

In case of discrepancies between the French and the English text,
the French text shall prevail

**Compendium of verification rules for
report S 1.8 «Information on
securitisation transactions launched by
credit institutions»**

Banque centrale du Luxembourg

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1 Introduction

This compendium groups all the verification rules that apply to report S 1.8 «Information on securitisation transactions launched by credits institutions». The instructions relating to data collection are described in the documents Instructions and Report relating to report S 1.8 «Information on securitisation transactions launched by credits institutions».

The objective of the present document is to describe the various internal consistency checks for the statistical report S 1.8 «Information on securitisation transactions launched by credits institutions».

We should like to stress the importance of the quality of the data transmitted to the BCL and the necessity to submit the data to the verification rules detailed in the technical documentation. Only a rigorous control undertaken during data production will allow to respect the quality requirements as well as the reporting delays. This point is all the more important since the data collected will be checked by the ECB before aggregating it with the data of the other Member states. Any error or important negligence will have harmful repercussions on the reputation of the whole community of the Luxembourg financial institutions.

2 Verification rules

The verification rules are split into 2 groups, namely those that have a permanent character and those that have a temporary character. As far as concerns the verification rules having a permanent character, we invite the software providers to implement these rules whereas the temporary verification rules are more specifically addressed to the reporting agents. The latter are invited to take into account these rules when preparing the data.

For the time being, report S 1.8 only contains permanent verification rules.

2.1 Permanent verification rules

2.1.1 Internal verification rules for report S 1.8

The following internal verification rules must be applied:

- the following lines may have a credit and/or a debit trend

1-020-LU-XXX-31000-LU-AISB	1-020-LU-XXX-31000-X3-AISB
1-020-LU-XXX-32000-LU-AISB	1-020-LU-XXX-32000-X3-AISB
1-020-LU-XXX-41100-LU-AISB	1-020-LU-XXX-41100-X3-AISB
1-020-LU-XXX-41200-LU-AISB	1-020-LU-XXX-41200-X3-AISB
1-020-LU-XXX-42100-LU-AISB	1-020-LU-XXX-42100-X3-AISB
1-020-X3-XXX-31000-LU-AISB	1-020-X3-XXX-31000-X3-AISB
1-020-X3-XXX-32000-LU-AISB	1-020-X3-XXX-32000-X3-AISB
1-020-X3-XXX-41100-LU-AISB	1-020-X3-XXX-41100-X3-AISB
1-020-X3-XXX-41200-LU-AISB	1-020-X3-XXX-41200-X3-AISB
1-020-X3-XXX-42100-LU-AISB	1-020-X3-XXX-42100-X3-AISB
1-020-X4-XXX-90000-LU-AISB	1-020-X4-XXX-90000-X3-AISB
1-020-XE-XXX-39000-LU-AISB	1-020-XE-XXX-39000-X3-AISB
1-021-LU-XXX-42200-LU-AISB	1-021-LU-XXX-42200-X3-AISB
1-021-X3-XXX-42200-LU-AISB	1-021-X3-XXX-42200-X3-AISB
1-022-LU-XXX-42200-LU-AISB	1-022-LU-XXX-42200-X3-AISB
1-022-X3-XXX-42200-LU-AISB	1-022-X3-XXX-42200-X3-AISB
1-023-LU-XXX-42200-LU-AISB	1-023-LU-XXX-42200-X3-AISB
1-023-LU-XXX-42211-LU-AISB	1-023-LU-XXX-42211-X3-AISB
1-023-X3-XXX-42200-LU-AISB	1-023-X3-XXX-42200-X3-AISB
1-023-X3-XXX-42211-LU-AISB	1-023-X3-XXX-42211-X3-AISB



1-020-LU-XXX-31000-X4-AISB
1-020-LU-XXX-32000-X4-AISB
1-020-LU-XXX-41100-X4-AISB
1-020-LU-XXX-41200-X4-AISB
1-020-LU-XXX-42100-X4-AISB
1-020-X3-XXX-31000-X4-AISB
1-020-X3-XXX-32000-X4-AISB
1-020-X3-XXX-41100-X4-AISB
1-020-X3-XXX-41200-X4-AISB
1-020-X3-XXX-42100-X4-AISB
1-020-X4-XXX-90000-X4-AISB
1-020-XE-XXX-39000-X4-AISB
1-021-LU-XXX-42200-X4-AISB
1-021-X3-XXX-42200-X4-AISB
1-022-LU-XXX-42200-X4-AISB
1-022-X3-XXX-42200-X4-AISB
1-023-LU-XXX-42200-X4-AISB
1-023-LU-XXX-42211-X4-AISB
1-023-X3-XXX-42200-X4-AISB
1-023-X3-XXX-42211-X4-AISB



1-020-LU-XXX-31000-XX-SISB
1-020-LU-XXX-32000-XX-SISB
1-020-LU-XXX-41100-XX-SISB
1-020-LU-XXX-41200-XX-SISB
1-020-LU-XXX-42100-XX-SISB
1-020-LU-XXX-42200-XX-SISB
1-020-X3-XXX-31000-XX-SISB
1-020-X3-XXX-32000-XX-SISB
1-020-X3-XXX-41100-XX-SISB
1-020-X3-XXX-41200-XX-SISB
1-020-X3-XXX-42100-XX-SISB
1-020-X3-XXX-42200-XX-SISB
1-020-X4-XXX-90000-XX-SISB
1-020-XE-XXX-90000-XX-SISB

- the following lines must have a credit trend

1-020-LU-XXX-31000-LU-CTAR	1-020-LU-XXX-31000-X3-CTAR
1-020-LU-XXX-32000-LU-CTAR	1-020-LU-XXX-32000-X3-CTAR
1-020-LU-XXX-41100-LU-CTAR	1-020-LU-XXX-41100-X3-CTAR
1-020-LU-XXX-41200-LU-CTAR	1-020-LU-XXX-41200-X3-CTAR
1-020-LU-XXX-42100-LU-CTAR	1-020-LU-XXX-42100-X3-CTAR
1-020-X3-XXX-31000-LU-CTAR	1-020-X3-XXX-31000-X3-CTAR
1-020-X3-XXX-32000-LU-CTAR	1-020-X3-XXX-32000-X3-CTAR
1-020-X3-XXX-41100-LU-CTAR	1-020-X3-XXX-41100-X3-CTAR
1-020-X3-XXX-41200-LU-CTAR	1-020-X3-XXX-41200-X3-CTAR
1-020-X3-XXX-42100-LU-CTAR	1-020-X3-XXX-42100-X3-CTAR
1-020-X4-XXX-90000-LU-CTAR	1-020-X4-XXX-90000-X3-CTAR
1-020-XE-XXX-39000-LU-CTAR	1-020-XE-XXX-39000-X3-CTAR
1-021-LU-XXX-42200-LU-CTAR	1-021-LU-XXX-42200-X3-CTAR
1-021-X3-XXX-42200-LU-CTAR	1-021-X3-XXX-42200-X3-CTAR
1-022-LU-XXX-42200-LU-CTAR	1-022-LU-XXX-42200-X3-CTAR
1-022-X3-XXX-42200-LU-CTAR	1-022-X3-XXX-42200-X3-CTAR
1-023-LU-XXX-42200-LU-CTAR	1-023-LU-XXX-42200-X3-CTAR
1-023-LU-XXX-42211-LU-CTAR	1-023-LU-XXX-42211-X3-CTAR
1-023-X3-XXX-42200-LU-CTAR	1-023-X3-XXX-42200-X3-CTAR
1-023-X3-XXX-42211-LU-CTAR	1-023-X3-XXX-42211-X3-CTAR



1-020-LU-XXX-31000-X4-CTAR
1-020-LU-XXX-32000-X4-CTAR
1-020-LU-XXX-41100-X4-CTAR
1-020-LU-XXX-41200-X4-CTAR
1-020-LU-XXX-42100-X4-CTAR
1-020-X3-XXX-31000-X4-CTAR
1-020-X3-XXX-32000-X4-CTAR
1-020-X3-XXX-41100-X4-CTAR
1-020-X3-XXX-41200-X4-CTAR
1-020-X3-XXX-42100-X4-CTAR
1-020-X4-XXX-90000-X4-CTAR
1-020-XE-XXX-39000-X4-CTAR
1-021-LU-XXX-42200-X4-CTAR
1-021-X3-XXX-42200-X4-CTAR
1-022-LU-XXX-42200-X4-CTAR
1-022-X3-XXX-42200-X4-CTAR
1-023-LU-XXX-42200-X4-CTAR
1-023-LU-XXX-42211-X4-CTAR
1-023-X3-XXX-42200-X4-CTAR
1-023-X3-XXX-42211-X4-CTAR

1-020-LU-XXX-31000-LU-CTND	1-020-LU-XXX-31000-X3-CTND
1-020-LU-XXX-32000-LU-CTND	1-020-LU-XXX-32000-X3-CTND
1-020-LU-XXX-41100-LU-CTND	1-020-LU-XXX-41100-X3-CTND
1-020-LU-XXX-41200-LU-CTND	1-020-LU-XXX-41200-X3-CTND
1-020-LU-XXX-42100-LU-CTND	1-020-LU-XXX-42100-X3-CTND
1-020-LU-XXX-42200-LU-CTND	1-020-LU-XXX-42200-X3-CTND
1-020-X3-XXX-31000-LU-CTND	1-020-X3-XXX-31000-X3-CTND
1-020-X3-XXX-32000-LU-CTND	1-020-X3-XXX-32000-X3-CTND
1-020-X3-XXX-41100-LU-CTND	1-020-X3-XXX-41100-X3-CTND
1-020-X3-XXX-41200-LU-CTND	1-020-X3-XXX-41200-X3-CTND
1-020-X3-XXX-42100-LU-CTND	1-020-X3-XXX-42100-X3-CTND
1-020-X3-XXX-42200-LU-CTND	1-020-X3-XXX-42200-X3-CTND
1-020-X4-XXX-90000-LU-CTND	1-020-X4-XXX-90000-X3-CTND
1-020-XE-XXX-39000-LU-CTND	1-020-XE-XXX-39000-X3-CTND

1-020-LU-XXX-31000-X4-CTND
1-020-LU-XXX-32000-X4-CTND
1-020-LU-XXX-41100-X4-CTND
1-020-LU-XXX-41200-X4-CTND
1-020-LU-XXX-42100-X4-CTND
1-020-LU-XXX-42200-X4-CTND
1-020-X3-XXX-31000-X4-CTND
1-020-X3-XXX-32000-X4-CTND
1-020-X3-XXX-41100-X4-CTND
1-020-X3-XXX-41200-X4-CTND
1-020-X3-XXX-42100-X4-CTND
1-020-X3-XXX-42200-X4-CTND
1-020-X4-XXX-90000-X4-CTND
1-020-XE-XXX-39000-X4-CTND

- columns BRB, BRG, BRH, BRK of sub-table 1 (Net flows of loans securitised or otherwise transferred: transactions with impact on reported loan stocks calculated as disposals minus acquisitions) must be equal to zero for the following lines:

1-020-LU-XXX-31000-LU-AISB	1-020-LU-XXX-31000-X3-AISB
1-020-LU-XXX-32000-LU-AISB	1-020-LU-XXX-32000-X3-AISB
1-020-LU-XXX-41100-LU-AISB	1-020-LU-XXX-41100-X3-AISB
1-020-LU-XXX-41200-LU-AISB	1-020-LU-XXX-41200-X3-AISB
1-020-X3-XXX-31000-LU-AISB	1-020-X3-XXX-31000-X3-AISB
1-020-X3-XXX-32000-LU-AISB	1-020-X3-XXX-32000-X3-AISB
1-020-X3-XXX-41100-LU-AISB	1-020-X3-XXX-41100-X3-AISB
1-020-X3-XXX-41200-LU-AISB	1-020-X3-XXX-41200-X3-AISB
1-020-X4-XXX-90000-LU-AISB	1-020-X4-XXX-90000-X3-AISB
1-020-XE-XXX-39000-LU-AISB	1-020-XE-XXX-39000-X3-AISB
1-021-LU-XXX-42200-LU-AISB	1-021-LU-XXX-42200-X3-AISB
1-021-X3-XXX-42200-LU-AISB	1-021-X3-XXX-42200-X3-AISB
1-022-LU-XXX-42200-LU-AISB	1-022-LU-XXX-42200-X3-AISB
1-022-X3-XXX-42200-LU-AISB	1-022-X3-XXX-42200-X3-AISB
1-023-LU-XXX-42200-LU-AISB	1-023-LU-XXX-42200-X3-AISB
1-023-LU-XXX-42211-LU-AISB	1-023-LU-XXX-42211-X3-AISB
1-023-X3-XXX-42200-LU-AISB	1-023-X3-XXX-42200-X3-AISB
1-023-X3-XXX-42211-LU-AISB	1-023-X3-XXX-42211-X3-AISB



1-020-LU-XXX-31000-X4-AISB
1-020-LU-XXX-32000-X4-AISB
1-020-LU-XXX-41100-X4-AISB
1-020-LU-XXX-41200-X4-AISB
1-020-X3-XXX-31000-X4-AISB
1-020-X3-XXX-32000-X4-AISB
1-020-X3-XXX-41100-X4-AISB
1-020-X3-XXX-41200-X4-AISB
1-020-X4-XXX-90000-X4-AISB
1-020-XE-XXX-39000-X4-AISB
1-021-LU-XXX-42200-X4-AISB
1-021-X3-XXX-42200-X4-AISB
1-022-LU-XXX-42200-X4-AISB
1-022-X3-XXX-42200-X4-AISB
1-023-LU-XXX-42200-X4-AISB
1-023-LU-XXX-42211-X4-AISB
1-023-X3-XXX-42200-X4-AISB
1-023-X3-XXX-42211-X4-AISB

- columns BRB, BRG, BRH, BRK of sub-table 2 (Net flows of loans securitised or otherwise transferred: transactions without impact on reported loan stocks calculated as disposals minus acquisitions) must be equal to zero for the following lines:

1-020-LU-XXX-31000-XX-SISB
1-020-LU-XXX-32000-XX-SISB
1-020-LU-XXX-41100-XX-SISB
1-020-LU-XXX-41200-XX-SISB
1-020-LU-XXX-42100-XX-SISB
1-020-LU-XXX-42200-XX-SISB
1-020-X3-XXX-31000-XX-SISB
1-020-X3-XXX-32000-XX-SISB
1-020-X3-XXX-41100-XX-SISB
1-020-X3-XXX-41200-XX-SISB
1-020-X3-XXX-42100-XX-SISB
1-020-X3-XXX-42200-XX-SISB
1-020-X4-XXX-90000-XX-SISB
1-020-XE-XXX-39000-XX-SISB

- columns BRB, BRG, BRH, BRK of sub-table 3 (Outstanding amounts of loans serviced in a securitisation by the reporting credit institution) must be equal to zero for the following lines:

1-020-LU-XXX-31000-LU-CTAR	1-020-LU-XXX-31000-X3-CTAR
1-020-LU-XXX-32000-LU-CTAR	1-020-LU-XXX-32000-X3-CTAR
1-020-LU-XXX-41100-LU-CTAR	1-020-LU-XXX-41100-X3-CTAR
1-020-LU-XXX-41200-LU-CTAR	1-020-LU-XXX-41200-X3-CTAR
1-020-X3-XXX-31000-LU-CTAR	1-020-X3-XXX-31000-X3-CTAR
1-020-X3-XXX-32000-LU-CTAR	1-020-X3-XXX-32000-X3-CTAR
1-020-X3-XXX-41100-LU-CTAR	1-020-X3-XXX-41100-X3-CTAR
1-020-X3-XXX-41200-LU-CTAR	1-020-X3-XXX-41200-X3-CTAR
1-020-X4-XXX-90000-LU-CTAR	1-020-X4-XXX-90000-X3-CTAR
1-020-XE-XXX-39000-LU-CTAR	1-020-XE-XXX-39000-X3-CTAR
1-021-LU-XXX-42200-LU-CTAR	1-021-LU-XXX-42200-X3-CTAR
1-021-X3-XXX-42200-LU-CTAR	1-021-X3-XXX-42200-X3-CTAR
1-022-LU-XXX-42200-LU-CTAR	1-022-LU-XXX-42200-X3-CTAR
1-022-X3-XXX-42200-LU-CTAR	1-022-X3-XXX-42200-X3-CTAR
1-023-LU-XXX-42200-LU-CTAR	1-023-LU-XXX-42200-X3-CTAR
1-023-LU-XXX-42211-LU-CTAR	1-023-LU-XXX-42211-X3-CTAR
1-023-X3-XXX-42200-LU-CTAR	1-023-X3-XXX-42200-X3-CTAR
1-023-X3-XXX-42211-LU-CTAR	1-023-X3-XXX-42211-X3-CTAR



1-020-LU-XXX-31000-X4-CTAR
1-020-LU-XXX-32000-X4-CTAR
1-020-LU-XXX-41100-X4-CTAR
1-020-LU-XXX-41200-X4-CTAR
1-020-X3-XXX-31000-X4-CTAR
1-020-X3-XXX-32000-X4-CTAR
1-020-X3-XXX-41100-X4-CTAR
1-020-X3-XXX-41200-X4-CTAR
1-020-X4-XXX-90000-X4-CTAR
1-020-XE-XXX-39000-X4-CTAR
1-021-LU-XXX-42200-X4-CTAR
1-021-X3-XXX-42200-X4-CTAR
1-022-LU-XXX-42200-X4-CTAR
1-022-X3-XXX-42200-X4-CTAR
1-023-LU-XXX-42200-X4-CTAR
1-023-LU-XXX-42211-X4-CTAR
1-023-X3-XXX-42200-X4-CTAR
1-023-X3-XXX-42211-X4-CTAR

- columns BRB, BRG, BRH, BRK of sub-table 4 (Outstanding amounts of not derecognised securitised loans) must be equal to zero for the following lines:

1-020-LU-XXX-31000-LU-CTND	1-020-LU-XXX-31000-X3-CTND
1-020-LU-XXX-32000-LU-CTND	1-020-LU-XXX-32000-X3-CTND
1-020-LU-XXX-41100-LU-CTND	1-020-LU-XXX-41100-LU-CTND
1-020-LU-XXX-41200-LU-CTND	1-020-LU-XXX-41200-X3-CTND
1-020-LU-XXX-42100-LU-CTND	1-020-LU-XXX-42100-X3-CTND
1-020-LU-XXX-42200-LU-CTND	1-020-LU-XXX-42200-X3-CTND
1-020-X3-XXX-31000-LU-CTND	1-020-X3-XXX-31000-X3-CTND
1-020-X3-XXX-32000-LU-CTND	1-020-X3-XXX-32000-X3-CTND
1-020-X3-XXX-41100-LU-CTND	1-020-X3-XXX-41100-X3-CTND
1-020-X3-XXX-41200-LU-CTND	1-020-X3-XXX-41200-X3-CTND
1-020-X3-XXX-42100-LU-CTND	1-020-X3-XXX-42100-X3-CTND
1-020-X3-XXX-42200-LU-CTND	1-020-X3-XXX-42200-X3-CTND
1-020-X4-XXX-90000-LU-CTND	1-020-X4-XXX-90000-X3-CTND
1-020-XE-XXX-39000-LU-CTND	1-020-XE-XXX-39000-X3-CTND

1-020-LU-XXX-31000-X4-CTND
1-020-LU-XXX-32000-X4-CTND
1-020-LU-XXX-41100-LU-CTND
1-020-LU-XXX-41200-X4-CTND
1-020-LU-XXX-42100-X4-CTND
1-020-LU-XXX-42200-X4-CTND
1-020-X3-XXX-31000-X4-CTND
1-020-X3-XXX-32000-X4-CTND
1-020-X3-XXX-41100-X4-CTND
1-020-X3-XXX-41200-X4-CTND
1-020-X3-XXX-42100-X4-CTND
1-020-X3-XXX-42200-X4-CTND
1-020-X4-XXX-90000-X4-CTND
1-020-XE-XXX-39000-X4-CTND

- column BRX of sub-table 1 (Net flows of loans securitised or otherwise transferred: transactions with impact on reported loan stocks calculated as disposals minus acquisitions) must be equal to zero for the following lines:

1-020-LU-XXX-42100-LU-AISB	1-020-LU-XXX-42100-X3-AISB
1-020-X3-XXX-42100-LU-AISB	1-020-X3-XXX-42100-X3-AISB

1-020-LU-XXX-42100-X4-AISB
1-020-X3-XXX-42100-X4-AISB

- column BRX of sub-table 3 (Outstanding amounts of loans serviced in a securitisation by the reporting credit institution) must be equal to zero for the following lines:

1-020-LU-XXX-42100-LU-CTAR	1-020-LU-XXX-42100-X3-CTAR
1-020-X3-XXX-42100-LU-CTAR	1-020-X3-XXX-42100-X3-CTAR

1-020-LU-XXX-42100-X4-CTAR
1-020-X3-XXX-42100-X4-CTAR

- the following relationships exist between lines of sub-table 1 (Net flows of loans securitised or otherwise transferred: transactions with impact on reported loan stocks calculated as disposals minus acquisitions):

S 1.8 maturity BRX	Relation	S 1.8 maturity BRX
1-023-LU-XXX-42211-LU-AISB	<=	1-023-LU-XXX-42200-LU-AISB
1-023-X3-XXX-42211-LU-AISB	<=	1-023-X3-XXX-42200-LU-AISB
1-023-LU-XXX-42211-X3-AISB	<=	1-023-LU-XXX-42200-X3-AISB
1-023-X3-XXX-42211-X3-AISB	<=	1-023-X3-XXX-42200-X3-AISB
1-023-LU-XXX-42211-X4-AISB	<=	1-023-LU-XXX-42200-X4-AISB
1-023-X3-XXX-42211-X4-AISB	<=	1-023-X3-XXX-42200-X4-AISB

- the following relationships exist between lines of sub-table 3 (Outstanding amounts of loans serviced in a securitisation by the reporting credit institution):

S 1.8 maturity BRX	Relation	S 1.8 maturity BRX
1-023-LU-XXX-42211-LU-CTAR	<=	1-023-LU-XXX-42200-LU-CTAR
1-023-X3-XXX-42211-LU-CTAR	<=	1-023-X3-XXX-42200-LU-CTAR
1-023-LU-XXX-42211-X3-CTAR	<=	1-023-LU-XXX-42200-X3-CTAR
1-023-X3-XXX-42211-X3-CTAR	<=	1-023-X3-XXX-42200-X3-CTAR
1-023-LU-XXX-42211-X4-CTAR	<=	1-023-LU-XXX-42200-X4-CTAR
1-023-X3-XXX-42211-X4-CTAR	<=	1-023-X3-XXX-42200-X4-CTAR