

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

# **Report S 2.15**

## **Information on transactions made by securitisation vehicles**

1. Assets

Line	Item	Country	Currency	Economic sector	<= 1 year	> 1 year & <= 2 years	> 2 years & <= 5 years	> 5 years	No breakdown	
1-010-XX-XXX-90000	Cash	No breakdown	No breakdown	No breakdown						
1-020-LU-XXX-10000	Claims	LU	No breakdown	Monetary financial institutions						
1-020-LU-XXX-20000		LU	No breakdown	Other sectors						
1-020-LU-XXX-41113		LU	No breakdown	of which: Securitisation vehicles						
1-020-X3-XXX-10000		Other MUMS	No breakdown	Monetary financial institutions						
1-020-X3-XXX-20000		Other MUMS	No breakdown	Other sectors						
1-020-X3-XXX-41113		Other MUMS	No breakdown	of which: Securitisation vehicles						
1-020-X4-XXX-90000		Rest of the world	No breakdown	No breakdown						
1-030-LU-XXX-10000	Securities other than shares	LU	No breakdown	Monetary financial institutions						
1-030-LU-XXX-20000		LU	No breakdown	Other sectors						
1-030-LU-XXX-41113		LU	No breakdown	of which: Securitisation vehicles						
1-030-X3-XXX-10000		Other MUMS	No breakdown	Monetary financial institutions						
1-030-X3-XXX-20000		Other MUMS	No breakdown	Other sectors						
1-030-X3-XXX-41113		Other MUMS	No breakdown	of which: Securitisation vehicles						
1-030-X4-XXX-90000		Rest of the world	No breakdown	No breakdown						
1-C01-LU-XXX-10000	Shares and other equity	LU	No breakdown	Monetary financial institutions						
1-C01-LU-XXX-20000		LU	No breakdown	Other sectors						
1-C01-LU-XXX-41113		LU	No breakdown	of which: Securitisation vehicles						
1-C01-X3-XXX-10000		Other MUMS	No breakdown	Monetary financial institutions						
1-C01-X3-XXX-20000		Other MUMS	No breakdown	Other sectors						
1-C01-X3-XXX-41113		Other MUMS	No breakdown	of which: Securitisation vehicles						
1-C01-X4-XXX-90000		Rest of the world	No breakdown	No breakdown						
1-070-XX-XXX-90000	Fixed assets	No breakdown	No breakdown	No breakdown						
1-080-XX-XXX-90000	Remaining assets	No breakdown	No breakdown	No breakdown						
1-090-XX-XXX-90000	Financial derivatives	No breakdown	No breakdown	No breakdown						
1-100-XX-XXX-90000	Securitised loans	No breakdown	No breakdown	No breakdown						
1-101-LU-XXX-30000	Securitised loans - originator MFI resident in euro area	LU	No breakdown	General government						
1-101-LU-XXX-41100		LU	No breakdown	Other financial intermediaries / Financial auxiliaries						
1-101-LU-XXX-41200		LU	No breakdown	Insurance corporations / Pension funds						
1-101-LU-XXX-42100		LU	No breakdown	Non financial corporations						
1-101-LU-XXX-42200		LU	No breakdown	Households / Non profit institutions serving households						
1-101-X3-XXX-30000		Other MUMS	No breakdown	General government						
1-101-X3-XXX-41100		Other MUMS	No breakdown	Other financial intermediaries / Financial auxiliaries						
1-101-X3-XXX-41200		Other MUMS	No breakdown	Insurance corporations / Pension funds						
1-101-X3-XXX-42100		Other MUMS	No breakdown	Non financial corporations						
1-101-X3-XXX-42200		Other MUMS	No breakdown	Households / Non profit institutions serving households						
1-101-X4-XXX-90000		Rest of the world	No breakdown	No breakdown						
1-102-XX-XXX-90000		Securitised loans - originator GG resident in euro area	No breakdown	No breakdown	No breakdown					
1-103-XX-XXX-90000		Securitised loans - originator OFI resident in euro area	No breakdown	No breakdown	No breakdown					
1-104-XX-XXX-90000	Securitised loans - originator NFC resident in euro area	No breakdown	No breakdown	No breakdown						
1-105-XX-XXX-90000	Securitised loans - originator non resident in euro area	No breakdown	No breakdown	No breakdown						
1-110-XX-XXX-90000	Other securitised assets	No breakdown	No breakdown	No breakdown						
1-112-XX-XXX-90000	of which: Other securitised assets - originator GG resident in euro area	No breakdown	No breakdown	No breakdown						
1-114-XX-XXX-90000	of which: Other securitised assets - originator NFC resident in euro area	No breakdown	No breakdown	No breakdown						
1-000-XX-XXX-90000	Total assets	No breakdown	No breakdown	No breakdown						

## 2. Liabilities

Line	Item	Country	Currency	Economic sector	<= 1 year	> 1 year & <= 2 years	> 2 years	No breakdown
2-020-LU-XXX-10000	Borrowings	LU	No breakdown	Monetary financial institutions				
2-020-LU-XXX-20000		LU	No breakdown	Other sectors				
2-020-LU-XXX-41113		LU	No breakdown	of which: Securitisation vehicles				
2-020-LU-XXX-10000		Other MUMS	No breakdown	Monetary financial institutions				
2-020-X3-XXX-10000		Other MUMS	No breakdown	Monetary financial institutions				
2-020-LU-XXX-20000		Other MUMS	No breakdown	Other sectors				
2-020-X3-XXX-20000		Other MUMS	No breakdown	Other sectors				
2-020-LU-XXX-41113		Other MUMS	No breakdown	of which: Securitisation vehicles				
2-020-X3-XXX-41113		Other MUMS	No breakdown	of which: Securitisation vehicles				
2-020-X4-XXX-90000		Rest of the world	No breakdown	No breakdown				
2-030-XX-XXX-90000	Debt securities issued	No breakdown	No breakdown	No breakdown				
2-110-XX-XXX-90000	Remaining liabilities	No breakdown	No breakdown	No breakdown				
2-120-XX-XXX-90000	Financial derivatives	No breakdown	No breakdown	No breakdown				
2-C01-XX-XXX-90000	Capital, reserves, provisions and results	No breakdown	No breakdown	No breakdown				
2-000-XX-XXX-90000	Total liabilities	No breakdown	No breakdown	No breakdown				

**1. Assets**

Line	Item	Country	Currency	Economic sector	<= 1 year	> 1 year & <= 2 years	> 2 years & <= 5 years	> 5 years	No breakdown
1-AMO-XX-XXX-90000	Write-downs of securitised loans	No breakdown	No breakdown	No breakdown					