **Short name** | **SECURITY\_STATUS\_DATE** |
| **Use** | Mandatory |
| **Description** | The date on which a security status as reported under “Security status” came into effect. |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information. |

### 7.1.12 Arrears for the instrument

|  |  |
| --- | --- |
| **Short name** | **ARREARS** |
| **Use** | Mandatory |
| **Description** | Aggregate amount of principal, interest and any fee payment outstanding at the reference date, which is contractually due and has not been paid (past due).  This amount is always to be reported. 0 is to be reported if the instrument was not past due on the reference date.  If in accordance with the accounting classification, in the case of equity and investment fund shares or units or for holdings not recognised on the balance sheet the attribute is not applicable, 0 is to be reported.  The amount of arrears that is related to the holding amount has to be reported, as presumably the amount that relates to the complete issuance is not available to the holder.  Amount in euro. Foreign currency amounts is to be converted into euro at the respective European Central Bank (ECB) euro foreign exchange reference rates, i.e. the midrate on the reference date. |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information. |

### 7.1.13 Date of arrears for the instrument

|  |  |
| --- | --- |
| **Short name** | **ARREARS\_DATE** |
| **Use** | Mandatory, if applicable |
| **Description** | The date on which the instrument became past due in accordance with Part 2.48 of Annex V to Implementing Regulation (EU) No 680/2014. This is the date of the first amount unpaid that is still unpaid at the reference date. |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  The attribute has to be reported, if the security is reported as past due. By contrast, if the security is not past due, the attribute is not to be filled. |

### 7.1.14 Collateral geographical location

|  |  |
| --- | --- |
| **Short name** | **COLLATERAL\_AREA** |
| **Use** | Mandatory |
| **Description** | Geographical allocation of the underlying assets. |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_COLLATERAL\_AREA”. |

### 7.1.15 Guarantor ID

|  |  |
| --- | --- |
| **Short name** | **GUARANTOR\_ID** |
| **Use** | Mandatory |
| **Description** | Standard code that uniquely identifies the guarantor of the security |
| **Additional clarifications** | A standard code that uniquely identifies the guarantor of the security is to be used, preferably the LEI.  If the LEI is not available to the relevant RBG, another unique and time-consistent identifier, which is - preferably - already used for other statistical or supervisory data collections, is to be used. The code has to be agreed with the SHSDB team in advance.  The code is to be reported as a string with maximal length of 120 characters; semicolon is not to be used.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  If the attribute is not applicable to the security due to the unavailability of guarantees, the code “\_X” is to be reported.  In case the Guarantor ID might need to be changed, the SHSDB team shall be informed in advance.  The type of identifier that is used as Guarantor ID is to be specified via the attribute “Guarantor ID type”. |

### 7.1.16 Guarantor ID type

|  |  |
| --- | --- |
| **Short name** | **GUARANTOR\_ID\_TYPE** |
| **Use** | Mandatory |
| **Description** | Specifies the type of code that is used for the guarantor of the security |
| **Additional clarifications** | This attribute describes the type of identifier used as a Guarantor ID, e.g. to specify that the LEI has been used for the Guarantor ID.  In case it is foreseen to use the ID type “Other identifier type”, the SHSDB team shall be contacted in advance.  Please refer to the relevant code list “CL\_SHS\_ID\_TYPE”. |

### 7.1.17 Issuer ID

|  |  |
| --- | --- |
| **Short name** | **ISSUER\_ID** |
| **Use** | Mandatory |
| **Description** | Standard code that uniquely identifies the issuer of the security |
| **Additional clarifications** | A unique and time-consistent identifier, which is - preferably - already used for other statistical or supervisory data collections, is to be used. The code has to be agreed with the SHSDB team in advance.  Please note that the LEI is collected as a separate attribute and is only to be used in case none of the other listed identifier types is available.  The code is to be reported as a string with maximal length of 120 characters; semicolon is not to be used.  Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  In case the Issuer ID might need to be changed, the SHSDB team shall be informed in advance.  The type of identifier that is used as Issuer ID is to be specified via the attribute “Issuer ID type”. |

### 7.1.18 Issuer ID type

|  |  |
| --- | --- |
| **Short name** | **ISSUER\_ID\_TYPE** |
| **Use** | Mandatory |
| **Description** | Specifies the type of code that is used for the issuer of the security |
| **Additional clarifications** | This attribute describes the type of identifier used as an Issuer ID, e.g. to specify that the TAX code has been used for the Issuer ID.  The same ID type is to be used in case the entity is reported in different attributes, such as Group ID, Entity ID, Issuer ID, etc.  In case it is foreseen to use the ID type “Other identifier type”, the SHSDB team shall be contacted in advance.  Please refer to the relevant code list “CL\_SHS\_ID\_TYPE”. |

### 7.1.19 Issuer LEI

|  |  |
| --- | --- |
| **Short name** | **ISSUER\_LEI** |
| **Use** | Mandatory |
| **Description** | Legal Entity Identifier (LEI) in line with ISO 17442 of the issuer of the security |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  The code is to be reported as a string with maximal length of 20 characters (alpha-numeric).  If the LEI is not available, the code “\_X” (not allocated/unspecified) is to be reported. |

### 7.1.20 Issuer name

|  |  |
| --- | --- |
| **Short name** | **ISSUER\_NAME** |
| **Use** | Mandatory |
| **Description** | Name of the issuer |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  The attribute is to be reported as a string with maximal length of 150 characters; semicolon is not to be used. |

### 7.1.21 Issuer country

|  |  |
| --- | --- |
| **Short name** | **ISSUER\_COUNTRY** |
| **Use** | Mandatory |
| **Description** | Country of legal incorporation of the issuer of the security |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_ISSUER\_AREA”. |

### 7.1.22 Issuer ESA 2010 sector

|  |  |
| --- | --- |
| **Short name** | **ISSUER\_SECTOR** |
| **Use** | Mandatory |
| **Description** | Institutional sector of the issuer of the security according to ESA 2010 and Regulation (EU) No 1011/2012 (ECB/2012/24) |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_ISSUER\_ESA\_2010”. |

### 7.1.23 Issuer Nace sector

|  |  |
| --- | --- |
| **Short name** | **ISSUER\_NACE\_SECTOR** |
| **Use** | Mandatory |
| **Description** | Classification of counterparties according to their economic activities, in accordance with the NACE revision 2 statistical classification as laid down in Regulation (EC) No 1893/2006 of the European Parliament and of the Council. |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_ NACE”. |

### 7.1.24 Entity status

|  |  |
| --- | --- |
| **Short name** | **ENTITY\_STATUS** |
| **Use** | Mandatory |
| **Description** | The attribute indicates the status of the issuer, i.e. whether the issuer is alive (active) or not alive (not active). |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information.  Please refer to the relevant code list “CL\_SHS\_ENTITY\_STATUS”. |

### 7.1.25 Entity status date

|  |  |
| --- | --- |
| **Short name** | **ENTITY\_STATUS\_DATE** |
| **Use** | Mandatory |
| **Description** | The date on which an entity status as reported under “Entity status” came into effect. |
| **Additional clarifications** | Please refer to the description of the attribute in the SHSG Guidance notes on the SHS Regulation for more detailed background information. |

# Annex

## Online registration for ExtraNet production environment

1. The reported data will be processed within the SHSDB system that is jointly operated by the ECB and the Deutsche Bundesbank on behalf of the Eurosystem. The reporting files will be submitted via the Bundesbank service ExtraNet.
2. In order to register (and subsequently authenticate/authorise) for ExtraNet production environment, please provide the following information via email to both of the following addresses, [shsdb-group-support@bundesbank.de](mailto:shsdb-group-support@bundesbank.de) and [shsdb-group-support@ecb.europa.eu](mailto:shsdb-group-support@ecb.europa.eu):
3. Please submit the respective name and email address for each person who will be responsible for the data reporting;
4. As each registration form has to be signed by the person who will be responsible for the data reporting as well as by one authorised approver (different to the user), please send us in addition also a signature form with the names, email addresses and signatures of at least two authorised approvers. The signature form preferably also includes the effective date and a stamp of the institute. A standardised form for the submission of signatures is not foreseen.

Once the SHSDB team has received the above mentioned documents, the actual ExtraNet registration process for production environment can be launched in parallel. Detailed information on the ExtraNet registration process for the production environment is given in the following section of this document as well as in the [ExtraNet customer documentation](https://www.bundesbank.de/en/service/extranet/documentation).

If a user leaves the institution or ceases to be responsible for the respective work area, the us-er/institution shall request the deletion of the user's authorisation immediately in accordance with the mechanisms described in the ExtraNet customer documentation.

Please note that the ExtraNet production environment is available from Monday to Sunday between 00:00 and 24:00 (CET).

1. The list of responsible persons who will be involved in data reporting, the signature forms, as well as questions regarding the ExtraNet registration process should be addressed via email to both [shsdb-group-support@bundesbank.de](mailto:shsdb-group-support@bundesbank.de) and [shsdb-group-support@ecb.europa.eu](mailto:shsdb-group-support@ecb.europa.eu).

## ExtraNet registration guideline for the production environment

*Please continue with point 10 in case a person is already registered for the ExtraNet production environment.*

1. The initial registration of a user is started via the following link:

<https://extranet.bundesbank.de/bsvpub/>.

If necessary, the language can be changed to English via the button ‘*English*’ in the top right corner.

1. New users can register via the option ‘Register user’. All new users must register by selecting the procedure

SHSG Data - Direct Reporting

as shown in Figure 1. The registration process is continued by clicking on the button ‘*Continue*’.

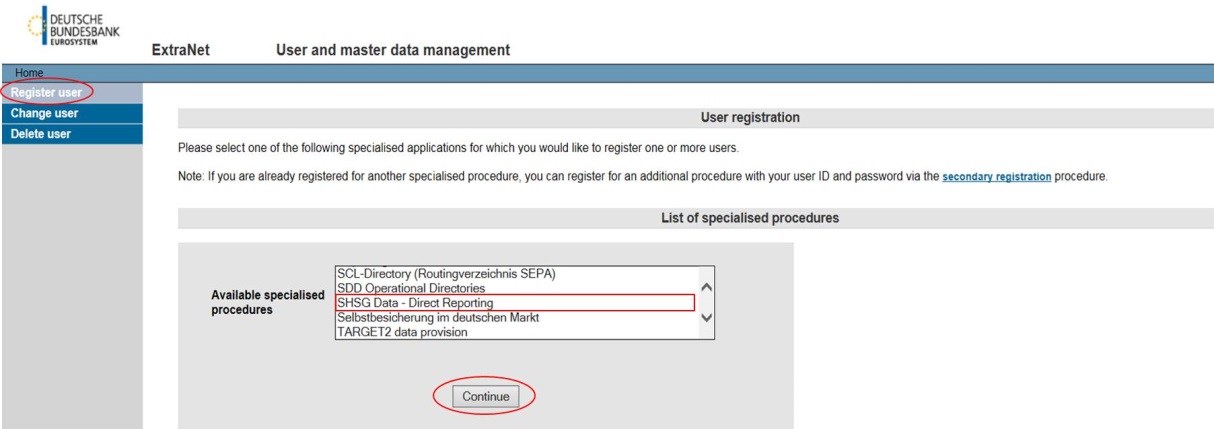


Figure 1: Initial user registration for ‘SHSG Data - Direct Reporting’.

Please note: Changes and deletions of a user account are possible by choosing either ‘*Change User*’ or ‘*Delete user*’ on the left side of the page.

1. In the next window, the organisation code and the available user functions have to be defined as shown in Figure 2. The respective organisation code can be found in CL\_SHS\_ORGANISATION in the code list repository (e.g. ‘NL2\_1’).[[4]](#footnote-4) Please note that the description of some banking groups in the code list CL\_SHS\_ORGANISATION will be updated soon to reflect some recent corporate changes. The organisation codes will be kept unchanged. Please contact the SHSDB team in case of any uncertainties which code should be used.

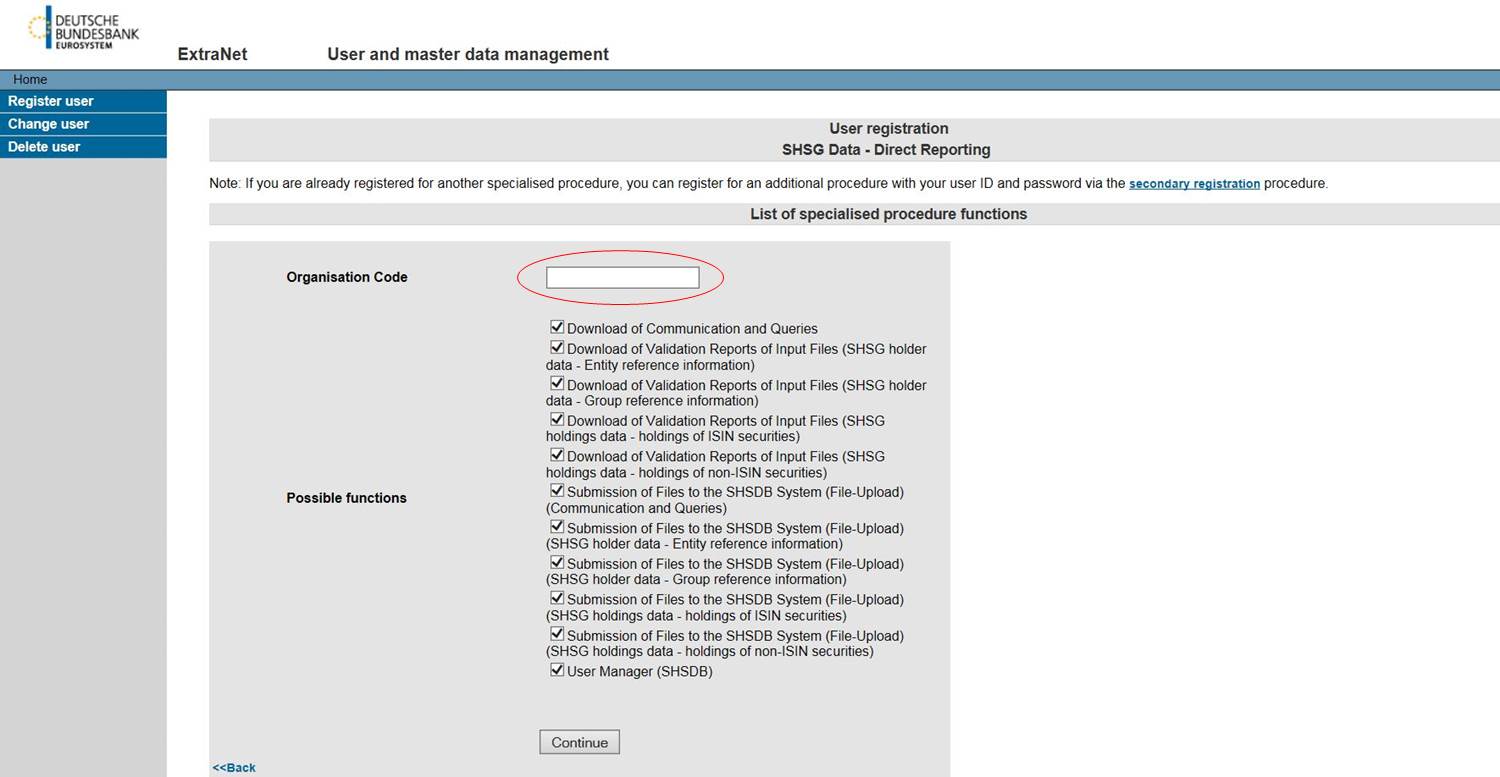


Figure 2: Organisation code and possible functions.

The available functions authorise the user for specific actions, which are:

1. Submission of Files to the SHSDB System: these functions allow the user to upload files for ISIN and non-ISIN holdings as well as Group and Entity Reference Information to the SHSDB system. The technical validity of the files is checked during the upload process as the file structure has to meet pre-defined criteria.
2. Submission of Files to the SHSDB System (Communication and Queries): this function allows the user to upload files other than the ones mentioned under point a) to the SHSDB system (e.g. queries or comments by the user on data quality reports). No checks on the technical validity are performed.
3. Download of Validation Reports of Input Files: these functions allow the user to download validation reports for ISIN and non-ISIN holdings as well as Group and Entity Reference Information which are provided by the SHSDB system. The validation reports are automatically created with the file upload mentioned under point a) and contain information on whether the file upload was successful or not.
4. Download of Communication and Queries: this function allows the user to download files which are provided by the SHSDB system (e.g. answers to queries from SHSDB team). In addition, a copy of all uploaded files mentioned under point b) is automatically stored here.
5. User Manager: this function solely authorises the user to view all registered users with name, user ID, functions and status (active/inactive).

The functions listed under points a) to d) are necessary for the exchange with the SHSDB system, i.e. for the sending and reception of files, while the ‘User Manager’ function is solely for internal usage. It is recommended to assign the ‘User Manager’ function to at least two persons.

Please note that only the selected functions will be available to the user. After the manual submission of the organisation code and the selection of the respective functions, click on the button ‘*Continue*’ for confirmation.

1. In the next step complete the personal/contact information of the user, i.e. first name and surname as well as phone number and email address which have to be entered in the respective fields.
2. Finally, the entered user information is shown in an overview. Additional users for the same procedure and with the same functions can be registered by clicking ‘*Enter another user*’. Otherwise, the online registration process can be completed by clicking ‘*Complete registration*’.
3. The ExtraNet system subsequently creates the registration form which is made available as a pdf-file. The pdf-file has to be printed and signed. Please note that the registration form has to be signed by the user as well as by one of the authorised approvers (different to the user to register). The scanned version has to be sent to both [shsdb-group-support@bundesbank.de](mailto:shsdb-group-support@bundesbank.de) and [shsdb-group-support@ecb.europa.eu](mailto:shsdb-group-support@ecb.europa.eu).
4. After the reception of the pdf-file, the SHSDB team will verify the registration form and approve the user(s) if the signature of the authorised approver(s) on the registration form matches with the initially given set of signatures by the bank.
5. In case of a valid registration the user will receive a pdf-file with a password to the email address that was entered with the contact information in step 4.
6. Together with the user ID, which can be found in the registration form, and the password, the user is able to log-in for:
7. the file transfer functions via <https://extranet.bundesbank.de/FT/> and
8. the user and master data management via <https://extranet.bundesbank.de/bsvpriv/>

in the production environment.

1. Any user who has already a registration for the production environment can log in with their user ID[[5]](#footnote-5) and password via the following link:

<https://extranet.bundesbank.de/bsvpriv/>

and select ’*Change registration’* as shown in Figure 3. Please sign up for

SHSG Data - Direct Reporting.

The procedure continues with point 3.

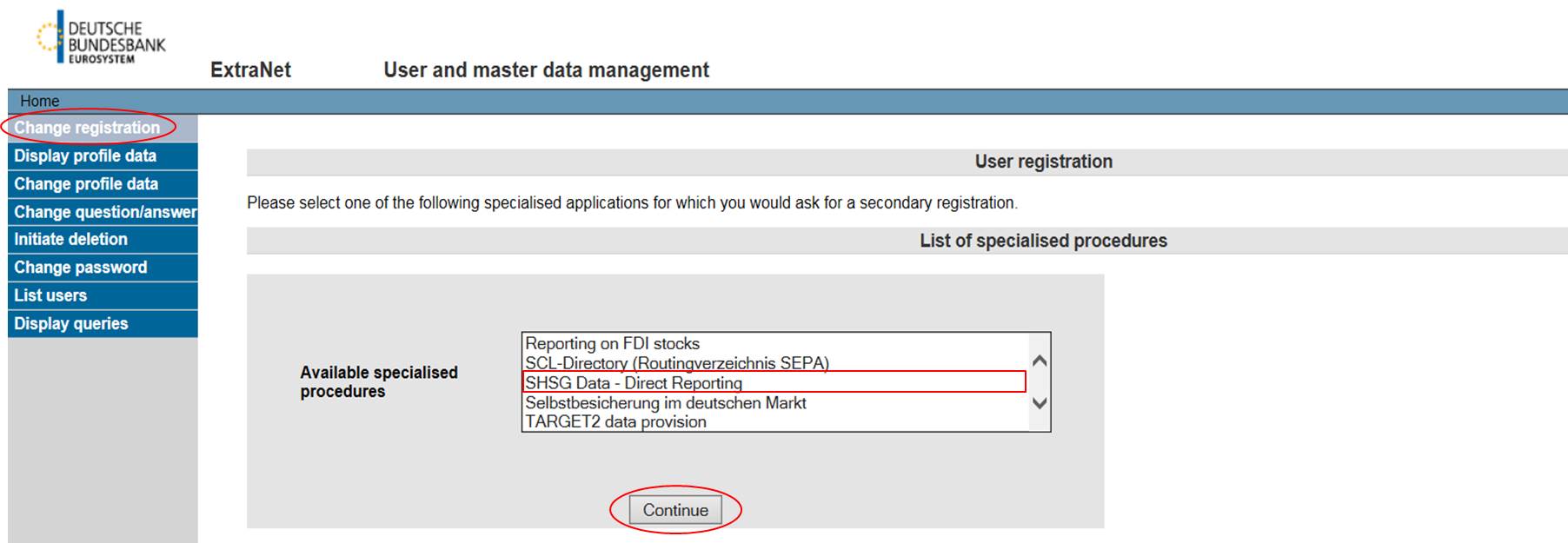


Figure 3: Change registration.

1. shsdb-group-support@bundesbank.de [↑](#footnote-ref-1)
2. [www.sdmx.org](http://www.sdmx.org) [↑](#footnote-ref-2)
3. Header information attributes have to be unique within the reporting file. [↑](#footnote-ref-3)
4. The code list repository and further reporting material are available via the following link: <https://www.ecb.europa.eu/stats/financial_markets_and_interest_rates/securities_holdings/reporting/html/index.en.html>. [↑](#footnote-ref-4)
5. Please note that the User ID can be found on page 2 of the ExtraNet registration form. [↑](#footnote-ref-5)