

LUXEMBOURG INSURANCE PORTFOLIO TEMPLATE USER GUIDE



The file is generated each day (D) and contains all transactions booked in D.

In case no transaction have been booked for a given day, a blank file must be generated in any case.

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1/ Position file

GENERAL DESCRIPTION

File (csv) regrouping all positions booked concerning financial instruments held in one or several insurance portfolios for a given day.

Type of financial instruments: bonds, equities, options, futures, structured products, private assets, real estate assets, etc.

TECHNICAL FEATURES

File name: "Flowname_YYMMDD_Bankname.csv"

Example: "SecuritiesStatement_200311_Banquedeluxembourg.csv"

Note: Transactions might be more appropriate for consistency reason.

Separator: ";"

Decimal: "." (dot) Ex. 185.25

FIELD DESCRIPTION

NAME			VALUE	TYPE	Glossary Reference	Comment
Long Name FR	Long Name EN	Short Name EN		Mandatory (M) / Optional (O)		
IDENTIFIANT DU COMPTE	ACCOUNT IDENTIFIER	ACC_ID	CHAR (25)	M	1	
DEVISE DU COMPTE	ACCOUNT CURRENCY	ACC_CCY	CHAR (3)	M	2	using ISO norm 4217
DATE VALEUR	VALUE DATE	VALUE_DATE	DATE (YYYYMMDD)	M	3	
IDENTIFIANT DU TITRE	ASSET IDENTIFIER	ASSET_ID	CHAR (25)	M	4	
IDENTIFIANT DU CODE	TYPE OF CODE	ASSET_ID_TYPE	CHAR (25)	M	5	
LIBELLE TITRE	ASSET DESCRIPTION	ASSET_DES	CHAR (255)	M	6	
QUANTITE / NOMINAL	QUANTITY / NOMINAL	QTY_NOMINAL	FLOAT	M	7	
DEVISE DU TITRE (DE LA POSITION)	ASSET CURRENCY	ASSET_CCY	CHAR (3)	M	8	using ISO norm 4217
PRIX DU TITRE EN DEVISE DU TITRE	ASSET PRICE IN ASSET CCY	ASSET_PRICE	FLOAT	M	9	
COUPON COURU EN DEVISE DU TITRE	ACCRUED INTEREST IN ASSET CURRENCY	ACCR_INT_ASSET_CCY	FLOAT	M	10	
TOTAL EN DEVISE DU COMPTE	TOTAL IN ACCOUNT CURRENCY	TOTAL_ACC_CCY	FLOAT	M	11	
TYPE D'EXPRESSION DE LA QUANTITE - DEV ou PCT	QUANTITY TYPE (CURRENCY OR PERCENTAGE)	QTY_TYPE	FLOAT	M	12	
DATE DU COURS	PRICE DATE	PRICE_DATE	DATE (YYYYMMDD)	M	13	
CATEGORIE DE TITRE	ASSET CATEGORY	ASSET_CAT	CHAR (25)	O	14	
COURS DE CHANGE (DEVISE TITRES vers DEVISE COMPTE)	FX RATE (ASSET CURRENCY TO ACCOUNT CURRENCY)	FX_RATE	FLOAT	O	15	
TYPE D'EXPRESSION DU PRIX (UNITE ou PCT)	PRICING TYPE (UNIT OR PERCENTAGE)	PRICE_TYPE	CHAR (3)	O	16	
PRIX UNITAIRE D'ACQUISITION EN DEVISE DU TITRE	ACQUISITION PRICE IN ASSET CURRENCY	ACQ_PRICE_ASSET_CCY	FLOAT	O	17	
CODE CIC	CIC CODE	CIC_CODE	CHAR (4)	O	18	

2/ Transaction file – Financial instruments excepted Cash

GENERAL DESCRIPTION

File (csv) regrouping all transactions booked concerning financial instruments excepted cash held in one or several insurance portfolios for a given day.

Type of financial instruments: bonds, equities, options, futures, structured products, private assets, real estate assets, etc.

TECHNICAL FEATURES

File name: "Flowname_YYMMDD_Bankname.csv"

Example: "SecuritiesOperations_200311_Banquedeluxembourg.csv"

Note: Transactions might be more appropriate for consistency reason.

Separator: ";"

Decimal: "." (dot) Ex. 185.25

FIELD DESCRIPTION

NAME			VALUE	TYPE	Glossary Reference	Comment
Long Name FR	Long Name EN	Short Name EN		Mandatory (M) / Optional (O)		
IDENTIFIANT DU COMPTE	ACCOUNT IDENTIFIER	ACC_ID	CHAR (25)	M	1	
TYPE DE TRANSACTION (ACHAT / VENTE)	TRANSACTION TYPE	TRANS_TYPE	CHAR (4)	M	19	2 possible values «BUYI» or «SELL»
DATE D'OPERATION	TRANSACTION DATE	TRANS_DATE	DATE (YYYYMMDD)	M	20	
DATE VALEUR	VALUE DATE	VALUE_DATE	DATE (YYYYMMDD)	M	3	
QUANTITE / NOMINAL	QUANTITY / NOMINAL	QTY_NOMINAL	FLOAT	M	7	
PRIX DU TITRE	ASSET PRICE	ASSET_PRICE	FLOAT	M	9	
DEVISE DU TITRE	ASSET CURRENCY	ASSET_CCY	CHAR (3)	M	8	using ISO norm 4217
DEVISE DE REGLEMENT	SETTLEMENT CURRENCY	SETTL_CCY	CHAR (3)	M	21	
MONTANT BRUT EN DEVISE DE REGLEMENT	GROSS AMOUNT IN SETTLEMENT CURRENCY	GROSS_AMOUNT_SETTLMT_CCY	FLOAT	M	22	
MONTANT DES FRAIS	FEES AMOUNT	FEES_AMOUNT	FLOAT	M	23	
DEVISE DES FRAIS	FEES CURRENCY	FEES_CCY	CHAR (3)	M	24	
MONTANT NET (DEVISE DE REGLEMENT)	NET AMOUNT IN SETTLEMENT CURRENCY	NET_AMOUNT_SETTLMT_CCY	FLOAT	M	25	
IDENTIFIANT DU TITRE	ASSET IDENTIFIER	ASSET_ID	CHAR (25)	M	4	
IDENTIFIANT DU CODE	TYPE OF CODE	ASSET_ID_TYPE	CHAR (25)	M	5	
COUPON COURU EN DEVISE	ACCRUED INTEREST IN CURRENCY	ACCR_INT_ASSET_CCY	FLOAT	M	10	
TYPE D'OPERATION (NOUVELLE OU ANNULATION)	OPERATION TYPE (NEW OR CANCELLATION)	QUALIFYER	CHAR (25)	M	26	
IDENTIFIANT DE TRANSACTION	TRANSACTION_ID	TRANS_ID	CHAR (25)	M	27	
IDENTIFIANT TRANSACTION D'ORIGINE	SOURCE ORIGINAL TRANSACTION ID	SOURCE_ORIGINAL_TRANS_ID	CHAR (25)	M	28	
TYPE D'EXPRESSION DE LA QUANTITE (DEV ou PCT)	QUANTITY TYPE (AMOUNT OR PERCENTAGE)	QTY_TYPE		M	12	
PLACE DE COTATION	QUOTATION PLACE	QUOTATION_PLACE	CHAR (25)	O	29	
STRIKE	STRIKE	STRIKE	FLOAT	O	30	
DATE DE MATURITE	MATURITY DATE	MATURITY_DATE	DATE (YYYYMMDD)	O	31	

3/ Transaction file – Cash transaction only

GENERAL DESCRIPTION

File (csv) regrouping all transactions booked concerning cash transaction held in one or several insurance portfolios for a given day.

TECHNICAL FEATURES

File name: "Flowname_YYMMDD_Bankname.csv"

Example: "CashStatement_200311_Banquedeluxembourg.csv"

Note: Transactions might be more appropriate for consistency reason.

Separator: ";"

Decimal: "." (dot) Ex. 185.25

FIELD DESCRIPTION

NAME			VALUE	TYPE	Glossary Reference	Comment
Long Name FR	Long Name EN	Short Name EN		Mandatory (M) / Optional (O)		
IDENTIFIANT DU COMPTE	ACCOUNT IDENTIFIER	ACC_ID	CHAR (25)	M	1	
DEVISE DU COMPTE	ACCOUNT CURRENCY	ACC_CCY	CHAR (3)	M	2	using ISO norm 4217
BALANCE D'OUVERTURE	OPENING STATEMENT BALANCE	OPENING_STAT_BAL	FLOAT	M	33	
DATE BALANCE D'OUVERTURE	OPENING STATEMENT BALANCE DATE	OPENING_STAT_BAL_DATE	DATE (YYYYMMDD)	M	34	
BALANCE DE CLOTURE	CLOSING STATEMENT BALANCE	CLOSING_STAT_BAL	FLOAT	M	35	
DATE BALANCE DE CLOTURE	CLOSING STATEMENT BALANCE DATE	CLOSING_STAT_BAL_DATE	DATE (YYYYMMDD)	M	36	
DESCRIPTION DU MOUVEMENT	MOVEMENT DESCRIPTION	MVT_DESC	CHAR (255)	O	39	
MONTANT DU MOUVEMENT	MOVEMENT AMOUNT	MVT_AMOUNT	FLOAT	O	40	
MONTANT DES FRAIS	FEES AMOUNT	FEES_AMOUNT	FLOAT	O	23	
TYPE DE FRAIS	FEES TYPE	FEES_TYPE	CHAR (25)	O	37	
DEVISE DES FRAIS	FEES CURRENCY	FEES_CCY	CHAR (3)	O	24	
DATE DU MOUVEMENT	MOVEMENT DATE	MVT_VALUE_DATE	DATE (YYYYMMDD)	O	41	
NUMERO DE REFERENCE	REFERENCE NUMBER	REF_NUMBER	CHAR (25)	O	32	
CODE BIC	BIC CODE	CUS_BIC_CODE	CHAR (12)	O	38	

4/ Transaction file – Derivatives only

GENERAL DESCRIPTION

File (csv) regrouping all transactions booked concerning derivatives held in one or several insurance portfolios for a given day.

TECHNICAL FEATURES

File name: "Flowname_YYMMDD_Bankname.csv"

Example: "FxConfirmation_Trans_200311_Banquedeluxembourg.csv"

Note: Transactions might be more appropriate for consistency reason.

Separator: ";"

Decimal: "." (dot) Ex. 185.25

FIELD DESCRIPTION

NAME			VALUE	TYPE	Glossary Reference	Comment
Long Name FR	Long Name EN	Short Name EN		Mandatory (M) / Optional (O)		
IDENTIFIANT DU COMPTE	ACCOUNT IDENTIFIER	ACC_ID	CHAR (25)	M	1	
TYPE D'OPERATION	OPERATION TYPE	ORDER_TYPE	CHAR (4)	M	42	2 possible values «NEWM» or «CANC»
CODE DE TRANSACTION SEME	SEME TRANSACTION CODE	SEME_CODE	CHAR (35)	M	43	
IDENTIFIANT UNIQUE TRANSACTION	UNIQUE TRANSACTION IDENTIFIER	UTI	CHAR (35)	M	44	
IDENTIFIANT CONTREPARTIE	COUNTERPARTY IDENTIFIER	LEI_COUTERPARTY	CHAR (100)	M	45	
SENS	DIRECTION	DIRECTION	CHAR (5)	M	46	
DATE D'OPERATION	TRANSACTION DATE	TRANS_DATE	DATE (YYYYMMDD)	M	20	
DATE VALEUR	VALUE DATE	VALUE_DATE	DATE (YYYYMMDD)	M	3	
MONTANT ACHAT	BUY AMOUNT	BUY_AMOUNT	FLOAT	M	47	
DEVISE ACHAT	BUY CURRENCY	BUY_CCY	CHAR (3)	M	48	
MONTANT VENTE	SELL AMOUNT	SELL_AMOUNT	FLOAT	M	49	
DEVISE VENTE	SALE CURRENCY	SELL_CCY	CHAR (3)	M	50	
TAUX DE CHANGE	FX RATE	FX_RATE	FLOAT	O	15	
COMPTE CASH VENTE	SALE CASH ACCOUNT	SELL_CASH_ACC	FLOAT	O	51	
COMPTE CASH ACHAT	BUY CASH ACCOUNT	BUY_CASH_ACC	FLOAT	O	52	
REFERENCE DE PRELEVEMENT EN CAS D'ANNULATION	REFERENCE NUMBER OF THE INITIAL TRANSACTION IN CASE OF CANCELTION PROCESS	PREV_REF	CHAR (50)	O	53	(< Should be blank if NEWM)

5/ Glossary

Structure:

N° - Field Short Name EN - Field Long Name EN

Definition

1 - ACC_ID - ACCOUNT IDENTIFIER

Bank account number of the insurance portfolio as registered in books of the bank.

2 - ACC_CCY - ACCOUNT CURRENCY

Bank account currency using ISO norm 4217.

3 - VALUE_DATE - VALUE DATE

Value date or settlement date of the transaction.

Settlement date of the transaction: TD+2 max. for FX Spot and TD+3 and more for FX Forward.

4 - ASSET_ID - ISIN CODE OR BANK INTERNAL CODE

ISIN code of the asset or, if not available, any equivalent code including the bank internal code when no other code exists.

5 - ASSET_ID_TYPE - ISIN CODE TYPE

ISIN, Valoren, CUSIP or Bank Internal Code.

6 - ASSET_DES - ASSET DESCRIPTION

Description of the Asset, which could be e.g. long or short fund name max 255 K.

7 - QTY_NOMINAL - QUANTITY / NOMINAL

Quantity or nominal traded.

8 - ASSET_CCY - ASSET CURRENCY

Currency in which the asset is denominated.

9 - ASSET_PRICE - ASSET PRICE

Price of the asset as indicated on the transaction confirmation excluding accrued interest when applicable.

10 - ACCR_INT_ASSET_CCY - ACCRUED INTEREST IN ASSET CURRENCY

Amount of interest calculated as at price date. expressed in the currency of the held asset.

11 - TOTAL_ACC_CCY - TOTAL IN ACCOUNT CURRENCY

Total amount of the position held in account currency.

12 - QTY_TYPE - QUANTITY TYPE

The quantity can be expressed either in amount ("DEV") or in percentage ("PCT").

13 - PRICE_DATE - PRICE DATE

Date of price for the position held.

14 - ASSET_CAT - ASSET CATEGORY

This field can be used to categorize the instrument held e.g.

BONDS; EQUITIES; OPTIONS; FUTURES; STRUCTURED PRODUCTS; PRIVATE ASSETS; REAL-ESTATE ASSETS etc.

15 - FX_RATE - FORWARD EXCHANGE RATE

Exchanged price agreed with the custodian bank counterparty.

16 - PRICE_TYPE - PRICE TYPE

This defines the type of pricing applied e.g. percentages for bonds and unit price for equities.

17 - ACQ_PRICE_ASSET_CCY - ACQUISITION PRICE IN ASSET CURRENCY

This can be used to hold the buy price used for the position held.

18 - CIC_CODE - CIC CODE

The Complementary Identification Code (CIC) is a mandatory asset classification schema for financial reporting in accordance with the insurance supervision law (VAG).

e.g. FR11 : French Government bonds, FR31, French listed equities.

19 - TRANS_TYPE - TRANSACTION TYPE

BUYI for the purchase of a security. SALE for the sale of a security.

20 - TRANS_DATE - TRANSACTION DATE

Trade date of the transaction as indicated on the transaction confirmation.

21 - SETTL_CCY - SETTLEMENT CURRENCY

Currency used for the settlement of the transaction.

22 - GROSS_AMOUNT_SETTLMT_CCY - GROSS AMOUNT IN SETTLEMENT CURRENCY

Amount of the transaction before deduction of any fee/commission and expressed in settlement currency.

23 - FEES AMOUNT

Fees and commissions on the transaction.

24 - FEES_CCY

Currency in which fees are expressed.

25 - NET_AMOUNT_SETTLMT_CCY - NET AMOUNT IN SETTLEMENT CURRENCY

Amount of the transaction after deduction of any fee/commission due expressed in settlement currency.

26 - QUALIFYER - OPERATION TYPE

Field to determine whether it is a new transaction (NEWM) or the cancelation of an existing one (CANC).

27 - TRANS_ID - TRANSACTION IDENTIFIER:

Reference number of the transaction as registered in the system of the bank.

28 - SOURCE ORIGINAL TRANSACTION

- SOURCE_ORIGINAL_TRANS_ID

Reference number of the initial transaction in case of cancelation process.

29 - QUOTATION PLACE

Place of quotation of the financial instrument, if applicable.

30 - STRIKE

To use for financial derivative instrument such as options and futures. Strike of the instrument as indicated in the term sheet.

31 - MATURITY DATE

To use for financial derivative instrument such as options and futures. Maturity date of the instrument as indicated in the term sheet.

32 - REF_NUMBER – REFERENCE NUMBER

External reference mentioned on the instruction.

33 - OPENING_STAT_BAL – OPENING STATEMENT BALANCE

Amount of the previous bank account statement (Day - 1).

34 - OPENING_STAT_BAL_DATE - OPENING STATEMENT BALANCE DATE:

Date of previous bank account statement.

35 - CLOSING_STAT_BAL - CLOSING STATEMENT BALANCE

The amount with all transactions reflected at the end of the day. If there are no movements buy or sell reflecting on the account, the cash balance will be the same as opening balance.

36 - CLOSING_STAT_BAL_DATE - CLOSING STATEMENT BALANCE DATE:

Date of account statement issued.

37 - FEES TYPE

Description of the fees (insurance fees, safekeeping fees, closure of account fees, ie....).

38 - CUS_BIC_CODE – BIC CODE

BIC code of the bank.

39 - MVT_DESC – MOVEMENT DESCRIPTION

Datas from the Custodian linked to external and internal communication provided by Insurance (same transfer communication) (TRANSACTION_ID & SOURCE_ORIGIBAK_TRANSACTION_ID).

40 - MVT_AMOUNT - MOVEMENT AMOUNT

Operation amount. This amount might be reflected as follows :

Debit amount : negativ sign «-».

Credit amount : no sign.

41 - MVT_VALUE_DATE – MOVEMENT DATE

Value date applied on the transaction

42 - ORDER_TYPE - OPERATION TYPE

Give indication if it is a new transaction (= NEWM) or a cancellation of a transaction previously received (= CANC).

43 - SEME_CODE – SEME TRANSACTION CODE

Reference number of the transaction as registered by the custodian bank in its system.

44 - UTI - UNIQUE TRANSACTION IDENTIFIER

Unique identifier for individual transactions in financial markets.

45 - LEI_COUTERPARTY - COUNTERPARTY IDENTIFIER (or LEI):

Identifier of the counterparty which placed the deal versus the custodian bank.

46 - DIRECTION - DIRECTION

Give indication if the contract is a "BUY" or "SELL".

47 - BUY_AMOUNT - BUY AMOUNT

Nominal bought in the insurance portfolio.

48 - BUY_CCY - BUY CURRENCY

Currency of the nominal bought.

49 - SELL_AMOUNT - SELL AMOUNT

Nominal sold in the insurance portfolio.

50 - SELL_CCY - SELL CURRENCY

Currency of the nominal sold.

51 - SELL_CASH_ACC – SELL CASH ACCOUNT

Account number used to credit cash of the insurance portfolio.

52 - BUY_CASH_ACC – BUY CASH ACCOUNT

Account number used to debit cash of the insurance portfolio.

53 - PREV_REF – PRELEVEMENT REFERENCE

Reference number of the initial transaction in case of cancelation process.

In case the Operation Type is "NEWM", this field should be empty.

In case the Operation Type is "CANC", the bank should specify the Transaction Code which is cancelled.

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