MSR reporting via DLR

Manual for submission of reports via DLR and XBRL validation

DeNederlandscheBank

EUROSYSTEEM

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1 Introduction

This document contains guidance on the submission of Monthly Security Reports (MSR) into DNB's digital reporting portal (DLR). A number of steps are involved, including signing into DLR, uploading a MSR-report, interpreting validation results and re-reporting if your first submission has not been accepted by DNB. In the following sections each step will be discussed and explained.

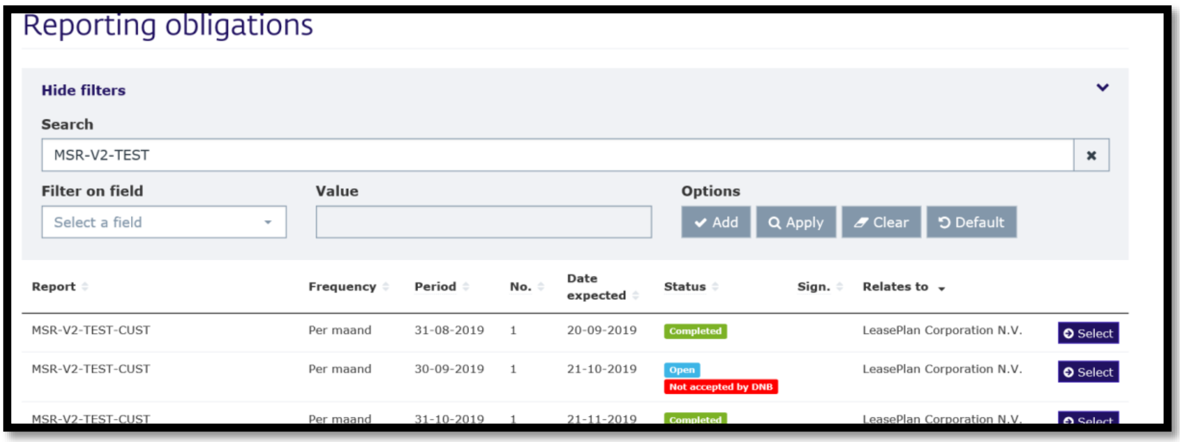
2 Signing into DLR

For guidance on how to log into the DLR, please refer to the [DLR User Manual]() on https://www.dnb.nl/en/statistics/digital-reporting-portal/general. Please note that your institution will need to have an eHerkenning id (security level 3) for the service 'DNB reports' to log into DLR.

3 Uploading a MSR-report

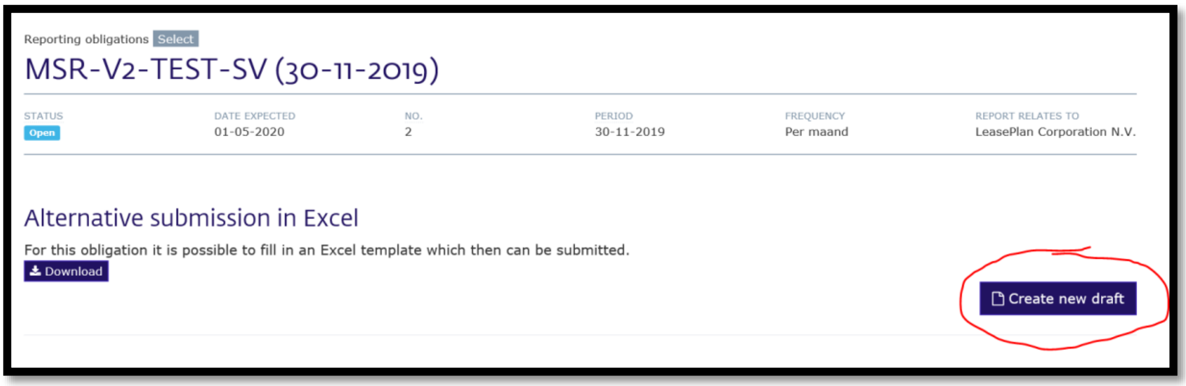
Below follows a step-by-step description of the steps involved in uploading a report in DLR.

First select your reporting obligation in DLR by typing in the name of the report in the search field. For the MSR this is: MSR-[your_entrypoint]. The name of the test-report TEST_MSR_[your_entrypoint]. You find your entrypoint in the designation letter your institution has received from DNB.

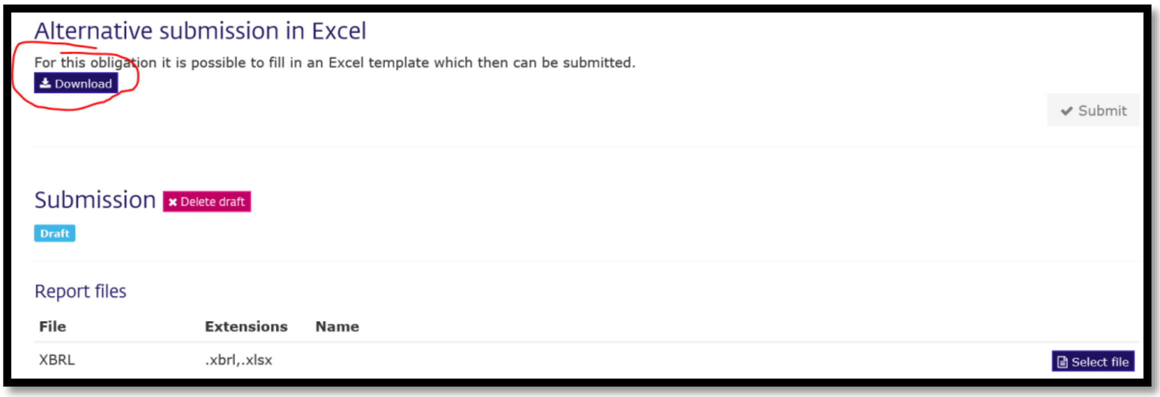


Now select the reporting obligation for the period you wish to report, by clicking on the button 'select'.

Now you have opened the reporting obligation for the relevant period. To create or upload your report, click on the button 'create new draft'.

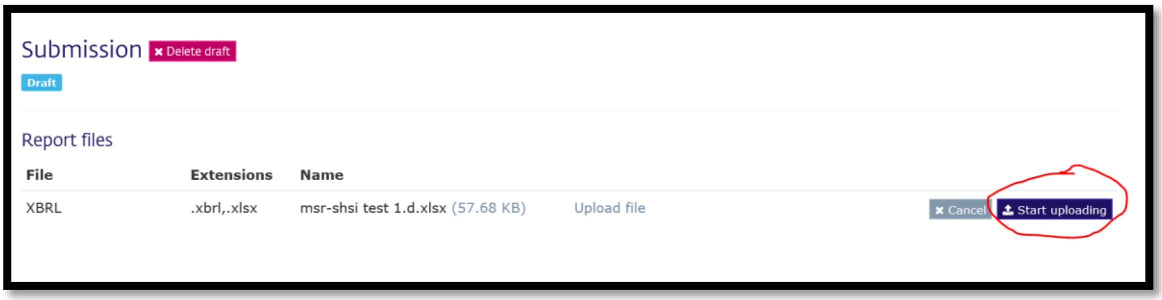


A new draft submission is created. If you wish to report via the Excel template, then first download the template by clicking on 'download' under the header 'alternative submission in Excel'. **Never use a template previously saved on your computer – your submission might be rejected.** If you report directly via an XBRL-file you can skip this step.



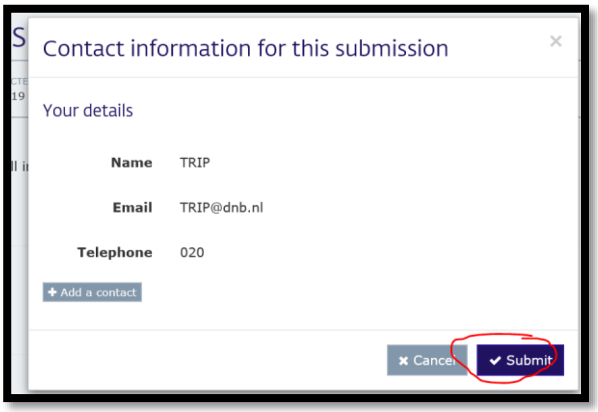
Now you can select and submit your report, which is either a filled-out Excel-template or an XBRL-file.

When your file is selected, you can start uploading the file.

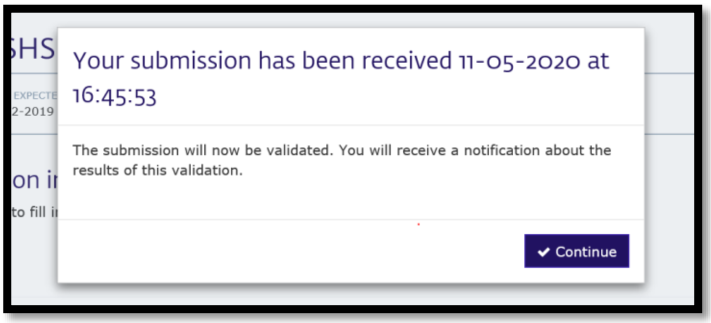


When your upload was successful, you still need to submit your file by clicking on 'submit'.

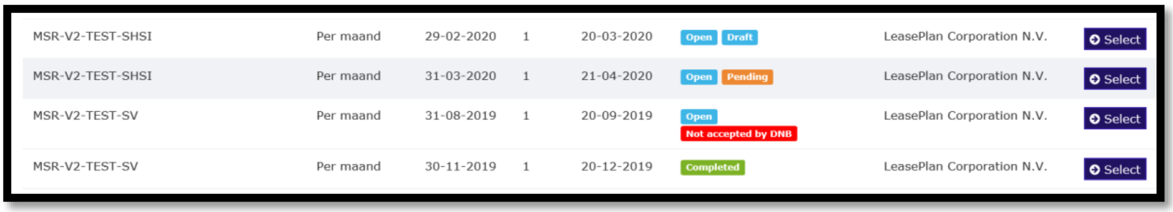
A pop-up screen appears. If missing, please add your contact details by clicking on 'add a contact'. Click on 'submit'.



When you see the message 'your submission has been receive [date] at [time]' your report has been submitted and the validation process has started.



You can check the status of your report by searching the report name in your reporting obligations. The column 'status' indicates the status of your report, which can be 'open', 'pending', 'not accepted' or 'completed'. If the status is 'not accepted' or 'completed', this means the validation has been completed and a validation report has been generated.



4 Validation results

Following the submission of your report into the DLR, your report will be validated. This can take several minutes up to two hours, depending on the size of your report and the load on the server.

Validation rules

The taxonomy contains checks ('validations') on the content of the report when submitted to DNB.

There are two types of validation rules:

1. Filing rules – these rules check if the general information about the report matches the datapoints in the report.
2. Business rules – these rules check if the datapoints match certain expectations about the form and content of reported datapoints.

Validation rules can be either **blocking** or **warning**.
When a blocking validation rule is triggered, your report will not be accepted by DNB, because the content of the report is incorrect. You will need to correct the relevant field before re-submitting the report in DLR.
Some examples of blocking validation rules are:

- The position at the begin or end of the month is missing
- The ISIN-code is incorrect
- The purchases or sales should be reported as a positive number

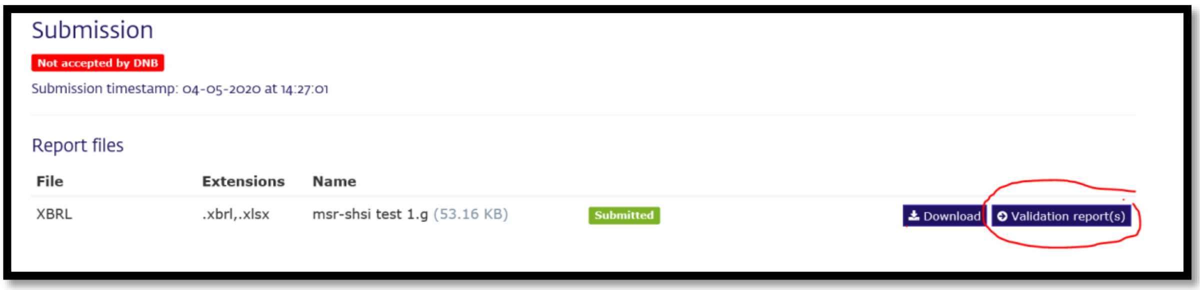
When a warning validation rule is triggered, there is a possible error in your report which should be checked. However, this will not prevent your report from being accepted by DNB. It is important to always check why a warning validation rule has been triggered, also when your report has been accepted by DNB. If the relevant field turns out to be misreported, you can always re-submit a corrected report.
Some examples of warning validation rules are:

- Missing contact information on form T00.01
- Reported dividend is expected to be greater than or equal to 0
- For where face value or units are reported: if no translations have been reported, the reported position at the end of the month is expected to equal the sum of the position of the beginning of the month, other changes and rectifications.

You find a complete list of the validation rules in the MSR taxonomy on the 'assertions' tab in the document 'MSR DPM Dictionary and Annotated Templates 2.0.0.xlsx' which you find on the MSR webpage (www.dnb.nl/en/statistics/digital-reporting-portal/statistical-reporting/monthly-securities-report).

Validation report

When the validation has been completed, a validation report appears in your submission.



You will now see one or multiple files that you can download by clicking on the 'validation report' download button. These files give you information on which validation rules have been triggered by your report, why and whether or not they have been blocking your report from being accepted.

A validation report can be either a log file (.log) or Excel file (.xlsx). The table below contains the different types of validation reports and their content.

File name ending in	Contains rule type	File type	Content
_FormulaRules_error	Business rule – blocking	.log	Contains the business rules that have been triggered and that have blocked the acceptence of your report
_FormulaRules_warning	Business rule – warning	.log	Contains the business rules that have been triggered but that are not blocking your report from being accepted.
_EfrSignalingWarning	Filing rule – blocking	.log	Contains filing rules that have been triggered and that block the acceptence of your report.
_EfrSignalingError	Filing rule – warning	.log	Contains filing rules that have been triggered but are not blocking the acceptance of your report.
_[numers]	Imperative control	.log	Contains results from the check on the structure of the report. If the structure of your report does not match the taxonomy as defined by DNB, you will get this log file (you won't get any other validation result as the report cannot be checked.).
_FormulaExcel	Excel validation	.xlsx	Contains a visual reflection of the filing and validation rules that have been triggered. You will also get this report when no filing or business rules have been triggered.

You will always get either an Excel validation report or one or multiple log files, or both.

When the imperative check has not been satisfied, the validation of your report is stopped. In this case you will only get the log file from the imperative check as validation result.

Common errors or warnings

Instance period error	
Message:	*Instance periode fout: De periode waarover gerapporteerd moet worden ([datum]) komt niet overeen met de periode in de rapportage ([datum]).*
Translation:	Instance period error: the period of the reporting obligation ([date]) does not match the reported period ([date])
Possible cause:	The date that has been reported on the TOC form does not correspond with the date of the reporting obligation. Correct the 'period start' and/or 'period end' value on the TOC form.

Invalid string value	
Message:	*ERROR-Invalid string value: "[value]" does not parse as a [type] value. : {http://www.dnb.nl/xbrl/dict/met}di012 [Sheet:[x],Row:[x],Column:[x]]*
Translation:	-
Possible cause:	The type of value reported in the indicated field does not correspond with the value type expected. For example, you cannot submit a string where the system expects a numeric value.

Instance entity error	
Error:	*Instance entiteit fout: Het opgegeven identificatienummer van de rapporteur in de rapportage ([identification_code_in_report]) komt niet overeen met de rapporteur waarvoor de rapportageverplichting is vastgelegd* ([KVK/LEI/mdm/RIAD: [identification_code_of_reporting_institution])
Translation:	Instance entity error: the submitted indentification code of the reporting institution in the report *([identification_code_in_report])*) does not match the reporting institution to which the reporting obligation applies ([KVK/LEI/mdm/RIAD: [identification_code_of_reporting_institution])
Possible cause:	• You made a typing error in the identification code • You have selected the wrong scheme for the code – please make sure you select the scheme that belongs to the identifier used.

Element not found	
Error:	*ERROR-Element declaration '' not found. [Sheet:[X],Row: [X],Column: [X]]*
Translation:	-
Possible cause:	Key identifier field is missing. These fields are the yellow coloured fields in the report, at the start of a reported row. Please check that the indicated data field is correctly filled in.

Totals on form T07 do not correspond to total on form	
Error:	*The total position at the end of the month ([face value/units/market value]) reported on form T0X.0X does not correspond with the total of rows on form T07.0X. When reporting in Excel, please check that you have correctly copied or*

Totals on form T07 do not correspond to total on form

	dragged down the formatting of the first row to all subsequent rows. Rows without the correct formatting are not recognized by the XBRL-conversion tool.
Translation:	-
Possible cause:	Formatting. Can also be caused by one identifier field missing in the report. May cause subsequent rows not to be converted to XBRL.

Fact not referenced by filing indicator

Error:	*ERROR - [FR-MUST: DNBFR_1.7.1] A fact not referenced by a filing indicator exists {Templates: TG0101,Context:Context2,Value:[value],Concept:dnb_met:ii0XX;More errors may exist}*
Translation:	-
Possible cause:	• Data had been reported on a form for which the filing indicator on the TOC is 'negative' • For a form for which the filing indicator is 'positive' on the TOC there is no data reported.

Name cannot be used for an element value

Error:	*ERROR-The name '{http://www.xbrl.org/2003/iso4217}mem[XXX]' cannot be used for an element value of the element '{http://www.xbrl.org/2003/instance}measure'. [Sheet:[X],Row:[X],Column:[X]]*
Translation:	-
Possible cause:	Some fields have a list of elements ('hierarchies') where the applicable value should be selected from. In the Excel template, this translates to a drop down list of values. Any values that are parsed into these cells that are not a member of the hierarchy of that cell, cannot be processed. Please check that all the cells that are connected to a hierarchy (have a drop down list) contain only values from that hierarchy (list). This about all cells where textual input is required, apart from institution names and security codes.

5 Re-reporting

If your report had been accepted by DNB, but you want to or are required to submit an adjusted report for the same reporting period, you can do so by using the re-reporting button. To re-report, open the reporting obligation that is already completed, and click on the 're-reporting' button – a new reporting obligation will be created instantly.