

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

## **Compendium of verification rules for reports:**

**S 1.3 «Monthly statistical balance sheet  
of money market funds»**

**S 2.13 «Quarterly statistical balance  
sheet of non-MMF investment funds»**

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## 1 Introduction

This compendium groups all the verification rules that apply to the reports S 1.3 «Monthly statistical balance sheet of money market funds» and S 2.13 «Quarterly statistical balance sheet of non-MMF investment funds».

The instructions relating to data collection are described in the documents Instructions and Report relating to these reports.

The objective of the present document is to describe the various internal consistency checks for these statistical reports as well as the consistency checks between these reports and the security by security (SBS) reporting that the BCL undertakes after receiving the data.

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 monetary 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.

### 2.1 Permanent verification rules

Reports S 1.3 and S 2.13 are subject to two types of verification rules, namely internal rules and consistency rules with the security by security (SBS) reporting.

#### 2.1.1 Internal verification rules for reports S 1.3 and S 2.13

The following internal verification rules must be applied:

- for each line a valid value must be reported for all four requested breakdowns:
  - country code
  - currency code
  - economic sector code
  - maturity code
- all lines must have a credit trend; however, the following lines may have a debit trend:
  - 1-090010
  - 2-090010
- for lines 1-000000, 1-003000, 1-005000, 2-000000, 2-002050, 2-003000 and 2-004000 no breakdown is required.  
Hence, for these lines, the following codes must be used:
  - country code «XX»
  - currency code «XXX»
  - economic sector code «90000»
  - maturity code « 1999-999»
- The amount reported in line 1-000000 must correspond to the amount reported in line 2-000000
- the country code no breakdown «XX» may only be used for the lines mentioned in the report S 1.3 / S 2.13 attached to the instructions

- the currency code no breakdown «XXX» may only be used for the lines mentioned in the report S 1.3 / S 2.13 attached to the instructions
- the sector code no breakdown «90000» may only be used for the lines mentioned in the report S 1.3 / S 2.13 attached to the instructions
- the maturity code no breakdown « 1999-999» may only be used for the lines mentioned in report S 1.3 / S 2.13 attached to the instructions

### **2.1.2 Verification rules between report S 1.3 / S 2.13 and security by security reporting**

The verification between S 1.3 / S 2.13 and the security by security reporting must be done by respecting the following preliminary condition:

The following verification rules are applicable:

- the amount reported in line 1-003000-XX-XXX-90000 of reports S 1.3 / S 2.13 must correspond to the total amount reported (*totalReportedAmount*) for the identifier of the balance sheet line 1-003000
- the amount reported in line 1-005000-XX-XXX-90000 of reports S 1.3 / S 2.13 must correspond to the total amount reported (*totalReportedAmount*) for the identifier of the balance sheet line 1-005000
- the amount reported in line 2-002050-XX-XXX-90000 of reports S 1.3 / S 2.13 must correspond to the total amount reported (*totalReportedAmount*) for the identifier of the balance sheet line 2-002050
- the amount reported in line 2-003000-XX-XXX-90000 of reports S 1.3 / S 2.13 must correspond to the total amount reported (*totalReportedAmount*) for the identifier of the balance sheet line 2-003000
- the amount reported in line 2-040004000XX-XXX-90000 of reports S 1.3 / S 2.13 must correspond to the total amount reported (*totalReportedAmount*) for the identifier of the balance sheet line 2-004000

## 2.2 Temporary verification rules

The temporary verification rules are rules that verify certain quality characteristics of the data that may vary over time. Hence, software providers are not requested to implement these rules in order to avoid too frequent adaptations of the reporting software.

### 2.2.1 Internal verification rules for report S 1.3

The following internal verification rules must be applied:

- the sector code «12100» State administration may only be used in combination with a country code of a country that has adopted the structure of a federal state.

The list of countries that have adopted a federal structure is available in the document «List of countries for the purpose of statistical reporting».