

Ref.: ST.22-0138

Luxembourg, 15th March 2022

To the attention of the reporting agents

Subject: Collection of granular credit and credit risk data sets (AnaCredit)

Madam, Sir,

We wish to inform you the Central Bank of Luxembourg (BCL) has just updated the AnaCredit part of its website. The update includes the following elements:

- An update of the AnaCredit reporting instructions, the comparison methodology with iBSI-iMIR and the list of reporting agents
- The publication of the comparison methodology with FINREP and the list of SDMX schemas valid for each reference date

As of version 1.0.7 of the SDMX schemas, the functioning of submissions and resubmissions will change. For the time being, reporting agents are requested to always submit submissions and resubmissions in the latest version of the SDMX schemas. Once version 1.0.7 will be applicable (2022-09), all submissions and resubmissions will have to be made using the version of the SDMX schemas in force on the relevant reference data. As an exception, all submissions and resubmissions for the periods from August 2022 and earlier shall be made with the SDMX version 1.0.7 (as soon as it becomes applicable).

To improve the view of applicable versions of SDMX schemas by reference date a new document has been published on the BCL website ([List of SDMX schemas valid for each reference date](#))

In addition, the comparison methodology with FINREP has also been published on the website of the BCL ([Methodology used for the comparison between AnaCredit and FINREP](#)). Reporting agents are asked to respect the DQI thresholds as of June 2022.

For further information on the AnaCredit collection, please contact directly the banks section (email: reporting.anacredit@bcl.lu).

Please accept, Madam, Sir, the assurance of our highest consideration.

CENTRAL BANK OF LUXEMBOURG

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