

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

Report S 1.8 L2

Securitized and other loan transfers by credit institutions

Compendium of verification rules

February 2021

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1 Introduction

This compendium groups all the verification rules that apply to report S 1.8 «Securitisations and other loan transfers by credit institutions».

The instructions relating to data collection are described in the documents Instructions and Report relating to report S 1.8 «Securitisations and other loan transfers by credit institutions».

The objective of the present document is to describe the various internal consistency checks for the statistical report S 1.8 «Securitisations and other loan transfers by credit 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 are applicable:

- Sub-table FTMS
 - All cells may contain positive and / or negative amounts for the maturities that may contain values other than zero
- Sub-table FTMN
 - All cells may contain positive and / or negative amounts for the maturities that may contain values other than zero
- Sub-table FTSB
 - All cells may contain positive and / or negative amounts for the maturities that may contain values other than zero
- Sub-table ETIB
 - All cells may contain positive and / or negative amounts for the maturities that may contain values other than zero
- Sub-table ETSB
 - All cells may contain positive and / or negative amounts for the maturities that may contain values other than zero

- The attached file provides further details as far as concerns the verification rules of report S 1.8:

These rules are presented in various sheets organised as follows:

- FTMS - 1
This sheet provides the list of cells from sub-table «FTMS» that must contain zero values
- FTMN - 1
This sheet provides the list of cells from sub-table «FTMN» that must contain zero values
- FTSB - 1
This sheet provides the list of cells from sub-table «FTSB» that must contain zero values
- ETIB - 1
This sheet provides the list of cells from sub-table «ETIB» that must contain zero values
- ETSB - 1
This sheet provides the list of cells from sub-table «FTSB» that must contain zero values
- CTND - 1
This sheet provides the list of cells from sub-table «CTND» that must contain zero values
- CTND -2
This sheet provides the list of hierarchical relations between cells of sub-table «CTND»