

## Reporting Guidelines

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### Report on customers' custody accounts and MFIs' own portfolios (KDE2)

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## 1. Introduction

### 1.1 KDE2 in general

These guidelines concern the monthly reporting to Danmarks Nationalbank of data on customers' custody accounts. The report is called "KDE2".

The largest custodian banks located in Denmark report data on customers' custody accounts.

KDE2 concerns securities that are *not* issued via VP Securities Services (VP), and that the custodian bank either holds in custody accounts for customers or that are included in the custodian bank's own portfolio.

KDE2 is based on information to the highest level of detail, i.e. data at securities and custody account level. Thus Danmarks Nationalbank is responsible for aggregation and grouping of the data. In addition, KDE2 is based on "raw data", i.e. ISIN codes and CVR numbers (where they exist), so that Danmarks Nationalbank is also responsible for applying master data to a given security, and sector data to a given CVR number.

At Danmarks Nationalbank the data is used in the monthly compilation of Denmark's balance of payments, to compile Denmark's external assets and liabilities, and for the compilation of financial accounts for Denmark.

### 1.2 Reporting format and system

The KDE2 data is to be reported as xml files to Danmarks Nationalbank's electronic reporting system, STINA (STatistisk Indberetning til Nationalbanken, statistical reporting to Danmarks Nationalbank). Transmission takes place via the Internet to STINA's web service. The STINA system is described in Annex 5, and the KDE2 report's xml format is described in Annexes 6 and 7.

### 1.3 Reporting deadline

The report to Danmarks Nationalbank must be *completed* by 1.00 p.m. on the 4th business day after the end of the reference month. A *completed report* is a valid report *without* format and logical errors, i.e. a report that passes all three control layers in STINA (see section 1.4 and Annex 5).

After the expiry of the reporting deadline a reminder will be sent to any custodian banks that have not yet submitted a report for the current period.

### 1.4 Error management

A report to STINA passes through three control layers:

Control layer I: Controls that the xml report file is both 'well formed xml' and valid against its xml schema (provided by Danmarks Nationalbank).

Control layer II: Controls that the reference period is correct and the reporter is known.

Control layer III: Controls that the consistency of the reported data complies with the logical control rules.

The actual controls in control layers I and III are shown in Annex 4.

The control process stops at the control layer at which an error is identified, i.e. control layer II is only carried through if the report has passed control layer

I. In the same way, control layer III is only carried through if the report has passed control layer II.

Once a report has passed all three control layers it is registered (loaded) at Danmarks Nationalbank and passed on for analytical inspection.

#### 1.4.1 Replacement reports

If an error is identified in a report, the reporter is obliged to correct the error(s) and send a replacement report to Danmarks Nationalbank. If the error is identified in one of the above three control layers in STINA the replacement report must be received by Danmarks Nationalbank before the expiry of the reporting deadline, cf. section 1.3. If the error is identified during analytical inspection, the replacement report must be sent at the latest two business days after the notification from Danmarks Nationalbank.

A replacement report can be generated and transmitted by two methods:

1. Correction via a web-based correction facility from Danmarks Nationalbank's website (STINA Online) where the reporter can find a previously submitted report (via digital signature), make the required corrections and transmit the replacement report by "pressing a button".
2. Submitting a new xml report file from the reporter's web service. This requires that the reporter is able to re-generate the relevant customer custody account data (as of month-end). However, Danmarks Nationalbank only requires that the reporter is able to re-generate data as of month-end for the current month +1 reference month.<sup>1</sup>

Below the possibilities to use the two methods are summarised, while reference is made to Annex 5 for a more detailed description of the control processes in STINA.

##### 1.4.1.1 Error identified in control layers I or II

Reports with errors in *control layers I or II* cannot be read by STINA and will be rejected. In case of rejection STINA automatically sends an xml file containing an error report (result.xml file) to the reporter's web service. The reporter then has an *obligation* to send a replacement report. In case of errors in control layers I or II replacement reports can only be made by submitting a new xml report file, i.e. the report will not be available for correction in STINA Online.

##### 1.4.1.2 Error identified in control layer III

Reports that pass control layers I and II, but fail *control layer III*, will also be rejected by STINA. But once the report has passed control layers I and II it will be read by STINA and made available for correction in STINA Online. Here the reporter can thus choose freely between the above two error correction methods. In case of error in control layer III the reporter will receive an error report in a result.xml file as well as an e-mail sent directly to the reporter's named contact(s) if the reporter has opted for receiving such e-mails on connection to STINA.

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<sup>1</sup> I.e. in March, when data for February is reported, it must be possible to re-generate data for February and January.

#### **1.4.1.3 Error identified on analytical inspection**

Once a report has passed all three control layers it is registered (loaded) at Danmarks Nationalbank and passed on for analytical inspection. Hereafter staff at Danmarks Nationalbank may contact the reporter's named contact with queries regarding the content of the report and any developments compared to previous reports.

Errors identified during analytical inspection thus do not release any automatic error reports from Danmarks Nationalbank in the form of result.xml files or result mails, but solely contact directly from staff responsible at Danmarks Nationalbank.

Any errors identified during analytical inspection must be corrected by the reporter via one of the two methods stated above.

#### **1.5 Communication with Danmarks Nationalbank concerning KDE2**

All relevant information concerning KDE2 is available at Danmarks Nationalbank's website.<sup>2</sup>

Enquiries to Danmarks Nationalbank concerning KDE2 can be made to [kundedepoter@nationalbanken.dk](mailto:kundedepoter@nationalbanken.dk). Queries concerning STINA should be directed to STINA Helpdesk on telephone number +45 3363 6814 or via e-mail to [stina@nationalbanken.dk](mailto:stina@nationalbanken.dk).

The telephone numbers of contacts at Danmarks Nationalbank are available on the website.

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<sup>2</sup> The website concerning customer custody account reports is [www.nationalbanken.dk](http://www.nationalbanken.dk) > Rules > Statistics – Reporting regulations > Custodian banks.

## 2. Delineation of the report

### 2.1 Custody accounts

KDE2 contains information on securities that the reporting custodian bank holds in customer custody accounts, pool custody accounts and custody accounts for the custodian bank's own securities portfolio. KDE2 does *not* include customer custody accounts and pool custody accounts in the custodian bank's foreign units.

When a reporting custodian bank holds custody accounts on behalf of another MFI (re-depositing) it equivalently applies that the report includes re-depositing that concerns customer custody accounts, pool custody accounts and custody accounts for the MFI's own portfolio.

### 2.2 Securities

The report solely concerns securities and thus does not include financial derivatives.<sup>3</sup> In this report securities are defined as debt securities and equity securities. Reference is made to section 3.4.4.1 for a definition of debt securities and equity securities, respectively. The diagram in Annex 1 gives an overview of the breakdown of KDE2.

The report is solely to include holdings not registered in VP of securities not issued via VP. Holdings of VP-registered securities or securities issued via VP may *not* be included in the KDE2 report as Danmarks Nationalbank receives data on these securities directly from VP. The data to be reported to KDE2 is described in more detail in Annex 2. The following securities are *not* to be reported to KDE2:

1. securities *issued via VP*. Irrespective of whether a given securities portfolio is held in safe custody in e.g. Euroclear, it should not be reported to KDE2 if it is issued via VP.
2. securities issued via a centralised securities depository abroad, e.g. VPC in Sweden, but where the holding in question is *registered* in VP.<sup>4</sup> The part of the circulating volume that is registered in VP should not be reported to KDE2 even though the security is not *issued via VP*.

A security that is issued via VP, but has since been de-registered, is not to be perceived as a VP-registered security. De-registered securities *must* thus be included in the KDE2 report.

A customer's holdings of a given security must only be included in the report if either the customer and/or the issuer of the security is a resident. The custodian bank's own portfolio of a given security must be included in the report irrespective of whether the issuer is a resident or non-resident. (See definitions in section 2.5.)

More specifically, KDE2 comprises all securities that are neither issued via nor registered in VP and that are

- ◆ issued by residents and held by non-residents
- ◆ issued by residents and held by residents/the custodian bank
- ◆ issued by non-residents and held by residents/the custodian bank

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<sup>3</sup> Derivatives also comprise *warrants* and *rights*, which are thus not included in the KDE2 report.  
<sup>4</sup> One example is the Nordea share. Part of the circulating volume is VP-registered.

### 2.3 Re-depositing

A given portfolio is to be included in the report regardless of whether the reporter may have re-deposited the portfolio with another resident or non-resident custodian bank.

Custody accounts that another MFI has re-deposited with the reporter are also to be included in the report, whether being the re-depositing MFI's own portfolio, pool custody accounts or customer custody accounts.

The report must thus include all custody accounts received by re-depositing as the reporter is not to disregard portfolios that are re-deposited for another KDE2 reporter. Danmarks Nationalbank makes adjustment for double counting.

The reporter must state the re-depositing MFI as holder<sup>5</sup> of the re-deposited custody account, irrespective of the type of custody account, i.e. the re-depositing MFI must be perceived as the holder of the custody account. In this way Danmarks Nationalbank can filter out re-deposited custody accounts that are held by reporting MFIs. The reporter must also state whether the report concerns a customer custody account, a pool custody account or a custody account for the re-depositing MFI's own portfolio, cf. section 3.2.4.

### 2.4 Treatment of repo transactions and similar

The report must reflect the custody account on the date of compilation as the reporter is not to make adjustment for repo transactions or transactions that equivalently conceal the owner distribution<sup>6</sup> in Danmarks Nationalbank's statistics.

Danmarks Nationalbank makes the adjustments that are necessary to achieve the correct owner distribution. Among other things, a monthly report on repo transactions and similar from the largest banks in Denmark forms the basis for the adjustment.

### 2.5 Definition of residents/non-residents

*Residents* are natural persons with permanent residence in Denmark as well as business enterprises and institutions with a permanent place of operation in Denmark. This applies irrespective of nationality and ownership, although international organisations in Denmark are non-residents. Foreign nationals who are resident in Denmark and companies in foreign ownership with a permanent place of operation in Denmark (subsidiaries and branches, etc.) are therefore residents.

*Non-residents* are natural persons with permanent residence abroad as well as business enterprises and institutions located abroad. Danish nationals who are resident abroad and Danish-owned business enterprises with a permanent place of operation abroad (subsidiaries and branches, etc.) are therefore non-residents. Persons, business enterprises and institutions in Greenland and on the Faroe Islands are non-residents. International organisations are non-residents, irrespective of whether they are located in Denmark or abroad.

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<sup>5</sup> See sections 3.2.1 and 3.2.2.

<sup>6</sup> In addition to repo transactions the owner distribution is concealed by other transactions whereby securities are temporarily transferred to a counterparty, and where the security moves to the custody account of the temporary owner/mortgagee, so that the latter stands as the legal owner (and not only the holder of rights) of the custody account. This can be the case for certain mortgaging transactions.

### 3. Content of the report

The KDE2 report is based on the most detailed information possible. This entails that

- ◆ portfolios are reported on an *account-by-account* basis – i.e. at custody account number level – so that no portfolios are combined across custody accounts.
- ◆ securities information within each custody account is reported on a *security-by-security* basis – i.e. at security level – so that no securities are combined within a given custody account.

This section specifies the list of variables with related definitions of the report. The data format (xml structure) is described in Annexes 6 and 7.

The KDE2 report contains the following variables:

- |   |   |  |
|---|---|--|
| <ul style="list-style-type: none"> <li>◆ Serial number of the report</li> <li>◆ Reference period of the report</li> <li>◆ Identification of the reporter</li> <li>◆ Information on the reporting custodian bank</li> <li>◆ Information on contacts in the reporting custodian bank</li> <li>◆ CVR number of the holder (where relevant)</li> <li>◆ Code of the holder's sector (holders without CVR numbers)</li> <li>◆ ISO country code of the holder's home country (holders that are non-residents)</li> </ul>   | } | Master data<br>(section 3.1)                     |
| <ul style="list-style-type: none"> <li>◆ Custody account number (all holders)</li> <li>◆ Type of custody account (all custody accounts)</li> <li>◆ Nominal value (debt securities)/number (equity securities)</li> <li>◆ Market value (all securities)</li> <li>◆ Dividend disbursed for the month, net (equity securities)</li> <li>◆ ISO currency code of denomination currency (all securities – with and without ISIN codes)</li> <li>◆ ISO currency code of trading currency (all securities – with and without ISIN codes)</li> <li>◆ ISO currency code of yield currency (all securities – with and without ISIN codes)</li> </ul>   | } | Holder and custody account data<br>(section 3.2) |
| <ul style="list-style-type: none"> <li>◆ ISIN code (where relevant)</li> <li>◆ Code of instrument type (securities without ISIN codes)</li> <li>◆ Code of issuer's sector (securities without ISIN codes)</li> <li>◆ ISO country code of issuer's home country (securities without ISIN codes)</li> <li>◆ Code of place of issue (securities without ISIN codes)</li> <li>◆ Expiry date (debt securities without ISIN codes)</li> <li>◆ Coupon rate (debt securities without ISIN codes)</li> <li>◆ Number of interest due dates per year (debt securities without ISIN codes)</li> <li>◆ Internal securities code (securities without ISIN codes)</li> <li>◆ Securities name (all securities – with and without ISIN codes)</li> </ul> | } | Portfolio and dividend data<br>(section 3.3)     |
|   | } | Securities data<br>(section 3.4)                 |

The following describes the individual variables one by one. The description of the format in which they are to be stated is presented in Annex 4.

#### 3.1 Master data

The report's master data comprises information on the given report (serial number and reference period), and on the reporter.

### 3.1.1 Serial number of the report

The first xml report file submitted for a given period must always be given *serial number 1* by the reporter.

If errors are identified in the report in control layers I or II the reporter must submit a new xml report file in which the errors are corrected, cf. section 1.4. This replacement report must also have *serial number 1*, as STINA does not register having received the first report due to errors in control layers I or II.

If errors are identified in a report with serial number 1 in control layer III, and the reporter files the replacement report by submitting a new xml report file, the latter is given *serial number 2*. If the reporter alternatively corrects the error via STINA Online, the serial number will be corrected automatically at Danmarks Nationalbank (to 1.01). The reporter is thus not to take any action with regard to the serial number when making corrections via STINA Online.

See Annex 5 for a more detailed description of serial number handling.

### 3.1.2 Reference period of the report

The month that the given report concerns must be stated, e.g. 200806 for June 2008.

### 3.1.3 Identification number of the reporter

The reporter must state its CVR number as the identification number. The CVR number must always correspond to the CVR number stated on connection to STINA.

### 3.1.4 Information on the reporting custodian bank

The following information is stated concerning the reporting custodian bank:

- ◆ Name of the custodian bank
- ◆ Street name and number (domicile of the custodian bank)
- ◆ Postbox (domicile of the custodian bank)
- ◆ Postal code (domicile of the custodian bank)
- ◆ Town/city (domicile of the custodian bank)
- ◆ Telephone number of the custodian bank (main switchboard number).

### 3.1.5 Information on contact(s)

In a given report at least one and maximum 10 named contacts at the reporting custodian bank must be stated.

For each contact the following is stated:

- ◆ Name of the contact
- ◆ E-mail address of the contact
- ◆ Direct telephone number of the contact.

## 3.2 Holder and custody account data

All holders are stated separately. For each holder a custody account number and custody account type are stated. Depending on the type of holder, a CVR number is also stated if the holder has one. If not, the holder's sector is stated. If the holder is a non-resident, the holder's home country is also stated.

This is elaborated on below.

### 3.2.1 Holders with CVR numbers

All resident business enterprises have a CVR number. In the KDE2 report this CVR number is stated as the holder identification by which Danmarks Nationalbank can group business enterprises into sectors according to Statistics Denmark's CVR register.

For custody accounts that another resident MFI has re-deposited with the reporter on customers' behalf, the CVR number of the re-depositing MFI is stated, i.e. the re-depositing MFI is stated as holder.

### 3.2.2 Holders without CVR numbers

For holders without CVR numbers the reporter must as the holder identification state the holder's sector on the basis of the sector code list in Annex 3. This applies to both residents and non-residents.

For re-deposited custody accounts where the re-depositing MFI has no CVR number, the reporter must as the holder identification state the sector code of the re-depositing MFI on the basis of the sector code list in Annex 3.

*Resident households*, i.e. holders with a CPR (Danish personal registration) number are thus stated with sector code 2210. A holder that has both a CVR and a CPR number (sole proprietorship) is reported with the holder's CVR number.

A holder can be registered with the reporter under a *fictive CPR number* instead of an authentic CPR or CVR number. In such cases the holder must be stated by the sector code that denotes the holder's actual sector. (See the sector code list in Annex 3).

This means that if a customer with a fictive CPR number actually *is* a household the holder is stated with sector code 2210 for households. But if the customer is actually e.g. a non-financial corporation the holder is stated with sector code 2330.

For holders that are *non-residents*, in addition to the sector code the ISO country code of the holder's home country is also stated.

If the holder is an *international organisation*, the codes "1E" and "1A" are stated as "country codes" for EU and other international organisations, respectively. Annex 3 presents an overview of EU and other international organisations.

### 3.2.3 Custody account number

The custody account number for each holder/portfolio is stated. The custody account number ensures unique identification of each observation in the report.

### 3.2.4 Custody account type

The KDE2 report comprises individual customer custody accounts, portfolios connected to a pool scheme and custody accounts for MFIs' own portfolios. The report does not include omnibus custody accounts that are held in the custodian

bank's name on behalf of several customers and that are not connected to a pool scheme.<sup>7</sup>

For each custody account in the report it must be stated whether the account is an individual customer custody account, a pool scheme or an MFI's own portfolio custody account, with a distinction being drawn as follows:

#### **3.2.4.1 Individual customer custody accounts**

Individual customer custody accounts are defined as custody accounts that are held for one non-MFI customer/financial unit. In KDE2 individual customer custody accounts are given as all the custody accounts that are not connected to a pool scheme, and that are not held by an MFI.

In this report individual customer custody accounts thus also comprise

- ◆ customer portfolios deposited by the custodian bank in an omnibus account in Euroclear or other centralised securities depositories abroad,
- ◆ customer portfolios re-deposited by the custodian bank with another resident or non-resident custodian bank,
- ◆ customer portfolios re-deposited from another resident or non-resident custodian bank.

Individual customer custody accounts are stated as custody account type "X", cf. the code list in Annex 3.

#### **3.2.4.2 Pool schemes**

Securities portfolios that are connected to a pool scheme<sup>8</sup> are to be included in the KDE2 report irrespective of whether securities connected to pool schemes are included in the custodian bank's own portfolio on its presentation of accounts.

Custody accounts connected to pool schemes are stated as custody account type "P", cf. the code list in Annex 3.

With regard to custody accounts in the custodian bank's name with VP that are connected to a pool scheme see section 4 on pool custody accounts in VP.

#### **3.2.4.3 MFIs' own portfolio custody accounts**

MFIs' own portfolio custody accounts are defined as custody accounts in which an MFI holds securities from its own portfolio, excluding pool custody accounts, cf. above.

*For this report, an MFI's own portfolio custody accounts comprise custody accounts in which the reporter's own securities are placed, as well as re-depositing of own portfolio custody accounts by other MFIs.*

MFIs' own portfolio custody accounts are stated as custody accounts type "E", cf. the code list in Annex 3.

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<sup>7</sup> The only omnibus custody accounts that currently exist are employee schemes that can be separated by VP. If the practice concerning omnibus accounts changes, Danmarks Nationalbank reserves the right to expand the KDE2 report to include omnibus accounts.

<sup>8</sup> For example pension schemes, housing or child savings accounts.

### 3.3 Information on holdings and dividend

All amounts are stated in whole currency units, i.e. whole EUR, whole DKK, etc. Amounts in foreign currency are not to be converted to DKK, as Danmarks Nationalbank makes this conversion. For this purpose the reporter must state the ISO currency code of respectively the security's listing currency, trading currency and yield currency. (See section 3.4.1).

Holdings must be reported both in nominal terms (number or nominal value) and at market value. Furthermore, dividend transactions for equity securities must be reported. Below the variables are reviewed one by one.

#### 3.3.1 Nominal value of holding

For each holding in the report either a nominal value (typically debt securities) or a number (typically equity securities) is stated to express the nominal value of the holding as of the end of the reference month. It is permitted to state both types of information for a given security.

For index-linked bonds, the indexed nominal value is stated, i.e. the nominal value multiplied by the current indexation factor.

The amount of the nominal value is stated in the listing currency of the security (denomination currency).

#### 3.3.2 Market value of holdings

For all securities an amount for the market value of a given holding as of the end of the reference month is stated.

The market value is stated in the trading currency of the security.

The market value must be based on current market prices at the time of compilation and reflect the market value of the stated nominal holding (also in connection with Corporate Actions, e.g. share splits). Where current market prices cannot be stated logically, e.g. in connection with unlisted issues, the best estimate of market value is applied.

If it is not possible to estimate a market price the market value is stated to be equivalent to the nominal value.

If the market value of a given holding at the time of compilation is zero, i.e. the price of the security is 0, the market value is stated to be 1. Please note that the market value may only be stated as 1 if the price is 0. If it is impossible to assess the market value it must be stated to be equivalent to the nominal value, as mentioned above.

#### 3.3.3 Dividend transactions for equity securities

For equity securities the report must include *the dividend for the month*. The dividend amount is stated in the currency in which the payment is settled (yield currency).

The dividend amount must correspond to the dividend that has been *disbursed* to the holder in the reference month. The dividend must be a *net amount*, i.e. the payment must be *excluding withheld dividend tax* and take account of any *reversed dividend*.

This means that if there is both disbursed dividend to and reversed dividend from a given custody account in a given equity security in the reference month

the "net payment" must be reported. The amount is reported with *sign negative* in the case of a net reversal. In the same way the dividend transaction is reported with sign negative in the case of a "pure" reversal.

Dividend on a given security may be disbursed gradually (interim dividend) and not as one payment per owner after the annual general meeting. Such gradual payments must also be reported.

If there are other types of dividend, e.g. extraordinary dividend payments, these must also be included in the report.

It is possible that dividend tax retained from abroad in connection with disbursement of dividend, is refunded. Reimbursement of dividend tax should in principle be included in the report for the month in which reimbursement (payment) takes place. However, reimbursement may take place some time after the dividend has been disbursed. It is thus possible that the customer who is to receive the reimbursed amount is no longer a custody account holder in the relevant custodian bank. If the customer cannot be identified, the dividend amount is to be reported with holder sector as "unknown".

### 3.4 Securities data

Fundamentally, KDE2 is based on reporting of raw data, which (in terms of securities data) means *ISIN codes*. When the reporter states an ISIN code Danmarks Nationalbank can identify the individual securities and obtain the relevant master data from a data supplier, i.e. not from the reporter. For securities that do not have an ISIN code the reporter must state the relevant master data. Finally, certain master data must be stated for all securities, i.e. both with and without ISIN codes.

Below the securities variables are reviewed one by one.

#### 3.4.1 Currency data (all securities)

As stated in section 3.3, amounts must be stated in the *currency of the security*, where Danmarks Nationalbank itself undertakes conversion from the foreign currency to DKK. For this purpose Danmarks Nationalbank requires information on the relevant currencies.

Therefore for all securities the following currencies must be stated. Currencies are stated as their official ISO currency codes:

- ◆ listing currency (denomination currency in which the nominal value is stated)
- ◆ trading currency (currency in which the market value is stated)
- ◆ yield currency (currency in which any dividend transactions are stated).

#### 3.4.2 ISIN code

For each security with an official ISIN code the ISIN code is stated. Only official ISIN codes allocated by a National Number Agency (NNA)<sup>9</sup>, may be stated as ISIN codes. A security that does not have an official ISIN code must be reported as a security without an ISIN code.

The ISIN code enables Danmarks Nationalbank to identify the security type and issuer via a data supplier. However, Danmarks Nationalbank reserves the

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<sup>9</sup> The National Number Agency in Denmark is VP Securities Services.

right on an ad-hoc basis<sup>10</sup> to request information on the security if a reported ISIN code is not found via the data supplier, and if the reported portfolios in the security are also considerable in scale.

### **3.4.3 Internal securities code (only for securities without ISIN codes)**

For each security that does not have an official ISIN code the securities code used internally in the custodian bank is stated for unique identification of the security.

### **3.4.4 Master data (only for securities without ISIN codes)**

For securities without ISIN codes a series of master data is stated. The master data is reviewed step by step below.

#### **3.4.4.1 Type of instrument**

For each security without an ISIN code a code of the instrument type is stated, where a distinction is drawn between debt securities and equity securities, hereunder various types of debt security and equity security, cf. below.

The diagram in Annex 1 presents an overview of the instrument types. The list of instrument codes is stated in Annex 3.

#### ***Debt securities***

The debt securities category covers debt securities that are *negotiable* and can be traded in secondary markets. The holder of the security has no property rights vis-à-vis the issuer. A distinction is drawn between:

- ◆ Mortgage deeds
- ◆ Other debt securities than mortgage deeds with an original maturity ≤ 1 year
- ◆ Other debt securities than mortgage deeds with an original maturity > 1 year

*Other debt securities than mortgage deeds with an original maturity up to and including 1 year* comprise Treasury bills, money-market papers, commercial papers, commercial bills, financial papers, certificates of deposit and short-term bills of exchange.

*Other debt securities than mortgage deeds with an original maturity exceeding 1 year* comprise bonds, long-term bills of exchange and consoles. Securities in this category may be asset-backed (mortgage backed) securities, bearer bonds, perpetual bonds, floating rate notes, zero-coupon bonds and eurobonds.

#### ***Equity securities***

This category comprises all financial assets that represent an ownership right to companies.

A distinction is drawn between:

- ◆ Listed shares
- ◆ Unlisted shares
- ◆ Investment fund shares
- ◆ Money-market fund shares
- ◆ Other equity securities than the above.

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<sup>10</sup> I.e. stated by telephone or e-mail and thus separated from the actual report.

*Listed shares* comprise public *and* private limited liability company shares of which the price is listed on a recognised stock exchange. In this respect public and private limited liability company shares are defined in a legal sense, i.e. as public and private limited liability company shares issued by public limited liability (A/S) or private limited liability (ApS) companies. However, investment fund shares are not included in this category as these are reported separately (as Investment fund shares). The item includes any redeemed shares, dividend shares or preference shares issued by public or private limited liability companies. It also includes depository receipts, e.g. American depository shares (ADS), American depository receipts (ADR) and Bearer depository receipts (BDR).

*Unlisted shares* comprise public and private limited liability company shares that are *not* listed on a stock exchange. In the report Danish shares issued in Denmark that are not registered with VP can be regarded as *unlisted shares*.

*Investment fund shares* comprise investment fund shares, i.e. shares issued by investment funds (mutual funds, unit trusts, investment trusts), regardless of whether the shares are listed or unlisted. KDE2 does not include contributions to account-holding investment funds.

*Money-market fund shares* are stated separately if the issuer is a non-resident, cf. the breakdown in Annexes 1 and 3. Money-market funds are defined as "*investment funds of which shares in liquidity terms are close substitutes for deposits, and which invest primarily in money-market instruments and/or shares in money-market funds and/or other negotiable securities with a remaining maturity of up to and including one year and/or deposits and/or which seek to achieve a yield close to the interest rate on money-market instruments*".

*Other equity securities* can be regarded as a residual item as this category of instrument comprises all the equity securities that *cannot* be classified under the above types of equity securities. Examples of other equity securities are general partners' shares in limited partnerships, capital contributions to partnerships, and capital contributions to cooperative societies (cooperative certificates) or other companies with limited liability (besides public and private limited liability companies). Examples are equity, including capital contributions, in incorporated partnerships subscribed by unlimited partners, limited partnerships or cooperative societies.

#### **3.4.4.2 Sector of the issuer**

A code is stated for the sector of the issuer. Sector breakdown and a sector code list are shown in Annex 3.

#### **3.4.4.3 Issuers home country**

The issuers home country is stated as the official ISO country code.

#### **3.4.4.4 Place of issue**

Danmarks Nationalbank requires to be able to distinguish between securities issued in Denmark and abroad, respectively. This means that DK is used for secu-

rities issued in Denmark, and UD for securities issued abroad, cf. the code list in Annex 3.<sup>11</sup>

A security is defined as being issued abroad if at least one of the following four conditions are met:

1. The security was registered electronically for the first time with a foreign centralised securities depository.
2. The security is *not* registered in a securities depository, but listed for the *first time* on a stock exchange *abroad*.
3. The security is *not* registered in a securities depository and is *not* listed on a stock exchange, but a lead manager *abroad* has issued the security.
4. The security is *not* registered in a securities depository, *not* listed on a stock exchange, and a *Danish* lead manager issued the security, but the original investor target group is *non-resident*.

#### **3.4.4.5 Interest data concerning debt securities without ISIN codes**

For debt securities without ISIN codes the following master data is to be applied for the purpose of Danmarks Nationalbanks calculation of accrued interest:

- ◆ Expiry date (if the expiry date is unknown the date is set as 9999-01-01)
- ◆ Number of interest due dates per year
- ◆ Coupon interest (for non-interest-bearing securities the coupon rate is set as 0)

#### **3.4.5 Securities name (all securities)**

For all securities a name comprising two elements is stated;

1. name under which the security is registered
2. stock-exchange identification code.

The variable, which comprises two elements, is called the *securities name*.

The securities name is stated as: "Name of security (stock-exchange code)", i.e. the security's name and stock-exchange code separated by a space, and the stock-exchange code is stated in parenthesis.

For securities without stock-exchange codes (unlisted securities), the securities name is stated as: "Name of security ()".

There are no requirements of the standard used for the stock-exchange code.

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<sup>11</sup> For securities issued abroad it is thus only to be stated that the security is issued abroad, but not the country in which the security is issued.

#### **4. Supplementary information on pool custody accounts in VP**

The KDE2 report solely and without exception includes securities that are neither issued via or registered in VP, cf. the fact that Danmarks Nationalbank on a monthly basis receives detailed information on VP-registered securities directly from VP.

At VP – and in the banks report to the MFI statistics – custody accounts linked to pool schemes are registered as owned by the custodian bank itself. To enable Danmarks Nationalbank to include the households as owners of the securities in question instead of the banks, Danmarks Nationalbank must know the custody account numbers in VP that are connected to pool schemes.

Therefore, as a supplement to the KDE2 report, the custodian banks must state the custody account numbers in question.

The information is to be provided to Danmarks Nationalbank on a monthly basis by 1 p.m. on the 4th business day. A reporter can select one of the following two methods:

1. Submission of the xml report file to STINA
2. Entry in the screen on Danmarks Nationalbanks website (STINA Online).

##### *Re 1 – Submission of xml report file to STINA*

This method corresponds to the technique used for the KDE2 report. However, there are two separate xml files, so that one xml file is submitted with the KDE2 report, and the other xml file with the pool custody account numbers.

The method makes it possible to fully automate the reporting of pool custody account numbers (on an equal footing with the KDE2 report).

A new xml report file is to be submitted each month, regardless of whether the list of pool custody account numbers is unchanged from the previous month.

Annex 8 states the xml format to be used on reporting pool custody account numbers by this method.

##### *Ad 2 – Entry to STINA Online*

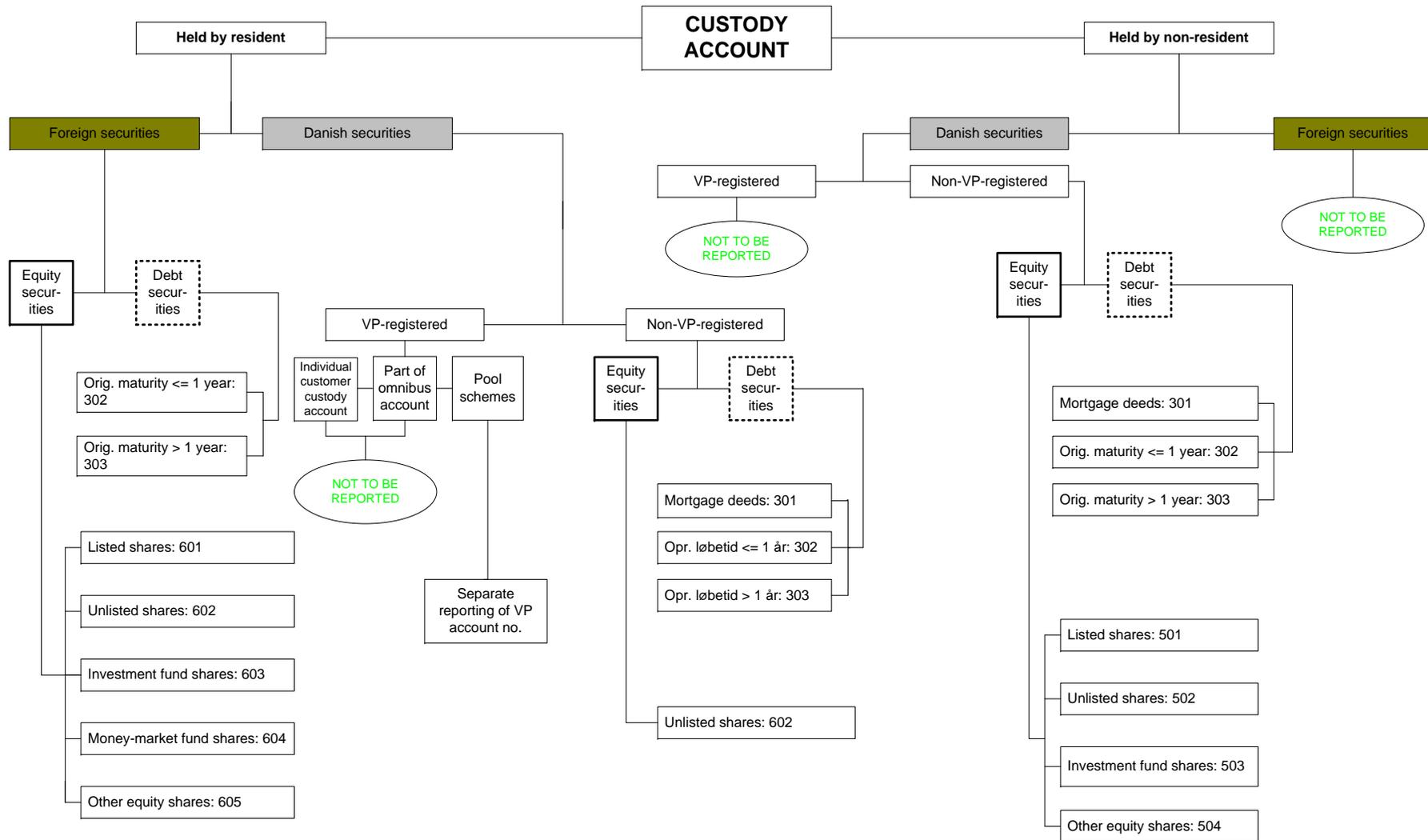
Alternatively, the information can be entered directly on Danmarks Nationalbanks website (STINA Online).

When the screen is opened the stated custody account numbers for the previous month will be shown, to facilitate reuse of custody account numbers required for the current month. If the list of custody account numbers is unchanged from the previous month the reporter must still open the screen, but change the reference period to the current period.

##### *Zero report*

If a reporter in a given month does not have pool custody accounts in VP a *zero report* must be filed. A zero report is formed – regardless of the reporting method – by completing the report's master data element. This means that for solution 1 the xml file must solely include the master data element, but not the "vppulje" element, cf. the illustration of the xml structure in Annex 8. In the case of solution 2 the reporter is only required to complete the master data sheet, but none of the other sheets.

### Annex 1 - KDE2 diagram



Note: the diagram shows what the KDE2 reporting must include. The instrument codes must be stated only for securities without ISIN codes.

## Annex 2. Overview of what is to be reported to KDE2

	<b>A</b> <b>VP-registered portfolio</b>	<b>B</b> <b>Non-VP-registered portfolio</b>
<b>1.</b> <b>Securities issued via VP</b>	1.A <b>Not to be reported to KDE2</b>	1.B <b>Not to be reported to KDE2</b> Securities issued via VP are not to be reported to KDE2, irrespective of whether part of the circulating volume is registered elsewhere.
<b>2.</b> <b>Securities issued via securities depository abroad</b>	2.A <b>Not to be reported to KDE2</b> Any part of the circulating volume that is registered in VP should not be reported to KDE2, irrespective of whether the securities have been issued via a securities depository abroad.	2.B <b>To be reported to KDE2</b> For securities issued via a securities depository abroad, the part of the circulating volume that is not registered in VP must be reported to KDE2.

### Annex 3. List of codes

<b>Instrument codes in KDE2</b>	
<b>Code</b>	<b>Description (all securities are <i>non-VP-registered</i> and <i>without ISIN codes</i>)</b>
<i>Debt securities</i>	
301	Mortgage deeds
302	Other debt securities than mortgage deeds with an original maturity <= 1 year
303	Other debt securities than mortgage deeds with an original maturity > 1 year
<i>Equity securities (applicable to non-resident holders)</i>	
501	Listed shares
502	Unlisted shares
503	Investment fund shares (including money-market fund shares)
504	Other equity securities (than 501-503)
<i>Equity securities (applicable to resident holders)</i>	
601	Listed shares
602	Unlisted shares
603	Investment fund shares (excluding money-market fund shares)
604	Money-market fund shares
605	Other equity securities (than 601-604)

Annex 3 continued

<b>Sector codes in KDE2</b>		
<b>Sector code</b>	<b>Sector name</b>	<b>CVR sector code and industry specification</b>
1200	Money-market funds	12201-4; 12201-5; 12202-4; 12202-5
1300	Central banks	12100-0
1950	Other MFIs than money-market funds and central banks	12201-1 to 12201-3; 12202-1 to 12202-3
2110	Central government	13110-0
2122	Regional and local government	13130-0
2123	Social security funds	13140-0
2210	Households	14100-0 (and all customers with a CPR no.)
2220	NPIH (Non-Profit Institutions serving Households)	15000-0
2310	Other financial intermediaries	12300-0; 12301-0; 12302-0
2311	Financial auxiliaries	12400-0; 12401-0; 12402-0; 12402-1; 12402-2
2320	Insurance companies and pension funds	12500-0; 12501-0; 12502-0
2330	Non-financial corporations	11000-0; 11001-0; 11002-0; 11002-1
2999	Sector not known or not stated	00000-0; 00000-1; 00000-2
XXXX	International organisations	

**The XXXX code may be used only if the related country code is 1A or 1E (i.e. international organisations)**

Annex 3 continued

<b>Code of place of issue in KDE2</b>	
<b>Code</b>	<b>Place of issue</b>
DK	Denmark
UD	Abroad

<b>Code of custody account type in KDE2</b>	
<b>Code</b>	<b>Place of issue</b>
X	Individual customer custody account
P	Pool custody account
E	MFIs' own portfolio custody account

Annex 3 continued

**The following international organisations are "EU institutions" and are to be reported to KDE2 under the country code "1E":**

Commission of the European Communities

E.g.:

- European Agricultural Guidance and Guarantee Fund
- European Regional Development Fund
- European Social Fund

Economic and Social Committee

European Atomic Energy Authority (EURATOM)

European Coal and Steel Community (ECSC)

European Council

European Court of Auditors

European Court of Justice

European Development Fund

European Investment Bank (EIB)

European Parliament

**The following international organisations are "other international organisations than EU institutions" and are to be reported to KDE2 under the country code "1A":**

Bank for International Settlements (BIS)

European Free Trade Association (EFTA)

European Nuclear Research Centre (CERN)

European Space Agency (ESA)

European Telecommunications Satellite Organisation (EUTELSAT)

Western European Union (WEU)

United Nations Conference on Trade and Development (UNCTAD)

United Nations Children's Fund (UNICEF)

Food and Agriculture Organisation (FAO)

International Atomic Energy Agency (IAEA)

International Bank for Reconstruction and Development (World Bank) - (IBRD)

International Civil Aviation Organization (ICAO)

International Development Association (IDA)

International Finance Corporation (IFC)

International Fund for Agricultural Development (IFAD)

International Labour Organisation (ILO)

International Maritime Organisation (IMO)

International Monetary Fund (IMF)

International Telecommunications Union (ITU)

United Nations Educational, Scientific and Cultural Organization (UNESCO)

Universal Postal Union (UPU)

World Health Organization (WHO)

World Intellectual Property Organization (WIPO)

World Meteorological Organization (WMO)

World Trade Organization (WTO)

Association of South East Asian Nations (ASEAN)

Caribbean Community (CARICOM)

Central American Common Market (CACM)

Colombo Plan

Economic Community of West African States (ECOWAS)  
 Latin American Association of Development Financing Institutions (ALIDE)  
 Latin American Economic System (SELA)  
 Latin American Integration Association (LAIA)  
 League of Arab States (LAS)  
 North Atlantic Treaty Organisation (NATO)  
 Organisation for Economic Co-operation and Development (OECD)  
 Organisation of American States (OAS)  
 Organisation of Central American States (OCAS)  
 Organisation of Eastern Caribbean States (OECS)  
 Organisation of African Unity (OAU)  
 South Asian Association for Regional Cooperation (SAARC)  
 West African Economic Community (WAEC)

Intergovernmental Council of Copper Exporting Countries (CIPEC)  
 International Cocoa Organization (ICCO)  
 International Coffee Organization (ICO)  
 International Cotton Advisory Committee (ICAC)  
 International Jute Organization (IJO)  
 International Lead and Zinc Study Group (ILZSG)  
 International Olive Oil Council (IOOC)  
 International Rubber Study Group (IRSG)  
 International Sugar Organization (ISO)  
 International Tin Council (ITC)  
 International Wheat Council (IWC)  
 Latin American Energy Organization (OLADE)  
 Organization of Arab Petroleum Exporting Countries (OAPEC)  
 Organisation of Petroleum-Exporting Countries (OPEC)

African Development Bank Group  
 Andean Development Corporation (ADC)  
 Arab Bank for Economic Development in Africa (BADEA)  
 Arab Fund for Economic and Social Development (AFESD)  
 Arab Monetary Fund (AMF)  
 Asian Clearing Union (ACU)  
 Asian Development Bank (ADB)  
 Caribbean Development Bank (CDB)  
 Central African States' Development Bank (CASDB)  
 Central American Bank for Economic Integration (CABEI)  
 East African Development Bank (EADB)  
 European Bank for Reconstruction and Development (EBRD)  
 Inter-American Development Bank (IADB)  
 Islamic Development Bank (IsDB)  
 Latin American Reserve Fund (LARF)  
 Nordic Investment Bank (NIB)  
 OPEC Fund for International Development (OFID)  
 West African Clearing House (WACH)  
 West African Monetary Union (WAMU)

International Red Cross  
 World Council of Churches

## Annex 4. List of format and logical controls

masterdata	Meaning of variable	Format controls (xml schema, control layer I)					Validity (control layer II)
		Numerical (N) /Alpha- numerical (A)	Length*	Range/lists	Other format requirements	Mandatory/optiona l	
<b>loebenr (serial no.)</b>	Serial number of the report – for unique identification of a given report	N			Integer, > 0	Mandatory	> previously submitted loebenr for same referperio and same idno
<b>referperio (reference period)</b>	Reference period, i.e. the month covered by the report	N	6		YYYYMM	Mandatory	< current month
<b>idno (ID no.)</b>	CVR number of the reporting custodian bank	N	8	List of reporters' CVR numbers		Mandatory	
<b>firmanavn (company name)</b>	Name of the reporting custodian bank	A				Mandatory	
<b>gadenavn (street)</b>	Street name and number (domicile of the reporting custodian bank)	A				Mandatory	
<b>boks (PO box)</b>	PO box of the reporting custodian bank	N				Optional	
<b>postnr (postal code)</b>	Postal code (domicile of the reporting custodian bank)	N	4			Mandatory	
<b>by (town/city)</b>	Town/city (domicile of the reporting custodian bank)	A	Max 50			Mandatory	
<b>tlf (tel.)</b>	Telephone number (main switchboard) of the reporting custodian bank	N	Max 15			Mandatory	

\* Unless otherwise stated the maximum length is 255 characters.

## Annex 4 cont. (masterdata\_kontaktpersoner)

masterdata_kontaktpersoner	Meaning of variable	Format controls (xml schema, control layer I)					Comments
		Numerical (N)/Alpha-numerical (A)	Length	Range/lists	Other format requirements	Mandatory/optional	
<b>fuldtnavn (full name)</b>	Name of contact to receive response to logical controls from Danmarks Nationalbank	A	Max 50			Mandatory	At least 1 contact must be stated; the maximum number of contacts is 10
<b>tlf (tel.)</b>	Direct telephone number of the contact	N	Max 15			Mandatory	
<b>email</b>	E-mail address of the contact	A	Max 100			Mandatory	

## Annex 4 cont. (dkcvr\_medisin)

dkcvr_medisin	Meaning of variable	Format controls (xml schema, control layer I)					Logical controls (control layer III)		
		Numerical (N)/Alpha-numerical (A)	Length*	Range/lists	Other format requirements	Mandatory/optional	Interdependency between variables	Other logical controls	Comments
<b>cvrnr (CVR no.)</b>	Holder's CVR number	N	8			Mandatory			
<b>depotnr (custody account no.)</b>	Holder's custody account number					Mandatory			
<b>depotype (custody account type)</b>	Custody account type (pool, customer or own)	A	1	"P", "X" or "E"		Mandatory			
<b>antalstk (number of securities)</b>	Portfolio: number of securities	N			Integer, > 0		Mandatory IF markedsvaerdi is stated AND nomvaerdi is <i>not</i> stated		Can be stated although nomvaerdi is also stated
<b>nomvaerdi (nom. value)</b>	Portfolio: nominal value	N			Integer, > 0		Mandatory IF markedsvaerdi is stated AND antalstk is <i>not</i> stated		Can be stated although antalstk is also stated
<b>markedsvaerdi (market value)</b>	Portfolio: market value	N			Integer, > 0		Mandatory IF udbudbytte is <i>not</i> stated		Can be stated although udbudbytte is also stated
<b>udbudbytte (dividend disbursed)</b>	Dividend disbursed for the month (net)	N			Integer		Mandatory IF markedsvaerdi is <i>not</i> stated		Can be stated although markedsvaerdi is also stated
<b>notval (denom. currency)</b>	Denomination currency of the security	A	3				Mandatory IF nomvaerdi is stated		
<b>handval (trading currency)</b>	Trading currency of the security	A	3				Mandatory IF markedsvaerdi is stated		
<b>afkastval (yield currency)</b>	Yield currency of the security	A	3				Mandatory IF udbudbytte is stated		
<b>isin</b>	ISIN code of the security	A	12		First two characters must be alphabetical, last character must be numerical	Mandatory		ISO 6166 standard	
<b>papirnavn (security name)</b>	Name of the security (as registered in the reporter's register) followed by an optional stock-exchange code in brackets	A				Mandatory			

\* Unless otherwise stated the maximum length is 255 characters.

## Annex 4 cont. (dkcvr\_udenisin)

dkcvr_udenisin	Meaning of variable	Format controls (xml schema, control layer I)					Logical controls (control layer III)		
		Numerical (N)/Alpha-numerical (A)	Length*	Range/lists	Other format requirements	Mandatory/optional	Interdependency between variables	Other logical controls	Comments
<b>cvrn</b> (CVR no.)	Holder's CVR number	N	8			Mandatory			
<b>depotnr</b> (custody account no.)	Holder's custody account number					Mandatory			
<b>depotype</b> (custody account type)	Custody account type (pool, customer or own)	A	1	"P", "X" or "E"		Mandatory			
<b>antalstk</b> (number of securities)	Portfolio: number of securities	N			Integer, > 0		Mandatory IF markedsvaerdi is stated AND nomsvaerdi is <i>not</i> stated		Can be stated although nomsvaerdi is also stated
<b>nomsvaerdi</b> (nom. value)	Portfolio: nominal value	N			Integer, > 0		Mandatory IF markedsvaerdi is stated AND antalstk is <i>not</i> stated		Can be stated although antalstk is also stated
<b>markedsvaerdi</b> (market value)	Portfolio: market value	N			Integer, > 0		Mandatory IF udbudbytte is <i>not</i> stated. MUST be stated IF the first two characters of instrkode are "30"		Can be stated although udbudbytte is also stated. Can be stated although instrkode starts with "60"
<b>udbudbytte</b> (dividend disbursed)	Dividend disbursed for the month (net)	N			Integer		Mandatory IF markedsvaerdi is <i>not</i> stated. MAY only be stated, IF the first two characters of instrkode are "60"		Can be stated although markedsvaerdi is also stated. Need not be stated if instrkode starts with "60"
<b>instrkode</b> (instr. code)	Code for the security's instrument type	N	3	List of instrument codes, cf. below		Mandatory			Note that the first two characters of instrkode must be "30" or "60", i.e. codes with "50" may NOT be used for resident holders, cf. the list of instrument codes
<b>udstsekt</b> (issuer's sector)	Code for the sector to which the issuer belongs	A	4	List of sector codes, cf. below		Mandatory	MUST be "XXXX", IF udstland is "1A" or "1E". OTHERWISE udstsekt may <i>not</i> be "XXXX"		
<b>udstland</b> (issuer's country)	Code for the issuer's home country	A	2			Mandatory	MUST be "1A" or "1E", IF udstsektor is "XXXX". OTHERWISE udstland may <i>not</i> be "1A" or "1E"		
<b>udststed</b> (place of issue)	Code for the place where the security was issued	A	2	"DK" or "UD"		Mandatory			

<b>notval (denom. currency)</b>	Denomination currency of the security	A	3				Mandatory IF nomvaerdi is stated		
<b>handval (trading currency)</b>	Trading currency of the security	A	3				Mandatory IF markedsvaerdi is stated		
<b>afkastval (yield currency)</b>	Yield currency of the security	A	3				Mandatory IF udbudbytte is stated		
<b>udldato (maturity date)</b>	Maturity date of the security (debt securities only)		10		YYYY-MM-DD		Mandatory IF the first two characters of instrkode are "30", OTHERWISE it must be empty	> statement date (i.e. the last day of referperio, cf. Masterdata)	
<b>kuponrente (coupon yield)</b>	Coupon yield of the security (debt securities only)	N			Percentage with 1 decimal place (point as decimal symbol), >= 0, < 100		Mandatory IF the first two characters of instrkode are "30", OTHERWISE it must be empty		
<b>termpaar (due dates per year)</b>	Number of interest due dates per year (debt securities only)	N			Integer, > 0, < 366		Mandatory IF the first two characters of instrkode are "30", OTHERWISE it must be empty		
<b>internkode (internal code)</b>	Internal code for the security					Mandatory			The same security details need not be attached to the same internal code
<b>papirnavn (security name)</b>	Name of the security (as registered in the reporter's register) followed by empty brackets (as there is no stock-exchange code for securities without ISIN code)	A				Mandatory			

\* Unless otherwise stated the maximum length is 255 characters.

## Annex 4 cont. (dksektor\_medisin)

dksektor_ medisin	Meaning of variable	Format controls (xml schema, control layer I)					Logical controls (control layer III)		
		Numerical (N)/Alpha-numerical (A)	Length*	Range/lists	Other format requirements	Mandatory/optional	Interdependency between variables	Other logical controls	Comments
sektorkode (sector code)	Code for the sector to which the holder belongs	N	4	List of sector codes (see below)		Mandatory			
depotnr (custody account no.)	Holder's custody account number					Mandatory			
depottype (custody account type)	Custody account type (pool, customer or own)	A	1	"P", "X" or "E"		Mandatory			
antalstk (number of securities)	Portfolio: number of securities	N			Integer, > 0		Mandatory IF markedsvaerdi is stated AND nomvaerdi is not stated		Can be stated although nomvaerdi is also stated
nomvaerdi (nom. value)	Portfolio: nominal value	N			Integer, > 0		Mandatory IF markedsvaerdi is stated AND antalstk is not stated		Can be stated although antalstk is also stated
markedsvaerdi (market value)	Portfolio: market value	N			Integer, > 0		Mandatory IF udbudbytte is not stated		Can be stated although udbudbytte is also stated
udbudbytte (dividend disbursed)	Dividend disbursed for the month (net)	N			Integer		Mandatory IF markedsvaerdi is not stated		Can be stated although markedsvaerdi is also stated
notval (denom. currency)	Denomination currency of the security	A	3				Mandatory IF nomvaerdi is stated		
handval (trading currency)	Trading currency of the security	A	3				Mandatory IF markedsvaerdi is stated		
afkastval (yield currency)	Yield currency of the security	A	3				Mandatory IF udbudbytte is stated		
isin	ISIN code of the security	A	12		First two characters must be alphabetical, last character must be numerical	Mandatory		ISO 6166 standard	
papirnavn (security name)	Name of the security (as registered in the reporter's register) followed by an optional stock-exchange code in brackets	A				Mandatory			

\* Unless otherwise stated the maximum length is 255 characters.

## Annex 4 cont. (dksektor\_udenisin)

dksektor_udenisin	Meaning of variable	Format controls (xml schema, control layer I)					Logical controls (control layer III)		
		Numerical (N)/Alpha-numerical (A)	Length*	Range/lists	Other format requirements	Mandatory/optional	Interdependency between variables	Other logical controls	Comments
sektorkode (sector code)	Code for the sector to which the holder belongs	N	4	List of sector codes, cf. below		Mandatory			
depotnr (custody account no.)	Holder's custody account number					Mandatory			
depotype (custody account type)	Custody account type (pool, customer or own)	A	1	"P", "X" or "E"		Mandatory			
antalstk (number of securities)	Portfolio: number of securities	N			Integer, > 0		Mandatory IF markedsvaerdi is stated AND nomvaerdi is <i>not</i> stated		Can be stated although nomvaerdi is also stated
nomvaerdi (nom. value)	Portfolio: nominal value	N			Integer, > 0		Mandatory IF markedsvaerdi is stated AND antalstk is <i>not</i> stated		Can be stated although antalstk is also stated
markedsvaerdi (market value)	Portfolio: market value	N			Integer, > 0		Mandatory IF udbudbytte is <i>not</i> stated. MUST be stated IF the first two characters of instrkode are "30"		Can be stated although udbudbytte is also stated. Can be stated although instrkode starts with "60"
udbudbytte (dividend disbursed)	Dividend disbursed for the month (net)	N			Integer		Mandatory IF markedsvaerdi is <i>not</i> stated. MAY only be stated IF the first two characters of instrkode are "60"		Can be stated although markedsvaerdi is also stated. Need not be stated when instrkode starts with "60"
instrkode (instr. code)	Code for the security's instrument type	N	3	List of instrument codes, cf. below		Mandatory			Note that the first two characters of instrkode must be "30" or "60", i.e. codes with "50" may NOT be used for resident holders, cf. the list of instrument codes
udstsekt (issuer's sector)	Code for the sector to which the issuer belongs	A	4	List of sector codes, cf. below		Mandatory	MUST be "XXXX" IF udstland is "1A" or "1E". OTHERWISE udstsekt may <i>not</i> be "XXXX"		
udstland (issuer's country)	Code for the issuer's home country	A	2			Mandatory	MUST be "1A" or "1E" IF udstsektor is "XXXX". OTHERWISE udstland may <i>not</i> be "1A" or "1E"		
udststed (place of issue)	Code for the place where the security was issued	A	2	"DK" or "UD"		Mandatory			
notval (denom. currency)	Denomination currency of the security	A	3				Mandatory IF nomvaerdi is stated		

<b>handval (trading currency)</b>	Trading currency of the security	A	3				Mandatory IF markedsvaerdi is stated		
<b>afkastval (yield currency)</b>	Yield currency of the security	A	3				Mandatory IF udbudbytte is stated		
<b>udldato (maturity date)</b>	Maturity date of the security (debt securities only)		10		YYYY-MM-DD		Mandatory IF the first two characters of instrkode are "30", OTHERWISE it must be empty	> statement date (i.e. the last day of referio, cf. Masterdat a)	
<b>kuponrente (coupon yield)</b>	Coupon yield of the security (debt securities only)	N			Percentage with 1 decimal place (point as decimal symbol), >= 0, < 100		Mandatory IF the first two characters of instrkode are "30", OTHERWISE it must be empty		
<b>termpraar (due dates per year)</b>	Number of interest due dates per year (debt securities only)	N			Integer, > 0, < 366		Mandatory IF the first two characters of instrkode are "30", OTHERWISE it must be empty		
<b>internkode (internal code)</b>	Internal code for the security					Mandatory			
<b>papirnavn (security name)</b>	Name of the security (as registered in the reporter's register) followed by empty brackets (as there is no stock-exchange code for securities without ISIN code)	A				Mandatory			

\* Unless otherwise stated the maximum length is 255 characters.

## Annex 4 cont. (valutaudl\_medisin)

valutaudl_ medisin	Meaning of variable	Format controls (xml schema, control layer I)					Logical controls (control layer III)		
		Numerical (N)/Alpha-numerical (A)	Length*	Range/lists	Other format requirements	Mandatory/optional	Interdependency between variables	Other logical controls	Comments
landekode (country code)	Code for holder's home country	A	2			Mandatory	Must be "1A" or "1E" IF sector code = "XXXX". MUST never be "DK"		
sektorkode (sector code)	Code for the sector to which the holder belongs	A	4	List of sector codes (see below)		Mandatory	Must be "XXXX" IF country code = "1A" or "1E"		
depotnr (custody account no.)	Holder's custody account number					Mandatory	Optional		
depotype (custody account type)	Custody account type (pool, customer or own)	A	1	"P", "X" or "E"		Mandatory			
antalstk (number of securities)	Portfolio: number of securities	N			Integer, > 0		Mandatory IF markedsvaerdi is stated AND nomsvaerdi is not stated		Can be stated although nomsvaerdi is also stated
nomsvaerdi (nom. value)	Portfolio: nominal value	N			Integer, > 0		Mandatory IF markedsvaerdi is stated AND antalstk is not stated		Can be stated although antalstk is also stated
markedsvaerdi (market value)	Portfolio: market value	N			Integer, > 0		Mandatory IF udbudbytte is not stated		Can be stated although udbudbytte is also stated
udbudbytte (dividend disbursed)	Dividend disbursed for the month (net)	N			Integer		Mandatory IF markedsvaerdi is not stated		Can be stated although markedsvaerdi is also stated
notval (denom. value)	Denomination currency of the security	A	3				Mandatory IF nomsvaerdi is stated		
handval (trading value)	Trading currency of the security	A	3				Mandatory IF markedsvaerdi is stated		
afkastval (yield value)	Yield currency of the security	A	3				Mandatory IF udbudbytte is stated		
isin	ISIN code of the security	A	12		First two characters must be alphabetical, last character must be numerical	Mandatory		ISO 6166 standard	
papirnavn (security name)	Name of the security (as registered in the reporter's register) followed by an optional stock-exchange code in brackets	A				Mandatory			

\* Unless otherwise stated the maximum length is 255 characters.

## Annex 4 cont. (valutaudl\_udenisin)

valutaudl_udenisin	Meaning of variable	Format controls (xml schema, control layer I)					Logical controls (control layer III)		
		Numerical (N)/Alphanumeric (A)	Length*	Range/lists	Other format requirements	Mandatory/optional	Interdependency between variables	Other logical controls	Comments
<b>landekode (country code)</b>	Code for holder's home country	A	2			Mandatory	Must be "1A" or "1E" IF sector code = "XXXX". MUST never be "DK"		
<b>sektorkode (sector code)</b>	Code for the sector to which the holder belongs			List of sector codes, cf. below		Mandatory	Must be "XXXX" IF country code = "1A" or "1E"		
<b>depotnr (custody account no.)</b>	Holder's custody account number					Mandatory			
<b>depotype (custody account type)</b>	Custody account type (pool, customer or own)	A	1	"P", "X" or "E"		Mandatory			
<b>antalstk (number of securities)</b>	Portfolio: number of securities	N			Integer, > 0		Mandatory IF markedsvaerdi is stated AND nomsvaerdi is <i>not</i> stated		Can be stated although nomsvaerdi is also stated
<b>nomsvaerdi (nom. value)</b>	Portfolio: nominal value	N			Integer, > 0		Mandatory IF markedsvaerdi is stated AND antalstk is <i>not</i> stated		Can be stated although antalstk is also stated
<b>markedsvaerdi (market value)</b>	Portfolio: market value	N			Integer, > 0		Mandatory IF udbudbytte is <i>not</i> stated. MUST be stated IF the first two characters of instrkode are "30"		Can be stated although udbudbytte is also stated. Can be stated although instrkode starts with "50"
<b>udbudbytte (dividend disbursed)</b>	Dividend disbursed for the month (net)	N			Integer		Mandatory IF markedsvaerdi is <i>not</i> stated. MAY only be stated IF the first two characters of instrkode are "50"		Can be stated although markedsvaerdi is also stated. Need not be stated when instrkode starts with "50"
<b>instrkode (instr. code)</b>	Code for the security's instrument type	N	3	List of instrument codes, cf. below		Mandatory			Note that the first two characters of instrkode must be "30" or "50", i.e. the codes with "60" must be used for non-resident holders, cf. the list of instrument codes
<b>udstsekt (issuer's sector)</b>	Code for the sector to which the issuer belongs	A	4	List of sector codes, cf. below		Mandatory			

<b>udstland</b>	Code for the issuer's home country	A	2	Must be "DK"		Mandatory			For non-resident holders only securities issued by residents must be reported
<b>udststed (place of issue)</b>	Code for the place where the security was issued	A	2	"DK" or "UD"		Mandatory			
<b>notval (denom. currency)</b>	Denomination currency of the security	A	3				Mandatory IF nomvaerdi is stated		
<b>handval (trading currency)</b>	Trading currency of the security	A	3				Mandatory IF markedsvaerdi is stated		
<b>afkastval (yield currency)</b>	Yield currency of the security	A	3				Mandatory IF udbudbytte is stated		
<b>udldato (maturity date)</b>	Maturity date of the security (debt securities only)		10		YYYY-MM-DD		Mandatory IF the first two characters of instrkode are "30", OTHERWISE it must be empty	> statement date (i.e. the last day of refterio, cf. Masterdata)	
<b>kuponrente (coupon yield)</b>	Coupon yield of the security (debt securities only)	N			Percentage with 1 decimal place (point as decimal symbol), >= 0, < 100		Mandatory IF the first two characters of instrkode are "30", OTHERWISE it must be empty		
<b>termpaar (due dates per year)</b>	Number of interest due dates per year (debt securities only)	N			Integer, > 0, < 366		Mandatory IF the first two characters of instrkode are "30", OTHERWISE it must be empty		
<b>internkode (internal code)</b>	Internal code for the security					Mandatory			
<b>papirnavn (security name)</b>	Name of the security (as registered in the reporter's register) followed by empty brackets (as there is no stock-exchange code for securities without ISIN code)	A				Mandatory			

\* Unless otherwise stated the maximum length is 255 characters.

## STINA guidelines

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### Web services in STINA

#### 1. Introduction

The guidelines describe web services in STINA and how they are applied in order to create and correct reports to Danmarks Nationalbank.

The guidelines contain the following:

2. Reporting process in STINA
3. Correction process concerning replacement reports
4. Web services in STINA
5. Content and structure of the result.xml file
6. Program for communicating with STINA web services
7. Obligation to report in case of system breakdown at Danmarks Nationalbank.

#### 2. Reporting process in STINA

##### 2.1 Reporter creates an xml report file

The reporting process is based on the reporter creating a report file in the XML format defined by Danmarks Nationalbank for the specific type of report.

The first XML report file submitted for a given period (ordinary report) is always assigned the serial number 1. For subsequent submission of XML report files for the same period the serial number must be counted up 1, etc. See section 3.3 for a detailed description of the rules for serial numbers in XML report files to STINA.

##### 2.2 The reporter sends the XML report file to STINA

To communicate with the STINA web service, the reporter may use a communication program developed and supplied by Danmarks Nationalbank or proprietary software (a web service client). (See also section 6).

##### 2.3 Receiving and evaluating in STINA (controls)

Upon receipt of an XML report file STINA initiates an automated control process in order to ensure the quality of the data reported, as well as the relevance (correct period and known reporter) and format of the report.

An XML report file in STINA goes through the following three successive control layers until an error, if any, is identified:

- I. Consistency with the XML schema: STINA checks that the report file is both "well-formed xml" and consistent with its XML schema (supplied by Danmarks Nationalbank).
- II. Validity: STINA checks that the period is correct and the reporter known.

III. Objective controls: STINA performs a number of logical/objective controls of the data reported.

Irrespective of the outcome, the reporter will receive an XML file (result.xml) from STINA web service outlining the results of the controls. If errors are found in control layer I (well-formed and consistent XML), these are described in the result.xml file, and the remaining controls (valid report and logical controls) are not performed. Likewise, control layer II will only be initiated if there are no errors in control layer I, and control layer III only if there are no errors in control layers I and II.

The content of the XML report file is described in detail in section 5.

To supplement (but never instead of) the result.xml file the reporter can choose to receive the same information by e-mail to one or more contacts – so-called result mails. If the reporter wants result mails, this should be stated on a special form when connecting to STINA. Before STINA can send a result mails for a given report, control layers I and II must be without errors. If control layer I or II contain errors the reporter will only receive information hereof in the result.xml file sent to the reporter's web service client. The result mail facility is only offered via Danmarks Nationalbank's production web service. When a report is sent to the test web service, the reporter will only receive the result.xml file. (See also section 4.2).

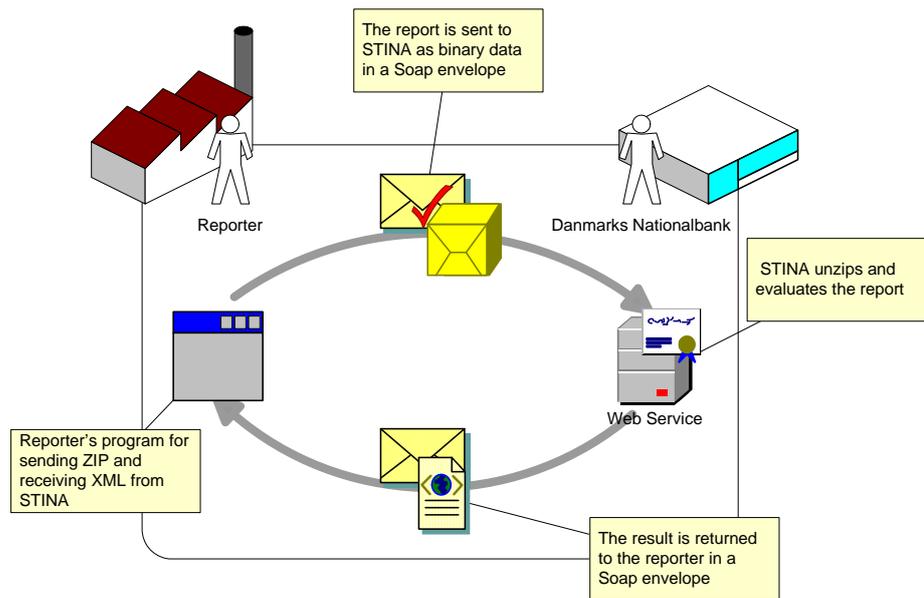
Errors in a report must be corrected by the reporter by sending a replacement report to STINA. (See also section 3, the correction process).

When the report contains no errors in the control layers the report is stored in Danmarks Nationalbank's database and goes on to analytical/subjective controls of the content of the report by an employee at Danmarks Nationalbank who will contact the reporter if this gives rise to any questions.

Chart 1 below illustrates the reporting process. STINA web service can receive compressed as well as uncompressed files, cf. section 4. Chart 1 illustrates the submit flow of a compressed XML report file (zip archive).

The same flow applies to submitting an uncompressed XML report file. The only difference is that the reporter sends the XML report file to STINA web service in the form of a text file.

Chart 1: Reporting to STINA web service



### 3. Correction process for replacement reports

If errors have been found in the automatic controls of STINA the reporter must submit a replacement report, cf. above. A replacement report must always contain *all* of the data, i.e. a complete report and not just the corrected data. This section describes how the reporter makes corrections via one of the two possible options.

#### 3.1 Reporter creates new XML file and submits via web service client

The reporter creates the replacement report in the form of a new, corrected, XML file and submits it to STINA.

If the errors were identified in control layers I or II the replacement report must always be submitted via this option.

#### 3.2 Correction via STINA Online

The reporter can create the replacement report by opening the report containing errors in STINA Online at Danmarks Nationalbank's website ([stina.nationalbanken.dk](http://stina.nationalbanken.dk)), correcting the errors and saving the report which can then be submitted to STINA by pressing a button.

A report is only available in STINA Online if it has passed control layers I and II. I.e. only errors identified in control layer III and the analytical controls can be corrected via STINA Online. If errors were identified in control layers I and II, a new XML file *must* be submitted via the reporter's web service client, cf. above.

#### 3.3 Serial numbers

The ordinary report for a given period must *always* be assigned serial number 1. For replacement reports the rules on serial numbers depend on whether the replacement report is submitted in the form of a new XML file

via the reporter's web service client (cf. section 3.1) or is sent via STINA Online (cf. section 3.2).

### **3.3.1 New XML file from reporter's web service client**

When the replacement report is submitted as a new XML file via the reporter's web service client the handling of serial number depends on the type of error in the previous report.

#### ***Errors in control layers I or II***

If the errors in the previous report were identified in control layers I or II the report will not be registered as having been received by Danmarks Nationalbank. Therefore the subsequent report (the replacement report) must be assigned the same serial number as the previous report. I.e. if the ordinary report (serial number 1) is rejected by STINA on account of errors in control layers I or II the replacement report must also be assigned serial number 1.

#### ***Errors in control layer III or identified during analytical control***

If errors in the previous report are identified in control layer III or during analytical controls the report is registered as having been received by Danmarks Nationalbank. This means that the replacement report must be assigned a serial number one higher than the serial number of the previous report. I.e. if the ordinary report contains errors in control layer III the replacement report must be assigned the serial number 2.

### **3.3.2 Replacement report via STINA Online**

Once a report has passed control layer II and is made available in STINA Online it automatically receives the suffix .00. I.e. a report submitted to Danmarks Nationalbank with serial number 1 will have serial number 1.00 in STINA Online. When a report is corrected via STINA Online the suffix of the serial number will be augmented automatically to .01, .02, etc. I.e. if a report with serial number 1.00 is corrected via STINA Online it automatically receives serial number 1.01 and is available in STINA Online under this number. Thus, when sending replacement reports via STINA Online, the reporter does not have to concern himself with the serial number.

## **4. Web services in STINA**

STINA includes two web services for receiving XML report files. Their use and functionalities are briefly described below. A well-defined *technical* description of the two web services in the form of WSDL files can be found at Danmarks Nationalbank's website<sup>1</sup>.

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<sup>1</sup> [www.nationalbanken.dk](http://www.nationalbanken.dk) (select English) under Rules > Statistics – Reporting regulations > Custodian banks > the link Technical documents.

#### 4.1 The two STINA web services for receiving XML report files

Both web services can receive XML report files for all types of report to Danmarks Nationalbank reported via STINA. The difference is that one receives compressed report files (zip archives) while the other receives uncompressed report files. Therefore the first one automatically starts by unzipping the received file and retrieving the actual XML report file. From here the functionality of the two STINA web services is identical.

The URL addresses of the two STINA web services are:

XML file: <https://stina.nationalbanken.dk/StinaWS/XML.asmx>, and

Zip file: <https://stina.nationalbanken.dk/StinaWS/Zip.asmx>

The web service receiving zipped report files is called "ZIP", while the web service receiving the actual XML report files is called "XML".

Zip files submitted to STINA, must only contain one XML report file.

#### 4.2 Functionality of the STINA web services

Each of the two STINA web services comprises a test functionality (*test* method) and a production functionality (*submit* method).

##### 4.2.1 The test method

The *test* method is the test web service of Danmarks Nationalbank. The web service is always available for receiving XML report files and can be freely used by the reporter to test an XML report file. Calling the web service entails that the XML report file submitted (and decompressed if required) passes the controls in control layers I and III, but not those in control layer II.

When submitting a report file via the test web service the serial number is not registered, since control layer II is not passed. This entails that the first XML report file submitted via the production web service (*submit*) must still be assigned serial number 1.

The test web service will always return a result.xml file to the reporter containing the result of the controls. On the other hand it cannot return a result email.

Reports submitted via the test web service are not stored at Danmarks Nationalbank and do not "count" as a report. The web service is solely a service to reporters wishing to test an XML report file before submitting to Danmarks Nationalbank's production web service (*submit*).

##### 4.2.2 Submit

The method *submit* is Danmarks Nationalbank's production web service. It is to be used for reporting to Danmarks Nationalbank. Reports submitted via the production web service go through all three control layers.

If on connection to STINA the reporter has chosen to receive result emails to one or more contacts as a supplement to the result.xml files, the email will be returned , *if* the report has passed control layers I and II.

## 5. Description of content and structure of the result.xml file

When STINA web service receives an XML report file the report is checked against an XSD file (XML Schema) and a set of objective controls, (see also section 2.3.). The response from the web service is a result.xml file containing a message about possible errors identified in the controls.

The result is used for:

1. creating the result email returned to the contacts of the reporter with a description of the errors, if the reporter on connection of STINA chose to receive result emails.
2. highlighting identified errors when the reporter opens the report in STINA Online to correct the errors.

The file is structured as an XML file in two levels. Level 1 is the root element "resultat" (result) and contains no attributes.

Level 2 comprises four element types: the *statistik* element identifying the statistics, language and statistics version, the *masterdata* element for unique identification of the reporter and the report, the *fejl* elements containing any identified errors, and a *fejlsammendrag* element summarizing the XML Schema controls. All four are described below.

### 5.1 Statistik

The statistik element includes the name of the statistics (KDE2), the language (danish/english) and the statistics version. All three are attributes.

### 5.2 Masterdata

The *masterdata* element with the necessary information is found in the report file and – provided that the element is valid in relation to the XML Schema – it is copied directly from there with all information. When put together, this information is sufficient to uniquely identify the reporter (*idno* attribute), reporting period (*refperio* attribute) and the individual report for a given period (*loebenr* attribute).

In addition, the element includes contact names with e-mail addresses for sending any result mails on the basis of the result.xml file.

In the result.xml file, the *masterdata* element complies with the rules that also apply to the general XML structure (since it was taken from there), and consequently it can only appear once.

### 5.3 Fejl

Each *fejl* element (errors) includes information for unique identification of an item in the original XML document, as well as an error description. The error descriptions in a given result.xml file are in either English or Danish. The language chosen depends on the *language* attributes on the root element in the report file. Each *fejl* element has the following attributes (XML names in parentheses):

- ◆ Error description (*fejlbeskrivelse*): This field is mandatory and provides a verbal description of errors to be used in e-mails, presentations in STINA Online, etc. The description may be in English or Danish as described above.
- ◆ Type of error/error location (*type*): Explains where the error in question was found. The options are:
  - ◆ **System error** (used when an internal error occurs in STINA).
  - ◆ **Warning** (invalid XML, invalid zip file, etc.).
  - ◆ **Schema** (XML file does not comply with XML schema).
  - ◆ **Master data** (error in master data).
  - ◆ **Objective control** (error in objective control).
- ◆ Position in XML structure (*position*): A four-digit figure indicating where the error was found in the XML structure. Example: 1.2.3.1. The first digit indicates the root element (always 1); the second digit the sheet where the error was found; the third digit the group, etc., counted from the top.
- ◆ The field/attribute where an error was found (*felt*): The name of the attribute where the control error was found.
- ◆ The group in which an error was found (*gruppe*): The name of the group containing the error (this information can also be found on the basis of the position).
- ◆ The sheet in which an error was found (*ark*): The name of the sheet containing the error (this information can also be found on the basis of the position).
- ◆ The value causing the error (*værdi*): The value of the attribute causing the error.

The *fejl* element only includes attributes.

### 5.4 Fejlsammendrag

The last element before the root element is closed is a *fejlsammendrag* element (error summary). This element summarises the outcome of the controls. It always occurs – irrespective of the outcome – and has two attributes:

- ◆ Number of errors found (*antalfejl*).
- ◆ A verbal description of the control result (*samletfejlbeskrivelse*). If the number of errors exceed the predefined number (typically 100), this will be stated here.

## 5.5 Example of a result.xml file from a KDE2 report

At present STINA can only return error messages concerning KDE2 in Danish, but we are working on facilitating them in English as well. If you need translation of error messages during test or production, please forward the result.xml file to stina@nationalbanken.dk.

```
<?xml version="1.0" encoding="UTF-8"?>
<resultat>
  <statistik navn="KDE2" version="1" language="danish"/>
  <masterdata loebenr="1" refperio="200404" idno="11111111" firmanavn="XX Bank"
gadenavn="XX gade 11" postnr="1111" by="XX By" tlf="33331111">
    <kontaktpersoner>
      <person fuldtnavn="XX Hansen" email="xxhansen@xxbank.dk"
tlf="33331112"/>
    </kontaktpersoner>
  </masterdata>
  <fejl type="Skema" fejlbeskrivelse="cvrn/holdernr skal være unique" posi-
tion="1.2.1.2" felt="depotr" gruppe="medisinkode" ark="dkcvr" værdi="123456789"/>
  <fejl type="Skema" fejlbeskrivelse="Before 200510: Must enter value into Antalstk if a
markedsvaerdi is entered and noget value is entered into nomvaerdi" position="1.2.1.2"
felt="antalstk" gruppe="medisinkode" ark="dkcvr" værdi=""/>
  <fejl type="Skema" fejlbeskrivelse="nomvaerdi obligatorisk hvis markedsvaerdi er
udfyldt og antalstk ikke er udfyldt" position="1.2.1.2" felt="nomvaerdi" grup-
pe="medisinkode" ark="dkcvr" værdi=""/>
  <fejl type="Skema" fejlbeskrivelse="udbudbytte obligatorisk HVIS cvrn er udfyldt og
markedsvaerdi ikke er udfyldt." position="1.2.2.2" felt="udbudbytte" grup-
pe="udenisinkode" ark="dkcvr" værdi=""/>
  <fejl type="Skema" fejlbeskrivelse="udbudbytte må kun være udfyldt hvis de to første
karakterer i instrkode er &quot;60&quot;" position="1.2.2.4" felt="udbudbytte" grup-
pe="udenisinkode" ark="dkcvr" værdi="12"/>
  <fejl type="Skema" fejlbeskrivelse="Landekode skal være &quot;1A&quot; eller
&quot;1E&quot; HVIS sektorkode = &quot;XXXX&quot;" position="1.4.1.2"
felt="landekode" gruppe="medisinkode" ark="valutaudl" værdi="SE"/>
  <fejlsammendrag antalfejl="6" samletfejlbeskrivelse="Der var 6 fejl i dokumentet"/>
</resultat>
```

## 6. Program for communication with STINA web services

Danmarks Nationalbank has developed a program which can submit an XML report file to STINA web services and receive result.xml files. This is done via a PC with the reporter. Danmarks Nationalbank supplies the program which requires Windows 2000 (or later), and Microsoft .Net 1.1 (or later) must be installed. The program source code is open, and reporters wishing to send report files from other IT environments are welcome to seek inspiration in this source code when developing their own programs.

## 7. Reporting obligation in case of system breakdown at Danmarks Nationalbank

Should Danmarks Nationalbank's reporting system STINA be wholly or partly out of function, the reporter is still under the obligation to submit reports to Danmarks Nationalbank. If the reporter receives error messages from STINA, please contact STINA Helpdesk on tel. +45 3363 6814 or email stina@nationalbanken.dk.

## STINA guidelines

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### The structure of the XML report file – KDE2

#### Introduction

The guidelines describe the structure of the XML file to be created for KDE2 and submitted to Denmark's Nationalbank's electronic reporting system, STINA. The guidelines are primarily meant for the employees developing the XML file.

Other materials required to create a correct XML file are stated in the reporting guidelines for KDE2 and appurtenant Annexes.

#### The structure of XML report files for the KDE2 statistics

The XML report file consists of four levels describing, by means of an XML file element: statistics, type of holder, whether the security has a code, and security characteristics.

The convention chosen implies that all information is stored as values for the data-element attributes, which are empty, i.e. they have no independent values. Another convention implies that where no values can be stated for a non-mandatory attribute, the attribute in its entirety (i.e. the attribute name and its value) should be omitted from the XML file. Consequently, it is not permitted to state the attribute name with an empty value attached (e.g. `attname=""`) in the XML file.

The four levels of the XML report file are described below.

#### Level 1

The first (and outermost) level describes the statistics. The element is called "KDE2" and has two attributes, "version" and "language".

#### Level 2

Level 2 consists of a "masterdata" element and three elements representing holder types.

Each XML report file must contain one masterdata element stating general information on the reporter.

The masterdata element has the following attributes:

#### *List of attributes for the masterdata element*

<b>Name of attribute</b>	<b>Content of attribute</b>
loebenr	Serial number of the report
refperio	Reference period
idno	CVR number of the reporter
firmanavn	Name of the reporter

gadenavn	Street name and number of the reporter
boks	P.O. Box of the reporter (if relevant)
postnr	Postal code (domicile of the reporter)
by	Town/city (domicile of the reporter)
tlf	Telephone number of the reporter (main switchboard of the custodian bank)

Exactly one element of the "kontaktpersoner" (contacts) type, which is an empty element without attributes, must be stated in the masterdata element. The kontaktpersoner element must contain at least one and not more than 10 elements of the "person" type with the following attributes:

*List of attributes for person elements*

Name of attribute	Content of attribute
fuldtnavn	Full name of the contact
email	E-mail address of the contact
tlf	Telephone number of the contact

The 3 holder types are represented by 3 empty elements without attributes. The holder types and their elements are:

Element name	Holder type
dkcvr	Resident enterprise (including re-depositing)
dksektor	Resident without CVR number
valutaudl	Non-resident

An XML report file must contain exactly one element for the holder types for which portfolio data is reported. For holder types for which no portfolio data is available, the appurtenant element must not be included in the XML report file.

**Example 1:**

The two extreme levels in an XML report file form the following tree structure (attributes excluded for the sake of clarity):

```

<KDE2>
  <masterdata ...>
    <kontaktpersoner>
      <person .../>
    </kontaktpersoner>
  </masterdata>
  <dkcvr>...</dkcvr>
  <dksektor>...</dksektor>
  <valutaudl>...</valutaudl>
</KDE2>

```

**Level 3**

At level 3, a distinction is made between holdings of securities with and without ISIN codes. Level 3 has two empty elements without attributes. The name of the first element is "medisinkode" (with ISIN codes), and the name of the second element is "udenisinkode" (without ISIN codes). An internal code is to be stated for securities reported without an ISIN code.

These elements must be included in XML report files precisely if data on holdings of securities with and without ISIN codes is to be reported.

Data on holdings of securities with and without ISIN codes is to be stated under these elements.

**Example 2:**

Levels 2 and 3 of an XML report file form the following tree structure (attributes excluded for the sake of clarity):

```
<dkcvr>
  <medisinkode>...</medisinkode>
  <udenisinkode>...</udenisinkode>
</dkcvr>
<dksektor>
  <medisinkode>...</medisinkode>
  <udenisinkode>...</udenisinkode>
</dksektor>
```

...

(End of example)

**Level 4**

At level 4 of the report file, data on portfolios of securities and any dividend transactions must be stated. This is done by stating a number of attributes to one or more elements with the name "papir" (security), each papir element representing a given holder's portfolio of the security in question.

Papir elements of each portfolio of all securities owned by a holder must be stated in the XML report file.

The details of the security stated via attributes depend on whether an ISIN code or an internal code applies to the report. For reporting with ISIN code, Danmarks Nationalbank can retrieve data on the security from a data supplier. For reporting with an internal code, such data must be stated as attribute values.

The attributes in the two situations are as follows:

*With an ISIN code: List of attributes*

<b>Name of attribute</b>	<b>Content of attribute</b>
HolderKode*	Identification of holder*
depotnr	Custody account number
depotype	Code for custody account type
antalstk	Number (of securities in portfolio)
nomvaerdi	Nominal value
markedsvaerdi	Market value
udbudbytte**	Dividend disbursed for the month, net
notval	Denomination currency
handval	Trading currency
afkastval	Yield currency
isin	ISIN code
papirnavn	Security name and stock-exchange code

\*) For statement of holder identification, see below.

\*\*\*) This attribute is to be stated only for equity securities and only if dividend has been disbursed (or reversed) in the reference month to the custody account in question in the relevant ISIN code.

*Without an ISIN code: List of attributes*

<b>Name of attribute</b>	<b>Content of attribute</b>
HolderKode*	Identification of holder*
depotnr	Custody account number
depotype	Code for custody account type
antalstk	Number (of securities in portfolio)
nomvaerdi	Nominal value
markedsvaerdi	Market value
udbudbytte**	Dividend disbursed for the month, net
instrkode	Instrument code
udstsekt	Sector of the issuer
udstland	Issuer's home country
udststed	Place of issue
notval	Denomination currency
handval	Trading currency
afkastval	Yield currency
udldato***	Maturity date
kuponrente***	Coupon yield
termpraar***	Number of interest due dates per year
internkode	Internal code
papirnavn	Security name and stock-exchange code

\*) For statement of holder identification, see below.

\*\*\*) This attribute is to be stated only for equity securities and only if dividend has been disbursed (or reversed) in the reference month to the custody account in question in the relevant equity security.

\*\*\*\*) These attributes apply to debt securities only.

For each holder type, the papir elements must contain one or more independent attribute(s) describing the identification of each holder of the type in question. For example, for the holder type Resident enterprise an attribute, "cvrn", is stated in papir elements, describing portfolios of securities held by resident enterprises.

The Table below contains names and content for holder identification attributes in papir elements, describing the securities portfolios of each holder type:

<b>Holder type</b>	<b>Name of attribute(s) in papir element</b>	<b>Content of attribute</b>
Resident enterprise	cvrn	CVR number
Resident without CVR number	sektorkode	Sector code
Non-resident	landekode, sektorkode	ISO country code Sector code

**Example 3:**

Levels 2, 3 and 4 of an XML report file form the following tree structure (attributes excluded for the sake of clarity):

```

<dkcvr>
  <medisinkode>
    <papir cvrn="" ... />
    <papir cvrn="" ... />
    ...
  </medisinkode>
  <udenisinkode>
    <papir cvrn="" ... />
    <papir cvrn="" ... />
    ...
  </udenisinkode>
</dkcvr>
...(End of example)

```

## Annex 7. Illustration of xml file for KDE2

```

<?xml version="1.0" encoding="UTF-8" ?>
<KDE2 version="1.0" language="danish">
  <masterdata loebenr="" refperio="" idno="" firmanavn="" gadenavn="" boks=""
  postnr="" by="" tlf="">
    <kontaktpersoner>
      <person fuldtnavn="" email="" tlf="" />
    </kontaktpersoner>
  </masterdata>
  <dkcvr>
    <medisinkode>
      <papir cvrn="" depotnr="" depotype="" antalstk="" nomvaerdi=""
      markedsvaerdi="" udbudbytte="" notval="" handval="" afkastval=""
      isin="" papirnavn="" />
    </medisinkode>
    <udenisinkode>
      <papir cvrn="" depotnr="" depotype="" antalstk="" nomvaerdi=""
      markedsvaerdi="" udbudbytte="" instrkode="" udstsekt="" udstland=""
      udststed="" notval="" handval="" afkastval="" udldato=""
      kuponrente="" termpraar="" internkode="" papirnavn="" />
    </udenisinkode>
  </dkcvr>
  <dksektor>
    <medisinkode>
      <papir sektorkode="" depotnr="" depotype="" antalstk=""
      nomvaerdi="" markedsvaerdi="" udbudbytte="" notval="" handval=""
      afkastval="" isin="" papirnavn="" />
    </medisinkode>
    <udenisinkode>
      <papir sektorkode="" depotnr="" depotype="" antalstk=""
      nomvaerdi="" markedsvaerdi="" udbudbytte="" instrkode=""
      udstsekt="" udstland="" udststed="" notval="" handval="" afkastval=""
      udldato="" kuponrente="" termpraar="" internkode="" papirnavn="" />
    </udenisinkode>
  </dksektor>
  <valutaudl>
    <medisinkode>
      <papir landekode="" sektorkode="" depotnr="" depotype=""
      antalstk="" nomvaerdi="" markedsvaerdi="" udbudbytte="" notval=""
      handval="" afkastval="" isin="" papirnavn="" />
    </medisinkode>
    <udenisinkode>
      <papir landekode="" sektorkode="" depotnr="" depotype=""
      antalstk="" nomvaerdi="" markedsvaerdi="" udbudbytte=""
      instrkode="" udstsekt="" udstland="" udststed="" notval="" handval=""
      afkastval="" udldato="" kuponrente="" termpraar="" internkode=""
      papirnavn="" />
    </udenisinkode>
  </valutaudl>
</KDE2>

```

## Annex 8. Illustration of xml file for reporting data concerning pool custody accounts in VP (VPP)

```
<?xml version="1.0" encoding="UTF-8" ?>
<VPP version="1.0" language="danish">
  <masterdata loebenr="" refperio="" idno="" firmanavn="" gadenavn="" boks=""
  postnr="" by="" tlf="">
    <kontaktpersoner>
      <person fuldtnavn="" email="" tlf="" />
    </kontaktpersoner>
  </masterdata>
  <vppulje>
    <depotnumre>
      <depotnummer depotnr="" />
    </depotnumre>
  </vppulje>
</VPP>
```