

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

# **Compendium of verification rules for report S 2.5 «Quarterly statistical balance sheet of credit institutions»**

**Banque centrale du Luxembourg**

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## 1 Introduction

This compendium groups all the verification rules that apply to report S 2.5 «Quarterly statistical balance sheet of credit institutions». The instructions relating to data collection are described in the documents Instructions and Report relating to report S 2.5 «Quarterly statistical balance sheet of credit institutions».

The objective of the present document is to describe the various internal consistency checks for the statistical report S 2.5 «Quarterly statistical balance sheet of credit institutions» as well as the consistency checks between report S 2.5 and S 1.1.

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.

### 2.1 Permanent verification rules

Report S 2.5 is subject to two types of verification rules, namely internal verification rules and consistency checks with report S 1.1.

#### 2.1.1 Internal verification rules of report S 2.5

The following internal verification rules are applicable:

- for each line a valid value must be reported for all five requested breakdowns:
  - country code
  - currency code
  - economic sector code
  - maturity code
- the sum of all breakdowns for line 1-000 must be equal to the sum of all breakdowns of line 2-000
- all lines must have a credit trend; however, the following lines may have a debit trend:
  - 1-089
  - 2-070
  - 2-100
  - 2-119
  - 2-000 only for column BRX
- for lines 1-030, 1-051, 1-052, 1-061, 1-062, 2-025 and 2-030 no breakdown is requested.

Thus, for these lines the following codification must be used:

- country code «XX»

- currency code «XXX»
- sector code «90000»
- maturity «BRX»
- for line 1-010 «Cash» the country code «X2» must be used in combination with the currency code «EUR».
- for line 1-010 the country codes «X1», «X3», «X4» and «XX» must not be used.
- for lines 1-030, 1-051, 1-052, 1-061, 1-062, 1-081, 1-089, 2-025, 2-030, 2-050, 2-060, 2-070, 2-100, 2-111 and 2-119 the country code No breakdown «XX» must be used. No other country code is allowed for these lines.
- for lines 1-010, 1-020, 1-070, 1-090, 1-R20, 1-L20, 2-021, 2-022, 2-023, 2-024, 2-080, 2-090, 2-120 and 2-L20 the country codes «X1», «X2», «X3», «X4» and «XX» must not be used.
- for line 1-000 the country codes «X1», «X3» and «X4» must not be used.
- for line 2-000 the country codes «X1», «X2», «X3» and «X4» must not be used
- for lines 1-030, 1-051, 1-052, 1-061, 1-062, 1-070, 1-090, 2-025, 2-030 and 2-120 the currency code no breakdown «XXX» must be used. No other currency code is allowed for these lines.
- for lines 1-010, 1-020, 1-081, 1-089, 1-R20, 1-L20, 2-021, 2-022, 2-023, 2-024, 2-050, 2-060, 2-070, 2-080, 2-090, 2-100, 2-111, 2-119, and 2-L20 the currency codes «XX1», «XX2» and «XXX» must not be used.
- for lines 1-000 and 2-000 the currency codes «XX1» and «XX2» must not be used.
- the sector code «12200» Other MFIs / Other than MMFs must only be used in combination with a country code of a European Union member country that reports entities belonging to the sector Other MFIs / Other than MMFs on the MFI list published by the European Central Bank.
- for lines 1-010, 1-030, 1-051, 1-052, 1-061, 1-062, 1-081, 1-089, 1-090, 2-025, 2-030, 2-050, 2-060, 2-070, 2-080, 2-090, 2-100, 2-111, 2-112, 2-119 and 2-120 the sector code no breakdown «90000» must be used. No other sector code is allowed for these lines.
- for lines 1-020, 1-R20, 1-L20, 2-021, 2-022, 2-023, 2-024 and 2-L20 the sector code no breakdown «90000» must not be used.

- for lines 1-010, 1-030, 1-051, 1-052, 1-061, 1-062, 1-070, 1-081, 1-090, 2-021, 2-025, 2-030, 2-050, 2-060, 2-070, 2-080, 2-090, 2-100, 2-111 and 2-120 the maturity code no breakdown «BRX» must be used. No other maturity code is allowed for these lines.
- for lines 1-020, 1-089, 1-R20, 1-L20, 2-022, 2-023, 2-024 and 2-119 the maturity code no breakdown «BRX» must not be used.
- the total of the amounts reported in lines 1-R20 and 1-020 must be equal. The following relationships must be observed for each combination of country, currency and economic sector

| <b>S 2.5<br/>maturities (BRS + BRR + BRT)</b> | <b>Relation</b> | <b>S 2.5<br/>maturities (BRB + BRG + BRH "+<br/>BRK)</b> |
|---|-----------------|--|
| 1-R20-??-???-?????                            | =               | 1-020-??-???-?????                                       |

For instance for the sum of all maturities the following identity must be observed:

$$1-R20-LU-EUR-11100 = 1-020-LU-EUR-11100$$

- the amounts reported in lines 1-L20 and 2-L20 must be lower or equal to the amounts reported in lines 1-020 and 2-021, 2-022, 2-023, 2-024. The following relationships must be observed for each combination of country, currency and economic sector:

| <b>S 2.5<br/>for each maturity</b> | <b>Relation</b> | <b>S 2.5<br/>for each maturity</b>   |
|------------------------------------|-----------------|--|
| 1-L20-??-???-?????                 | <=              | 1-020-??-???-?????   |
| 2-L20-??-???-?????                 | <=              | 2-021-??-???-????? +<br>2-022-??-???-????? +<br>2-023-??-???-????? +<br>2-024-??-???-????? |

For instance for each maturity the following relation must be observed:

$$2-L20-LU-EUR-11100 \leq 2-021-LU-EUR-11100 + 2-022-LU-EUR-11100 + 2-023-LU-EUR-11100 + 2-024-LU-EUR-11100$$



### 2.1.2 Verification rules between reports S 1.1 and S 2.5

The verification between reports S 1.1 and S 2.5 must be done in accordance with the following preliminary conditions as far as concerns country, currency, economic sector and initial maturity:

- country codes
  - the country code «XX» of report S 1.1 corresponds to the sum of all country codes used in report S 2.5 (that sum is noted: «X1» in the rules below)
  - the country code «X3» of report S 1.1 corresponds to the sum of the country codes of the countries that are members of the European Monetary Union and their depending territories except Luxembourg. The list of Monetary Union Member States and their depending territories as well as their two digit ISO codes are presented in the document «List of Monetary Union Member Countries» that is published on the BCL's website.
  - the country code «X4» of report S 1.1 corresponds to the sum of the country codes of countries that are not members of the European Monetary Union and their depending territories.
- currency codes
  - the currency code «XXX» of report S 1.1 corresponds to the sum of all currency codes used in report S 2.5 ((that sum is noted: «XX1» in the rules below)
  - the currency code «XXX» of report S 1.1 corresponds to the sum of all currency codes used in report S 2.5 other than «EUR»
- sector codes
  - the sector code «90000» of report S 1.1 corresponds to the sum of all sector codes used in report S 2.5 (that sum is noted: «00000» in the rules)



- the following verification rules are applicable:

| <b>S 1.1<br/>for each maturity</b> | <b>Relation</b> | <b>S 2.5<br/>for each maturity</b>   |
|------------------------------------|-----------------|--|
| 1-020-LU-EUR-41100                 | =               | 1-020-LU-EUR-41111 + 1-020-LU-EUR-41112 +<br>1-020-LU-EUR-41113 + 1-020-LU-EUR-41114 +<br>1-020-LU-EUR-41119 + 1-020-LU-EUR-41120  |
| 1-020-LU-EUR-41200                 | =               | 1-020-LU-EUR-41210 + 1-020-LU-EUR-41220  |
| 1-020-LU-EUR-42100                 | =               | 1-020-LU-EUR-42100   |
| 1-020-LU-XX2-41100                 | =               | 1-020-LU-XX2-41111 + 1-020-LU-XX2-41112 +<br>1-020-LU-XX2-41113 + 1-020-LU-XX2-41114 +<br>1-020-LU-XX2-41119 + 1-020-LU-XX2-41120  |
| 1-020-LU-XX2-41200                 | =               | 1-020-LU-XX2-41210 + 1-020-LU-XX2-41220  |
| 1-020-LU-XX2-42100                 | =               | 1-020-LU-XX2-42100   |
| 1-020-X3-EUR-41100                 | =               | 1-020-X3-EUR-41111 + 1-020-X3-EUR-41112 +<br>1-020-X3-EUR-41113 + 1-020-X3-EUR-41114 +<br>1-020-X3-EUR-41119 + 1-020-X3-EUR-41120  |
| 1-020-X3-EUR-41200                 | =               | 1-020-X3-EUR-41210 + 1-020-X3-EUR-41220  |
| 1-020-X3-EUR-42100                 | =               | 1-020-X3-EUR-42100   |
| 1-020-X3-XX2-41100                 | =               | 1-020-X3-XX2-41111 + 1-020-X3-XX2-41112 +<br>1-020-X3-XX2-41113 + 1-020-X3-XX2-41114 +<br>1-020-X3-XX2-41119 + 1-020-X3-XX2-41120  |
| 1-020-X3-XX2-41200                 | =               | 1-020-X3-XX2-41210 + 1-020-X3-XX2-41220  |
| 1-020-X3-XX2-42100                 | =               | 1-020-X3-XX2-42100   |
| 1-020-X4-EUR-11000                 | =               | 1-020-X4-EUR-11100 + 1-020-X4-EUR-11200  |
| 1-020-X4-EUR-12000                 | =               | 1-020-X4-EUR-12100 + 1-020-X4-EUR-12200  |
| 1-020-X4-EUR-30000                 | =               | 1-020-X4-EUR-31000 + 1-020-X4-EUR-32100 +<br>1-020-X4-EUR-32200 + 1-020-X4-EUR-32300 +<br>1-020-X4-EUR-39000   |
| 1-020-X4-EUR-40000                 | =               | 1-020-X4-EUR-41111 + 1-020-X4-EUR-41112 +<br>1-020-X4-EUR-41113 + 1-020-X4-EUR-41114 +<br>1-020-X4-EUR-41119 + 1-020-X4-EUR-41120 +<br>1-020-X4-EUR-41210 + 1-020-X4-EUR-41220 +<br>1-020-X4-EUR-42100 + 1-020-X4-EUR-42211 +<br>1-020-X4-EUR-42212 + 1-020-X4-EUR-42220 |
| 1-020-X4-XX2-11000                 | =               | 1-020-X4-XX2-11100 + 1-020-X4-XX2-11200  |
| 1-020-X4-XX2-12000                 | =               | 1-020-X4-XX2-12100 + 1-020-X4-XX2-12200  |

| <b>S 1.1<br/>for each maturity</b> | <b>Relation</b> | <b>S 2.5<br/>for each maturity</b>   |
|------------------------------------|-----------------|--|
| 1-020-X4-XX2-30000                 | =               | 1-020-X4-XX2-31000 + 1-020-X4-XX2-32100 +<br>1-020-X4-XX2-32200 + 1-020-X4-XX2-32300 +<br>1-020-X4-XX2-39000   |
| 1-020-X4-XX2-40000                 | =               | 1-020-X4-XX2-41111 + 1-020-X4-XX2-41112 +<br>1-020-X4-XX2-41113 + 1-020-X4-XX2-41114 +<br>1-020-X4-XX2-41119 + 1-020-X4-XX2-41120 +<br>1-020-X4-XX2-41210 + 1-020-X4-XX2-41220 +<br>1-020-X4-XX2-42100 + 1-020-X4-XX2-42211 +<br>1-020-X4-XX2-42212 + 1-020-X4-XX2-42220 |
| 1-020-XE-EUR-39000                 | =               | 1-020-XE-EUR-39000   |
| 1-020-XE-XX2-39000                 | =               | 1-020-XE-XX2-39000   |

| <b>S 1.1<br/>maturity BRX</b> | <b>Relation</b> | <b>S 2.5<br/>maturity BRX</b> |
|-------------------------------|-----------------|-------------------------------|
| 1-010-XX-EUR-90000            | =               | 1-010-X1-EUR-90000            |
| 1-010-XX-XX2-90000            | =               | 1-010-X1-XX2-90000            |
| 1-030-XX-XXX-90000            | =               | 1-030-XX-XXX-90000            |
| 1-051-XX-XXX-90000            | =               | 1-051-XX-XXX-90000            |
| 1-052-XX-XXX-90000            | =               | 1-052-XX-XXX-90000            |
| 1-061-XX-XXX-90000            | =               | 1-061-XX-XXX-90000            |
| 1-062-XX-XXX-90000            | =               | 1-062-XX-XXX-90000            |
| 1-070-XX-XXX-90000            | =               | 1-070-X1-XXX-90000            |
| 1-090-XX-XXX-90000            | =               | 1-090-X1-XXX-90000            |

| <b>S 1.1<br/>maturity BRX</b> | <b>Relation</b> | <b>S 2.5<br/>maturities (BRB + BRG + BRH + BRK)</b>                                  |
|-------------------------------|-----------------|--|
| 1-020-LU-EUR-11000            | =               | 1-020-LU-EUR-11100 + 1-020-LU-EUR-11200  |
| 1-020-LU-EUR-12000            | =               | 1-020-LU-EUR-12100 + 1-020-LU-EUR-12200  |
| 1-020-LU-EUR-30000            | =               | 1-020-LU-EUR-31000 + 1-020-LU-EUR-32100 +<br>1-020-LU-EUR-32200 + 1-020-LU-EUR-32300 |
| 1-020-LU-XX2-11000            | =               | 1-020-LU-XX2-11100 + 1-020-LU-XX2-11200  |
| 1-020-LU-XX2-12000            | =               | 1-020-LU-XX2-12100 + 1-020-LU-XX2-12200  |
| 1-020-LU-XX2-30000            | =               | 1-020-LU-XX2-31000 + 1-020-LU-XX2-32100 +<br>1-020-LU-XX2-32200 + 1-020-LU-XX2-32300 |
| 1-020-X3-EUR-11000            | =               | 1-020-X3-EUR-11100 + 1-020-X3-EUR-11200  |
| 1-020-X3-EUR-12000            | =               | 1-020-X3-EUR-12100 + 1-020-X3-EUR-12200  |
| 1-020-X3-EUR-30000            | =               | 1-020-X3-EUR-31000 + 1-020-X3-EUR-32100 +<br>1-020-X3-EUR-32200 + 1-020-X3-EUR-32300 |
| 1-020-X3-XX2-11000            | =               | 1-020-X3-XX2-11100 + 1-020-X3-XX2-11200  |
| 1-020-X3-XX2-12000            | =               | 1-020-X3-XX2-12100 + 1-020-X3-XX2-12200  |
| 1-020-X3-XX2-30000            | =               | 1-020-X3-XX2-31000 + 1-020-X3-XX2-32100 +<br>1-020-X3-XX2-32200 + 1-020-X3-XX2-32300 |

| <b>S 1.1<br/>maturity BRX</b> | <b>Relation</b> | <b>S 2.5<br/>maturities BRX or (BRB + BRG + BRH + BRK)</b>                                      |
|-------------------------------|-----------------|---|
| 1-080-XX-XXX-90000            | =               | 1-081-XX-XX1-90000 maturity (BRX)<br>+ 1-089-XX-XX1-90000 maturities (BRB + BRG +<br>BRH + BRK) |

| <b>S 1.1<br/>maturities<br/>(BRB + BRG + BRH + BRK + BRX)</b> | <b>Relation</b> | <b>S 2.5<br/>maturities<br/>(BRB + BRG + BRH + BRK + BRX)</b> |
|---|-----------------|---|
| 1-000-XX-XXX-90000  | =               | 1-000-X1-XX1-00000  |

| <b>S 1.1<br/>for each maturity</b>                              | <b>Relation</b> | <b>S 2.5<br/>for each maturity</b>                              |
|---|-----------------|---|
| 1-021-LU-EUR-42200 + 1-022-LU-EUR-42200 +<br>1-023-LU-EUR-42200 | =               | 1-020-LU-EUR-42211 + 1-020-LU-EUR-42212 +<br>1-020-LU-EUR-42220 |
| 1-021-LU-XX2-42200 + 1-022-LU-XX2-42200 +<br>1-023-LU-XX2-42200 | =               | 1-020-LU-XX2-42211 + 1-020-LU-XX2-42212 +<br>1-020-LU-XX2-42220 |
| 1-021-X3-EUR-42200 + 1-022-X3-EUR-42200 +<br>1-023-X3-EUR-42200 | =               | 1-020-X3-EUR-42211 + 1-020-X3-EUR-42212 +<br>1-020-X3-EUR-42220 |
| 1-021-X3-XX2-42200 + 1-022-X3-XX2-42200 +<br>1-023-X3-XX2-42200 | =               | 1-020-X3-XX2-42211 + 1-020-X3-XX2-42212 +<br>1-020-X3-XX2-42220 |



| <b>S 1.1<br/>maturity BRX</b> | <b>Relation</b> | <b>S 2.5<br/>maturity BRX</b>   |
|-------------------------------|-----------------|---|
| 2-021-LU-EUR-11000            | =               | 2-021-LU-EUR-11100 + 2-021-LU-EUR-11200   |
| 2-021-LU-EUR-12000            | =               | 2-021-LU-EUR-12100 + 2-021-LU-EUR-12200   |
| 2-021-LU-EUR-31000            | =               | 2-021-LU-EUR-31000  |
| 2-021-LU-EUR-32000            | =               | 2-021-LU-EUR-32100 + 2-021-LU-EUR-32200 +<br>2-021-LU-EUR-32300   |
| 2-021-LU-EUR-41100            | =               | 2-021-LU-EUR-41111 + 2-021-LU-EUR-41112 +<br>2-021-LU-EUR-41113 + 2-021-LU-EUR-41114 +<br>2-021-LU-EUR-41119 + 2-021-LU-EUR-41120 |
| 2-021-LU-EUR-41113            | =               | 2-021-LU-EUR-41113  |
| 2-021-LU-EUR-41200            | =               | 2-021-LU-EUR-41210 + 2-021-LU-EUR-41220   |
| 2-021-LU-EUR-42100            | =               | 2-021-LU-EUR-42100  |
| 2-021-LU-EUR-42200            | =               | 2-021-LU-EUR-42211 + 2-021-LU-EUR-42212 +<br>2-021-LU-EUR-42220   |
| 2-021-LU-XX2-11000            | =               | 2-021-LU-XX2-11100 + 2-021-LU-XX2-11200   |
| 2-021-LU-XX2-12000            | =               | 2-021-LU-XX2-12100 + 2-021-LU-XX2-12200   |
| 2-021-LU-XX2-31000            | =               | 2-021-LU-XX2-31000  |
| 2-021-LU-XX2-32000            | =               | 2-021-LU-XX2-32100 + 2-021-LU-XX2-32200 +<br>2-021-LU-XX2-32300   |
| 2-021-LU-XX2-41100            | =               | 2-021-LU-XX2-41111 + 2-021-LU-XX2-41112 +<br>2-021-LU-XX2-41113 + 2-021-LU-XX2-41114 +<br>2-021-LU-XX2-41119 + 2-021-LU-XX2-41120 |
| 2-021-LU-XX2-41113            | =               | 2-021-LU-XX2-41113  |
| 2-021-LU-XX2-41200            | =               | 2-021-LU-XX2-41210 + 2-021-LU-XX2-41220   |
| 2-021-LU-XX2-42100            | =               | 2-021-LU-XX2-42100  |
| 2-021-LU-XX2-42200            | =               | 2-021-LU-XX2-42211 + 2-021-LU-XX2-42212 +<br>2-021-LU-XX2-42220   |

| <b>S 1.1<br/>maturity BRX</b> | <b>Relation</b> | <b>S 2.5<br/>maturity BRX</b>   |
|-------------------------------|-----------------|---|
| 2-021-X3-EUR-11000            | =               | 2-021-X3-EUR-11100 + 2-021-X3-EUR-11200   |
| 2-021-X3-EUR-12000            | =               | 2-021-X3-EUR-12100 + 2-021-X3-EUR-12200   |
| 2-021-X3-EUR-31000            | =               | 2-021-X3-EUR-31000  |
| 2-021-X3-EUR-32000            | =               | 2-021-X3-EUR-32100 + 2-021-X3-EUR-32200 +<br>2-021-X3-EUR-32300   |
| 2-021-X3-EUR-41100            | =               | 2-021-X3-EUR-41111 + 2-021-X3-EUR-41112 +<br>2-021-X3-EUR-41113 + 2-021-X3-EUR-41114 +<br>2-021-X3-EUR-41119 + 2-021-X3-EUR-41120 |
| 2-021-X3-EUR-41113            | =               | 2-021-X3-EUR-41113  |
| 2-021-X3-EUR-41200            | =               | 2-021-X3-EUR-41210 + 2-021-X3-EUR-41220   |
| 2-021-X3-EUR-42100            | =               | 2-021-X3-EUR-42100  |
| 2-021-X3-EUR-42200            | =               | 2-021-X3-EUR-42211 + 2-021-X3-EUR-42212 +<br>2-021-X3-EUR-42220   |
| 2-021-X3-XX2-11000            | =               | 2-021-X3-XX2-11100 + 2-021-X3-XX2-11200   |
| 2-021-X3-XX2-12000            | =               | 2-021-X3-XX2-12100 + 2-021-X3-XX2-12200   |
| 2-021-X3-XX2-31000            | =               | 2-021-X3-XX2-31000  |
| 2-021-X3-XX2-32000            | =               | 2-021-X3-XX2-32100 + 2-021-X3-XX2-32200 +<br>2-021-X3-XX2-32300   |
| 2-021-X3-XX2-41100            | =               | 2-021-X3-XX2-41111 + 2-021-X3-XX2-41112 +<br>2-021-X3-XX2-41113 + 2-021-X3-XX2-41114 +<br>2-021-X3-XX2-41119 + 2-021-X3-XX2-41120 |
| 2-021-X3-XX2-41113            | =               | 2-021-X3-XX2-41113  |
| 2-021-X3-XX2-41200            | =               | 2-021-X3-XX2-41210 + 2-021-X3-XX2-41220   |
| 2-021-X3-XX2-42100            | =               | 2-021-X3-XX2-42100  |
| 2-021-X3-XX2-42200            | =               | 2-021-X3-XX2-42211 + 2-021-X3-XX2-42212 +<br>2-021-X3-XX2-42220   |



| <b>S 1.1<br/>maturity BRX</b> | <b>Relation</b> | <b>S 2.5<br/>maturity BRX</b>  |
|-------------------------------|-----------------|--|
| 2-021-X4-EUR-11000            | =               | 2-021-X4-EUR-11100 + 2-021-X4-EUR-11200  |
| 2-021-X4-EUR-12000            | =               | 2-021-X4-EUR-12100 + 2-021-X4-EUR-12200  |
| 2-021-X4-EUR-30000            | =               | 2-021-X4-EUR-31000 + 2-021-X4-EUR-32100 +<br>2-021-X4-EUR-32200 + 2-021-X4-EUR-32300 +<br>2-021-X4-EUR-39000   |
| 2-021-X4-EUR-40000            | =               | 2-021-X4-EUR-41111 + 2-021-X4-EUR-41112 +<br>2-021-X4-EUR-41113 + 2-021-X4-EUR-41114 +<br>2-021-X4-EUR-41119 + 2-021-X4-EUR-41120 +<br>2-021-X4-EUR-41210 + 2-021-X4-EUR-41220 +<br>2-021-X4-EUR-42100 + 2-021-X4-EUR-42211 +<br>2-021-X4-EUR-42212 + 2-021-X4-EUR-42220 |
| 2-021-X4-XX2-11000            | =               | 2-021-X4-XX2-11100 + 2-021-X4-XX2-11200  |
| 2-021-X4-XX2-12000            | =               | 2-021-X4-XX2-12100 + 2-021-X4-XX2-12200  |
| 2-021-X4-XX2-30000            | =               | 2-021-X4-XX2-31000 + 2-021-X4-XX2-32100 +<br>2-021-X4-XX2-32200 + 2-021-X4-XX2-32300 +<br>2-021-X4-XX2-39000   |
| 2-021-X4-XX2-40000            | =               | 2-021-X4-XX2-41111 + 2-021-X4-XX2-41112 +<br>2-021-X4-XX2-41113 + 2-021-X4-XX2-41114 +<br>2-021-X4-XX2-41119 + 2-021-X4-XX2-41120 +<br>2-021-X4-XX2-41210 + 2-021-X4-XX2-41220 +<br>2-021-X4-XX2-42100 + 2-021-X4-XX2-42211 +<br>2-021-X4-XX2-42212 + 2-021-X4-XX2-42220 |
| 2-021-XE-EUR-39000            | =               | 2-021-XE-EUR-39000   |
| 2-021-XE-XX2-39000            | =               | 2-021-XE-XX2-39000   |



| <b>S 1.1<br/>maturities (BRA + BRC)</b> | <b>Relation</b> | <b>S 2.5<br/>maturity BRB</b>   |
|---|-----------------|---|
| 2-022-LU-EUR-11000                      | =               | 2-022-LU-EUR-11100 + 2-022-LU-EUR-11200   |
| 2-022-LU-EUR-12000                      | =               | 2-022-LU-EUR-12100 + 2-022-LU-EUR-12200   |
| 2-022-LU-EUR-31000                      | =               | 2-022-LU-EUR-31000  |
| 2-022-LU-EUR-32000                      | =               | 2-022-LU-EUR-32100 + 2-022-LU-EUR-32200 +<br>2-022-LU-EUR-32300   |
| 2-022-LU-EUR-41100                      | =               | 2-022-LU-EUR-41111 + 2-022-LU-EUR-41112 +<br>2-022-LU-EUR-41113 + 2-022-LU-EUR-41114 +<br>2-022-LU-EUR-41119 + 2-022-LU-EUR-41120 |
| 2-022-LU-EUR-41113                      | =               | 2-022-LU-EUR-41113  |
| 2-022-LU-EUR-41200                      | =               | 2-022-LU-EUR-41210 + 2-022-LU-EUR-41220   |
| 2-022-LU-EUR-42100                      | =               | 2-022-LU-EUR-42100  |
| 2-022-LU-EUR-42200                      | =               | 2-022-LU-EUR-42211 + 2-022-LU-EUR-42212 +<br>2-022-LU-EUR-42220   |
| 2-022-LU-XX2-11000                      | =               | 2-022-LU-XX2-11100 + 2-022-LU-XX2-11200   |
| 2-022-LU-XX2-12000                      | =               | 2-022-LU-XX2-12100 + 2-022-LU-XX2-12200   |
| 2-022-LU-XX2-31000                      | =               | 2-022-LU-XX2-31000  |
| 2-022-LU-XX2-32000                      | =               | 2-022-LU-XX2-32100 + 2-022-LU-XX2-32200 +<br>2-022-LU-XX2-32300   |
| 2-022-LU-XX2-41100                      | =               | 2-022-LU-XX2-41111 + 2-022-LU-XX2-41112 +<br>2-022-LU-XX2-41113 + 2-022-LU-XX2-41114 +<br>2-022-LU-XX2-41119 + 2-022-LU-XX2-41120 |
| 2-022-LU-XX2-41113                      | =               | 2-022-LU-XX2-41113  |
| 2-022-LU-XX2-41200                      | =               | 2-022-LU-XX2-41210 + 2-022-LU-XX2-41220   |
| 2-022-LU-XX2-42100                      | =               | 2-022-LU-XX2-42100  |
| 2-022-LU-XX2-42200                      | =               | 2-022-LU-XX2-42211 + 2-022-LU-XX2-42212 +<br>2-022-LU-XX2-42220   |



| <b>S 1.1<br/>maturities (BRA + BRC)</b> | <b>Relation</b> | <b>S 2.5<br/>maturity BRB</b>   |
|---|-----------------|---|
| 2-022-X3-EUR-11000                      | =               | 2-022-X3-EUR-11100 + 2-022-X3-EUR-11200   |
| 2-022-X3-EUR-12000                      | =               | 2-022-X3-EUR-12100 + 2-022-X3-EUR-12200   |
| 2-022-X3-EUR-31000                      | =               | 2-022-X3-EUR-31000  |
| 2-022-X3-EUR-32000                      | =               | 2-022-X3-EUR-32100 + 2-022-X3-EUR-32200 +<br>2-022-X3-EUR-32300   |
| 2-022-X3-EUR-41100                      | =               | 2-022-X3-EUR-41111 + 2-022-X3-EUR-41112 +<br>2-022-X3-EUR-41113 + 2-022-X3-EUR-41114 +<br>2-022-X3-EUR-41119 + 2-022-X3-EUR-41120 |
| 2-022-X3-EUR-41113                      | =               | 2-022-X3-EUR-41113  |
| 2-022-X3-EUR-41200                      | =               | 2-022-X3-EUR-41210 + 2-022-X3-EUR-41220   |
| 2-022-X3-EUR-42100                      | =               | 2-022-X3-EUR-42100  |
| 2-022-X3-EUR-42200                      | =               | 2-022-X3-EUR-42211 + 2-022-X3-EUR-42212 +<br>2-022-X3-EUR-42220   |
| 2-022-X3-XX2-11000                      | =               | 2-022-X3-XX2-11100 + 2-022-X3-XX2-11200   |
| 2-022-X3-XX2-12000                      | =               | 2-022-X3-XX2-12100 + 2-022-X3-XX2-12200   |
| 2-022-X3-XX2-31000                      | =               | 2-022-X3-XX2-31000  |
| 2-022-X3-XX2-32000                      | =               | 2-022-X3-XX2-32100 + 2-022-X3-XX2-32200 +<br>2-022-X3-XX2-32300   |
| 2-022-X3-XX2-41100                      | =               | 2-022-X3-XX2-41111 + 2-022-X3-XX2-41112 +<br>2-022-X3-XX2-41113 + 2-022-X3-XX2-41114 +<br>2-022-X3-XX2-41119 + 2-022-X3-XX2-41120 |
| 2-022-X3-XX2-41113                      | =               | 2-022-X3-XX2-41113  |
| 2-022-X3-XX2-41200                      | =               | 2-022-X3-XX2-41210 + 2-022-X3-XX2-41220   |
| 2-022-X3-XX2-42100                      | =               | 2-022-X3-XX2-42100  |
| 2-022-X3-XX2-42200                      | =               | 2-022-X3-XX2-42211 + 2-022-X3-XX2-42212 +<br>2-022-X3-XX2-42220   |



| <b>S 1.1<br/>maturity (BRA + BRC)</b> | <b>Relation</b> | <b>S 2.5<br/>maturities BRB</b>  |
|---------------------------------------|-----------------|--|
| 2-022-X4-EUR-11000                    | =               | 2-022-X4-EUR-11100 + 2-022-X4-EUR-11200  |
| 2-022-X4-EUR-12000                    | =               | 2-022-X4-EUR-12100 + 2-022-X4-EUR-12200  |
| 2-022-X4-EUR-30000                    | =               | 2-022-X4-EUR-31000 + 2-022-X4-EUR-32100 +<br>2-022-X4-EUR-32200 + 2-022-X4-EUR-32300 +<br>2-022-X4-EUR-39000   |
| 2-022-X4-EUR-40000                    | =               | 2-022-X4-EUR-41111 + 2-022-X4-EUR-41112 +<br>2-022-X4-EUR-41113 + 2-022-X4-EUR-41114 +<br>2-022-X4-EUR-41119 + 2-022-X4-EUR-41120 +<br>2-022-X4-EUR-41210 + 2-022-X4-EUR-41220 +<br>2-022-X4-EUR-42100 + 2-022-X4-EUR-42211 +<br>2-022-X4-EUR-42212 + 2-022-X4-EUR-42220 |
| 2-022-X4-XX2-11000                    | =               | 2-022-X4-XX2-11100 + 2-022-X4-XX2-11200  |
| 2-022-X4-XX2-12000                    | =               | 2-022-X4-XX2-12100 + 2-022-X4-XX2-12200  |
| 2-022-X4-XX2-30000                    | =               | 2-022-X4-XX2-31000 + 2-022-X4-XX2-32100 +<br>2-022-X4-XX2-32200 + 2-022-X4-XX2-32300 +<br>2-022-X4-XX2-39000   |
| 2-022-X4-XX2-40000                    | =               | 2-022-X4-XX2-41111 + 2-022-X4-XX2-41112 +<br>2-022-X4-XX2-41113 + 2-022-X4-XX2-41114 +<br>2-022-X4-XX2-41119 + 2-022-X4-XX2-41120 +<br>2-022-X4-XX2-41210 + 2-022-X4-XX2-41220 +<br>2-022-X4-XX2-42100 + 2-022-X4-XX2-42211 +<br>2-022-X4-XX2-42212 + 2-022-X4-XX2-42220 |
| 2-022-XE-EUR-39000                    | =               | 2-022-XE-EUR-39000   |
| 2-022-XE-XX2-39000                    | =               | 2-022-XE-XX2-39000   |



| <b>S 1.1<br/>maturity BRG</b> | <b>Relation</b> | <b>S 2.5<br/>maturity BRG</b>   |
|-------------------------------|-----------------|---|
| 2-022-LU-EUR-11000            | =               | 2-022-LU-EUR-11100 + 2-022-LU-EUR-11200   |
| 2-022-LU-EUR-12000            | =               | 2-022-LU-EUR-12100 + 2-022-LU-EUR-12200   |
| 2-022-LU-EUR-31000            | =               | 2-022-LU-EUR-31000  |
| 2-022-LU-EUR-32000            | =               | 2-022-LU-EUR-32100 + 2-022-LU-EUR-32200 +<br>2-022-LU-EUR-32300   |
| 2-022-LU-EUR-41100            | =               | 2-022-LU-EUR-41111 + 2-022-LU-EUR-41112 +<br>2-022-LU-EUR-41113 + 2-022-LU-EUR-41114 +<br>2-022-LU-EUR-41119 + 2-022-LU-EUR-41120 |
| 2-022-LU-EUR-41113            | =               | 2-022-LU-EUR-41113  |
| 2-022-LU-EUR-41200            | =               | 2-022-LU-EUR-41210 + 2-022-LU-EUR-41220   |
| 2-022-LU-EUR-42100            | =               | 2-022-LU-EUR-42100  |
| 2-022-LU-EUR-42200            | =               | 2-022-LU-EUR-42211 + 2-022-LU-EUR-42212 +<br>2-022-LU-EUR-42220   |
| 2-022-LU-XX2-11000            | =               | 2-022-LU-XX2-11100 + 2-022-LU-XX2-11200   |
| 2-022-LU-XX2-12000            | =               | 2-022-LU-XX2-12100 + 2-022-LU-XX2-12200   |
| 2-022-LU-XX2-31000            | =               | 2-022-LU-XX2-31000  |
| 2-022-LU-XX2-32000            | =               | 2-022-LU-XX2-32100 + 2-022-LU-XX2-32200 +<br>2-022-LU-XX2-32300   |
| 2-022-LU-XX2-41100            | =               | 2-022-LU-XX2-41111 + 2-022-LU-XX2-41112 +<br>2-022-LU-XX2-41113 + 2-022-LU-XX2-41114 +<br>2-022-LU-XX2-41119 + 2-022-LU-XX2-41120 |
| 2-022-LU-XX2-41113            | =               | 2-022-LU-XX2-41113  |
| 2-022-LU-XX2-41200            | =               | 2-022-LU-XX2-41210 + 2-022-LU-XX2-41220   |
| 2-022-LU-XX2-42100            | =               | 2-022-LU-XX2-42100  |
| 2-022-LU-XX2-42200            | =               | 2-022-LU-XX2-42211 + 2-022-LU-XX2-42212 +<br>2-022-LU-XX2-42220   |

| <b>S 1.1<br/>maturity BRG</b> | <b>Relation</b> | <b>S 2.5<br/>maturity BRG</b>   |
|-------------------------------|-----------------|---|
| 2-022-X3-EUR-11000            | =               | 2-022-X3-EUR-11100 + 2-022-X3-EUR-11200   |
| 2-022-X3-EUR-12000            | =               | 2-022-X3-EUR-12100 + 2-022-X3-EUR-12200   |
| 2-022-X3-EUR-31000            | =               | 2-022-X3-EUR-31000  |
| 2-022-X3-EUR-32000            | =               | 2-022-X3-EUR-32100 + 2-022-X3-EUR-32200 +<br>2-022-X3-EUR-32300   |
| 2-022-X3-EUR-41100            | =               | 2-022-X3-EUR-41111 + 2-022-X3-EUR-41112 +<br>2-022-X3-EUR-41113 + 2-022-X3-EUR-41114 +<br>2-022-X3-EUR-41119 + 2-022-X3-EUR-41120 |
| 2-022-X3-EUR-41113            | =               | 2-022-X3-EUR-41113  |
| 2-022-X3-EUR-41200            | =               | 2-022-X3-EUR-41210 + 2-022-X3-EUR-41220   |
| 2-022-X3-EUR-42100            | =               | 2-022-X3-EUR-42100  |
| 2-022-X3-EUR-42200            | =               | 2-022-X3-EUR-42211 + 2-022-X3-EUR-42212 +<br>2-022-X3-EUR-42220   |
| 2-022-X3-XX2-11000            | =               | 2-022-X3-XX2-11100 + 2-022-X3-XX2-11200   |
| 2-022-X3-XX2-12000            | =               | 2-022-X3-XX2-12100 + 2-022-X3-XX2-12200   |
| 2-022-X3-XX2-31000            | =               | 2-022-X3-XX2-31000  |
| 2-022-X3-XX2-32000            | =               | 2-022-X3-XX2-32100 + 2-022-X3-XX2-32200 +<br>2-022-X3-XX2-32300   |
| 2-022-X3-XX2-41100            | =               | 2-022-X3-XX2-41111 + 2-022-X3-XX2-41112 +<br>2-022-X3-XX2-41113 + 2-022-X3-XX2-41114 +<br>2-022-X3-XX2-41119 + 2-022-X3-XX2-41120 |
| 2-022-X3-XX2-41113            | =               | 2-022-X3-XX2-41113  |
| 2-022-X3-XX2-41200            | =               | 2-022-X3-XX2-41210 + 2-022-X3-XX2-41220   |
| 2-022-X3-XX2-42100            | =               | 2-022-X3-XX2-42100  |
| 2-022-X3-XX2-42200            | =               | 2-022-X3-XX2-42211 + 2-022-X3-XX2-42212 +<br>2-022-X3-XX2-42220   |



| <b>S 1.1<br/>maturity BRG</b> | <b>Relation</b> | <b>S 2.5<br/>maturity BRG</b>  |
|-------------------------------|-----------------|--|
| 2-022-X4-EUR-11000            | =               | 2-022-X4-EUR-11100 + 2-022-X4-EUR-11200  |
| 2-022-X4-EUR-12000            | =               | 2-022-X4-EUR-12100 + 2-022-X4-EUR-12200  |
| 2-022-X4-EUR-30000            | =               | 2-022-X4-EUR-31000 + 2-022-X4-EUR-32100 +<br>2-022-X4-EUR-32200 + 2-022-X4-EUR-32300 +<br>2-022-X4-EUR-39000   |
| 2-022-X4-EUR-40000            | =               | 2-022-X4-EUR-41111 + 2-022-X4-EUR-41112 +<br>2-022-X4-EUR-41113 + 2-022-X4-EUR-41114 +<br>2-022-X4-EUR-41119 + 2-022-X4-EUR-41120 +<br>2-022-X4-EUR-41210 + 2-022-X4-EUR-41220 +<br>2-022-X4-EUR-42100 + 2-022-X4-EUR-42211 +<br>2-022-X4-EUR-42212 + 2-022-X4-EUR-42220 |
| 2-022-X4-XX2-11000            | =               | 2-022-X4-XX2-11100 + 2-022-X4-XX2-11200  |
| 2-022-X4-XX2-12000            | =               | 2-022-X4-XX2-12100 + 2-022-X4-XX2-12200  |
| 2-022-X4-XX2-30000            | =               | 2-022-X4-XX2-31000 + 2-022-X4-XX2-32100 +<br>2-022-X4-XX2-32200 + 2-022-X4-XX2-32300 +<br>2-022-X4-XX2-39000   |
| 2-022-X4-XX2-40000            | =               | 2-022-X4-XX2-41111 + 2-022-X4-XX2-41112 +<br>2-022-X4-XX2-41113 + 2-022-X4-XX2-41114 +<br>2-022-X4-XX2-41119 + 2-022-X4-XX2-41120 +<br>2-022-X4-XX2-41210 + 2-022-X4-XX2-41220 +<br>2-022-X4-XX2-42100 + 2-022-X4-XX2-42211 +<br>2-022-X4-XX2-42212 + 2-022-X4-XX2-42220 |
| 2-022-XE-EUR-39000            | =               | 2-022-XE-EUR-39000   |
| 2-022-XE-XX2-39000            | =               | 2-022-XE-XX2-39000   |

| <b>S 1.1<br/>maturity BRJ</b> | <b>Relation</b> | <b>S 2.5<br/>maturities (BRH + BRK)</b>   |
|-------------------------------|-----------------|---|
| 2-022-LU-EUR-11000            | =               | 2-022-LU-EUR-11100 + 2-022-LU-EUR-11200   |
| 2-022-LU-EUR-12000            | =               | 2-022-LU-EUR-12100 + 2-022-LU-EUR-12200   |
| 2-022-LU-EUR-31000            | =               | 2-022-LU-EUR-31000  |
| 2-022-LU-EUR-32000            | =               | 2-022-LU-EUR-32100 + 2-022-LU-EUR-32200 +<br>2-022-LU-EUR-32300   |
| 2-022-LU-EUR-41100            | =               | 2-022-LU-EUR-41111 + 2-022-LU-EUR-41112 +<br>2-022-LU-EUR-41113 + 2-022-LU-EUR-41114 +<br>2-022-LU-EUR-41119 + 2-022-LU-EUR-41120 |
| 2-022-LU-EUR-41113            | =               | 2-022-LU-EUR-41113  |
| 2-022-LU-EUR-41200            | =               | 2-022-LU-EUR-41210 + 2-022-LU-EUR-41220   |
| 2-022-LU-EUR-42100            | =               | 2-022-LU-EUR-42100  |
| 2-022-LU-EUR-42200            | =               | 2-022-LU-EUR-42211 + 2-022-LU-EUR-42212 +<br>2-022-LU-EUR-42220   |
| 2-022-LU-XX2-11000            | =               | 2-022-LU-XX2-11100 + 2-022-LU-XX2-11200   |
| 2-022-LU-XX2-12000            | =               | 2-022-LU-XX2-12100 + 2-022-LU-XX2-12200   |
| 2-022-LU-XX2-31000            | =               | 2-022-LU-XX2-31000  |
| 2-022-LU-XX2-32000            | =               | 2-022-LU-XX2-32100 + 2-022-LU-XX2-32200 +<br>2-022-LU-XX2-32300   |
| 2-022-LU-XX2-41100            | =               | 2-022-LU-XX2-41111 + 2-022-LU-XX2-41112 +<br>2-022-LU-XX2-41113 + 2-022-LU-XX2-41114 +<br>2-022-LU-XX2-41119 + 2-022-LU-XX2-41120 |
| 2-022-LU-XX2-41113            | =               | 2-022-LU-XX2-41113  |
| 2-022-LU-XX2-41200            | =               | 2-022-LU-XX2-41210 + 2-022-LU-XX2-41220   |
| 2-022-LU-XX2-42100            | =               | 2-022-LU-XX2-42100  |
| 2-022-LU-XX2-42200            | =               | 2-022-LU-XX2-42211 + 2-022-LU-XX2-42212 +<br>2-022-LU-XX2-42220   |

| <b>S 1.1<br/>maturity BRJ</b> | <b>Relation</b> | <b>S 2.5<br/>maturities (BRH + BRK)</b>   |
|-------------------------------|-----------------|---|
| 2-022-X3-EUR-11000            | =               | 2-022-X3-EUR-11100 + 2-022-X3-EUR-11200   |
| 2-022-X3-EUR-12000            | =               | 2-022-X3-EUR-12100 + 2-022-X3-EUR-12200   |
| 2-022-X3-EUR-31000            | =               | 2-022-X3-EUR-31000  |
| 2-022-X3-EUR-32000            | =               | 2-022-X3-EUR-32100 + 2-022-X3-EUR-32200 +<br>2-022-X3-EUR-32300   |
| 2-022-X3-EUR-41100            | =               | 2-022-X3-EUR-41111 + 2-022-X3-EUR-41112 +<br>2-022-X3-EUR-41113 + 2-022-X3-EUR-41114 +<br>2-022-X3-EUR-41119 + 2-022-X3-EUR-41120 |
| 2-022-X3-EUR-41113            | =               | 2-022-X3-EUR-41113  |
| 2-022-X3-EUR-41200            | =               | 2-022-X3-EUR-41210 + 2-022-X3-EUR-41220   |
| 2-022-X3-EUR-42100            | =               | 2-022-X3-EUR-42100  |
| 2-022-X3-EUR-42200            | =               | 2-022-X3-EUR-42211 + 2-022-X3-EUR-42212 +<br>2-022-X3-EUR-42220   |
| 2-022-X3-XX2-11000            | =               | 2-022-X3-XX2-11100 + 2-022-X3-XX2-11200   |
| 2-022-X3-XX2-12000            | =               | 2-022-X3-XX2-12100 + 2-022-X3-XX2-12200   |
| 2-022-X3-XX2-31000            | =               | 2-022-X3-XX2-31000  |
| 2-022-X3-XX2-32000            | =               | 2-022-X3-XX2-32100 + 2-022-X3-XX2-32200 +<br>2-022-X3-XX2-32300   |
| 2-022-X3-XX2-41100            | =               | 2-022-X3-XX2-41111 + 2-022-X3-XX2-41112 +<br>2-022-X3-XX2-41113 + 2-022-X3-XX2-41114 +<br>2-022-X3-XX2-41119 + 2-022-X3-XX2-41120 |
| 2-022-X3-XX2-41113            | =               | 2-022-X3-XX2-41113  |
| 2-022-X3-XX2-41200            | =               | 2-022-X3-XX2-41210 + 2-022-X3-XX2-41220   |
| 2-022-X3-XX2-42100            | =               | 2-022-X3-XX2-42100  |
| 2-022-X3-XX2-42200            | =               | 2-022-X3-XX2-42211 + 2-022-X3-XX2-42212 +<br>2-022-X3-XX2-42220   |



| <b>S 1.1<br/>maturity BRJ</b> | <b>Relation</b> | <b>S 2.5<br/>maturities (BRH + BRK)</b>  |
|-------------------------------|-----------------|--|
| 2-022-X4-EUR-11000            | =               | 2-022-X4-EUR-11100 + 2-022-X4-EUR-11200  |
| 2-022-X4-EUR-12000            | =               | 2-022-X4-EUR-12100 + 2-022-X4-EUR-12200  |
| 2-022-X4-EUR-30000            | =               | 2-022-X4-EUR-31000 + 2-022-X4-EUR-32100 +<br>2-022-X4-EUR-32200 + 2-022-X4-EUR-32300 +<br>2-022-X4-EUR-39000   |
| 2-022-X4-EUR-40000            | =               | 2-022-X4-EUR-41111 + 2-022-X4-EUR-41112 +<br>2-022-X4-EUR-41113 + 2-022-X4-EUR-41114 +<br>2-022-X4-EUR-41119 + 2-022-X4-EUR-41120 +<br>2-022-X4-EUR-41210 + 2-022-X4-EUR-41220 +<br>2-022-X4-EUR-42100 + 2-022-X4-EUR-42211 +<br>2-022-X4-EUR-42212 + 2-022-X4-EUR-42220 |
| 2-022-X4-XX2-11000            | =               | 2-022-X4-XX2-11100 + 2-022-X4-XX2-11200  |
| 2-022-X4-XX2-12000            | =               | 2-022-X4-XX2-12100 + 2-022-X4-XX2-12200  |
| 2-022-X4-XX2-30000            | =               | 2-022-X4-XX2-31000 + 2-022-X4-XX2-32100 +<br>2-022-X4-XX2-32200 + 2-022-X4-XX2-32300 +<br>2-022-X4-XX2-39000   |
| 2-022-X4-XX2-40000            | =               | 2-022-X4-XX2-41111 + 2-022-X4-XX2-41112 +<br>2-022-X4-XX2-41113 + 2-022-X4-XX2-41114 +<br>2-022-X4-XX2-41119 + 2-022-X4-XX2-41120 +<br>2-022-X4-XX2-41210 + 2-022-X4-XX2-41220 +<br>2-022-X4-XX2-42100 + 2-022-X4-XX2-42211 +<br>2-022-X4-XX2-42212 + 2-022-X4-XX2-42220 |
| 2-022-XE-EUR-39000            | =               | 2-022-XE-EUR-39000   |
| 2-022-XE-XX2-39000            | =               | 2-022-XE-XX2-39000   |



| <b>S 1.1<br/>maturities (BRA + BRC)</b> | <b>Relation</b> | <b>S 2.5<br/>maturity BRB</b>   |
|---|-----------------|---|
| 2-023-LU-EUR-11000                      | =               | 2-023-LU-EUR-11100 + 2-023-LU-EUR-11200   |
| 2-023-LU-EUR-12000                      | =               | 2-023-LU-EUR-12100 + 2-023-LU-EUR-12200   |
| 2-023-LU-EUR-31000                      | =               | 2-023-LU-EUR-31000  |
| 2-023-LU-EUR-32000                      | =               | 2-023-LU-EUR-32100 + 2-023-LU-EUR-32200 +<br>2-023-LU-EUR-32300   |
| 2-023-LU-EUR-41100                      | =               | 2-023-LU-EUR-41111 + 2-023-LU-EUR-41112 +<br>2-023-LU-EUR-41113 + 2-023-LU-EUR-41114 +<br>2-023-LU-EUR-41119 + 2-023-LU-EUR-41120 |
| 2-023-LU-EUR-41113                      | =               | 2-023-LU-EUR-41113  |
| 2-023-LU-EUR-41200                      | =               | 2-023-LU-EUR-41210 + 2-023-LU-EUR-41220   |
| 2-023-LU-EUR-42100                      | =               | 2-023-LU-EUR-42100  |
| 2-023-LU-EUR-42200                      | =               | 2-023-LU-EUR-42211 + 2-023-LU-EUR-42212 +<br>2-023-LU-EUR-42220   |
| 2-023-LU-XX2-11000                      | =               | 2-023-LU-XX2-11100 + 2-023-LU-XX2-11200   |
| 2-023-LU-XX2-12000                      | =               | 2-023-LU-XX2-12100 + 2-023-LU-XX2-12200   |
| 2-023-LU-XX2-31000                      | =               | 2-023-LU-XX2-31000  |
| 2-023-LU-XX2-32000                      | =               | 2-023-LU-XX2-32100 + 2-023-LU-XX2-32200 +<br>2-023-LU-XX2-32300   |
| 2-023-LU-XX2-41100                      | =               | 2-023-LU-XX2-41111 + 2-023-LU-XX2-41112 +<br>2-023-LU-XX2-41113 + 2-023-LU-XX2-41114 +<br>2-023-LU-XX2-41119 + 2-023-LU-XX2-41120 |
| 2-023-LU-XX2-41113                      | =               | 2-023-LU-XX2-41113  |
| 2-023-LU-XX2-41200                      | =               | 2-023-LU-XX2-41210 + 2-023-LU-XX2-41220   |
| 2-023-LU-XX2-42100                      | =               | 2-023-LU-XX2-42100  |
| 2-023-LU-XX2-42200                      | =               | 2-023-LU-XX2-42211 + 2-023-LU-XX2-42212 +<br>2-023-LU-XX2-42220   |

| <b>S 1.1<br/>maturities (BRA + BRC)</b> | <b>Relation</b> | <b>S 2.5<br/>maturity BRB</b>   |
|---|-----------------|---|
| 2-023-X3-EUR-11000                      | =               | 2-023-X3-EUR-11100 + 2-023-X3-EUR-11200   |
| 2-023-X3-EUR-12000                      | =               | 2-023-X3-EUR-12100 + 2-023-X3-EUR-12200   |
| 2-023-X3-EUR-31000                      | =               | 2-023-X3-EUR-31000  |
| 2-023-X3-EUR-32000                      | =               | 2-023-X3-EUR-32100 + 2-023-X3-EUR-32200 +<br>2-023-X3-EUR-32300   |
| 2-023-X3-EUR-41100                      | =               | 2-023-X3-EUR-41111 + 2-023-X3-EUR-41112 +<br>2-023-X3-EUR-41113 + 2-023-X3-EUR-41114 +<br>2-023-X3-EUR-41119 + 2-023-X3-EUR-41120 |
| 2-023-X3-EUR-41113                      | =               | 2-023-X3-EUR-41113  |
| 2-023-X3-EUR-41200                      | =               | 2-023-X3-EUR-41210 + 2-023-X3-EUR-41220   |
| 2-023-X3-EUR-42100                      | =               | 2-023-X3-EUR-42100  |
| 2-023-X3-EUR-42200                      | =               | 2-023-X3-EUR-42211 + 2-023-X3-EUR-42212 +<br>2-023-X3-EUR-42220   |
| 2-023-X3-XX2-11000                      | =               | 2-023-X3-XX2-11100 + 2-023-X3-XX2-11200   |
| 2-023-X3-XX2-12000                      | =               | 2-023-X3-XX2-12100 + 2-023-X3-XX2-12200   |
| 2-023-X3-XX2-31000                      | =               | 2-023-X3-XX2-31000  |
| 2-023-X3-XX2-32000                      | =               | 2-023-X3-XX2-32100 + 2-023-X3-XX2-32200 +<br>2-023-X3-XX2-32300   |
| 2-023-X3-XX2-41100                      | =               | 2-023-X3-XX2-41111 + 2-023-X3-XX2-41112 +<br>2-023-X3-XX2-41113 + 2-023-X3-XX2-41114 +<br>2-023-X3-XX2-41119 + 2-023-X3-XX2-41120 |
| 2-023-X3-XX2-41113                      | =               | 2-023-X3-XX2-41113  |
| 2-023-X3-XX2-41200                      | =               | 2-023-X3-XX2-41210 + 2-023-X3-XX2-41220   |
| 2-023-X3-XX2-42100                      | =               | 2-023-X3-XX2-42100  |
| 2-023-X3-XX2-42200                      | =               | 2-023-X3-XX2-42211 + 2-023-X3-XX2-42212 +<br>2-023-X3-XX2-42220   |



| <b>S 1.1<br/>maturity (BRA + BRC)</b> | <b>Relation</b> | <b>S 2.5<br/>maturity BRB</b>  |
|---------------------------------------|-----------------|--|
| 2-023-X4-EUR-11000                    | =               | 2-023-X4-EUR-11100 + 2-023-X4-EUR-11200  |
| 2-023-X4-EUR-12000                    | =               | 2-023-X4-EUR-12100 + 2-023-X4-EUR-12200  |
| 2-023-X4-EUR-30000                    | =               | 2-023-X4-EUR-31000 + 2-023-X4-EUR-32100 +<br>2-023-X4-EUR-32200 + 2-023-X4-EUR-32300 +<br>2-023-X4-EUR-39000   |
| 2-023-X4-EUR-40000                    | =               | 2-023-X4-EUR-41111 + 2-023-X4-EUR-41112 +<br>2-023-X4-EUR-41113 + 2-023-X4-EUR-41114 +<br>2-023-X4-EUR-41119 + 2-023-X4-EUR-41120 +<br>2-023-X4-EUR-41210 + 2-023-X4-EUR-41220 +<br>2-023-X4-EUR-42100 + 2-023-X4-EUR-42211 +<br>2-023-X4-EUR-42212 + 2-023-X4-EUR-42220 |
| 2-023-X4-XX2-11000                    | =               | 2-023-X4-XX2-11100 + 2-023-X4-XX2-11200  |
| 2-023-X4-XX2-12000                    | =               | 2-023-X4-XX2-12100 + 2-023-X4-XX2-12200  |
| 2-023-X4-XX2-30000                    | =               | 2-023-X4-XX2-31000 + 2-023-X4-XX2-32100 +<br>2-023-X4-XX2-32200 + 2-023-X4-XX2-32300 +<br>2-023-X4-XX2-39000   |
| 2-023-X4-XX2-40000                    | =               | 2-023-X4-XX2-41111 + 2-023-X4-XX2-41112 +<br>2-023-X4-XX2-41113 + 2-023-X4-XX2-41114 +<br>2-023-X4-XX2-41119 + 2-023-X4-XX2-41120 +<br>2-023-X4-XX2-41210 + 2-023-X4-XX2-41220 +<br>2-023-X4-XX2-42100 + 2-023-X4-XX2-42211 +<br>2-023-X4-XX2-42212 + 2-023-X4-XX2-42220 |
| 2-023-XE-EUR-39000                    | =               | 2-023-XE-EUR-39000   |
| 2-023-XE-XX2-39000                    | =               | 2-023-XE-XX2-39000   |

| <b>S 1.1<br/>maturity BRG</b> | <b>Relation</b> | <b>S 2.5<br/>maturity BRG</b>   |
|-------------------------------|-----------------|---|
| 2-023-LU-EUR-11000            | =               | 2-023-LU-EUR-11100 + 2-023-LU-EUR-11200   |
| 2-023-LU-EUR-12000            | =               | 2-023-LU-EUR-12100 + 2-023-LU-EUR-12200   |
| 2-023-LU-EUR-31000            | =               | 2-023-LU-EUR-31000  |
| 2-023-LU-EUR-32000            | =               | 2-023-LU-EUR-32100 + 2-023-LU-EUR-32200 +<br>2-023-LU-EUR-32300   |
| 2-023-LU-EUR-41100            | =               | 2-023-LU-EUR-41111 + 2-023-LU-EUR-41112 +<br>2-023-LU-EUR-41113 + 2-023-LU-EUR-41114 +<br>2-023-LU-EUR-41119 + 2-023-LU-EUR-41120 |
| 2-023-LU-EUR-41113            | =               | 2-023-LU-EUR-41113  |
| 2-023-LU-EUR-41200            | =               | 2-023-LU-EUR-41210 + 2-023-LU-EUR-41220   |
| 2-023-LU-EUR-42100            | =               | 2-023-LU-EUR-42100  |
| 2-023-LU-EUR-42200            | =               | 2-023-LU-EUR-42211 + 2-023-LU-EUR-42212 +<br>2-023-LU-EUR-42220   |
| 2-023-LU-XX2-11000            | =               | 2-023-LU-XX2-11100 + 2-023-LU-XX2-11200   |
| 2-023-LU-XX2-12000            | =               | 2-023-LU-XX2-12100 + 2-023-LU-XX2-12200   |
| 2-023-LU-XX2-31000            | =               | 2-023-LU-XX2-31000  |
| 2-023-LU-XX2-32000            | =               | 2-023-LU-XX2-32100 + 2-023-LU-XX2-32200 +<br>2-023-LU-XX2-32300   |
| 2-023-LU-XX2-41100            | =               | 2-023-LU-XX2-41111 + 2-023-LU-XX2-41112 +<br>2-023-LU-XX2-41113 + 2-023-LU-XX2-41114 +<br>2-023-LU-XX2-41119 + 2-023-LU-XX2-41120 |
| 2-023-LU-XX2-41113            | =               | 2-023-LU-XX2-41113  |
| 2-023-LU-XX2-41200            | =               | 2-023-LU-XX2-41210 + 2-023-LU-XX2-41220   |
| 2-023-LU-XX2-42100            | =               | 2-023-LU-XX2-42100  |
| 2-023-LU-XX2-42200            | =               | 2-023-LU-XX2-42211 + 2-023-LU-XX2-42212 +<br>2-023-LU-XX2-42220   |

| <b>S 1.1<br/>maturity BRG</b> | <b>Relation</b> | <b>S 2.5<br/>maturity BRG</b>   |
|-------------------------------|-----------------|---|
| 2-023-X3-EUR-11000            | =               | 2-023-X3-EUR-11100 + 2-023-X3-EUR-11200   |
| 2-023-X3-EUR-12000            | =               | 2-023-X3-EUR-12100 + 2-023-X3-EUR-12200   |
| 2-023-X3-EUR-31000            | =               | 2-023-X3-EUR-31000  |
| 2-023-X3-EUR-32000            | =               | 2-023-X3-EUR-32100 + 2-023-X3-EUR-32200 +<br>2-023-X3-EUR-32300   |
| 2-023-X3-EUR-41100            | =               | 2-023-X3-EUR-41111 + 2-023-X3-EUR-41112 +<br>2-023-X3-EUR-41113 + 2-023-X3-EUR-41114 +<br>2-023-X3-EUR-41119 + 2-023-X3-EUR-41120 |
| 2-023-X3-EUR-41113            | =               | 2-023-X3-EUR-41113  |
| 2-023-X3-EUR-41200            | =               | 2-023-X3-EUR-41210 + 2-023-X3-EUR-41220   |
| 2-023-X3-EUR-42100            | =               | 2-023-X3-EUR-42100  |
| 2-023-X3-EUR-42200            | =               | 2-023-X3-EUR-42211 + 2-023-X3-EUR-42212 +<br>2-023-X3-EUR-42220   |
| 2-023-X3-XX2-11000            | =               | 2-023-X3-XX2-11100 + 2-023-X3-XX2-11200   |
| 2-023-X3-XX2-12000            | =               | 2-023-X3-XX2-12100 + 2-023-X3-XX2-12200   |
| 2-023-X3-XX2-31000            | =               | 2-023-X3-XX2-31000  |
| 2-023-X3-XX2-32000            | =               | 2-023-X3-XX2-32100 + 2-023-X3-XX2-32200 +<br>2-023-X3-XX2-32300   |
| 2-023-X3-XX2-41100            | =               | 2-023-X3-XX2-41111 + 2-023-X3-XX2-41112 +<br>2-023-X3-XX2-41113 + 2-023-X3-XX2-41114 +<br>2-023-X3-XX2-41119 + 2-023-X3-XX2-41120 |
| 2-023-X3-XX2-41113            | =               | 2-023-X3-XX2-41113  |
| 2-023-X3-XX2-41200            | =               | 2-023-X3-XX2-41210 + 2-023-X3-XX2-41220   |
| 2-023-X3-XX2-42100            | =               | 2-023-X3-XX2-42100  |
| 2-023-X3-XX2-42200            | =               | 2-023-X3-XX2-42211 + 2-023-X3-XX2-42212 +<br>2-023-X3-XX2-42220   |



| <b>S 1.1<br/>maturity BRG</b> | <b>Relation</b> | <b>S 2.5<br/>maturity BRG</b>  |
|-------------------------------|-----------------|--|
| 2-023-X4-EUR-11000            | =               | 2-023-X4-EUR-11100 + 2-023-X4-EUR-11200  |
| 2-023-X4-EUR-12000            | =               | 2-023-X4-EUR-12100 + 2-023-X4-EUR-12200  |
| 2-023-X4-EUR-30000            | =               | 2-023-X4-EUR-31000 + 2-023-X4-EUR-32100 +<br>2-023-X4-EUR-32200 + 2-023-X4-EUR-32300 +<br>2-023-X4-EUR-39000   |
| 2-023-X4-EUR-40000            | =               | 2-023-X4-EUR-41111 + 2-023-X4-EUR-41112 +<br>2-023-X4-EUR-41113 + 2-023-X4-EUR-41114 +<br>2-023-X4-EUR-41119 + 2-023-X4-EUR-41120 +<br>2-023-X4-EUR-41210 + 2-023-X4-EUR-41220 +<br>2-023-X4-EUR-42100 + 2-023-X4-EUR-42211 +<br>2-023-X4-EUR-42212 + 2-023-X4-EUR-42220 |
| 2-023-X4-XX2-11000            | =               | 2-023-X4-XX2-11100 + 2-023-X4-XX2-11200  |
| 2-023-X4-XX2-12000            | =               | 2-023-X4-XX2-12100 + 2-023-X4-XX2-12200  |
| 2-023-X4-XX2-30000            | =               | 2-023-X4-XX2-31000 + 2-023-X4-XX2-32100 +<br>2-023-X4-XX2-32200 + 2-023-X4-XX2-32300 +<br>2-023-X4-XX2-39000   |
| 2-023-X4-XX2-40000            | =               | 2-023-X4-XX2-41111 + 2-023-X4-XX2-41112 +<br>2-023-X4-XX2-41113 + 2-023-X4-XX2-41114 +<br>2-023-X4-XX2-41119 + 2-023-X4-XX2-41120 +<br>2-023-X4-XX2-41210 + 2-023-X4-XX2-41220 +<br>2-023-X4-XX2-42100 + 2-023-X4-XX2-42211 +<br>2-023-X4-XX2-42212 + 2-023-X4-XX2-42220 |
| 2-023-XE-EUR-39000            | =               | 2-023-XE-EUR-39000   |
| 2-023-XE-XX2-39000            | =               | 2-023-XE-XX2-39000   |

| <b>S 1.1<br/>maturity BRJ</b> | <b>Relation</b> | <b>S 2.5<br/>maturities (BRH + BRK)</b>   |
|-------------------------------|-----------------|---|
| 2-023-LU-EUR-11000            | =               | 2-023-LU-EUR-11100 + 2-023-LU-EUR-11200   |
| 2-023-LU-EUR-12000            | =               | 2-023-LU-EUR-12100 + 2-023-LU-EUR-12200   |
| 2-023-LU-EUR-31000            | =               | 2-023-LU-EUR-31000  |
| 2-023-LU-EUR-32000            | =               | 2-023-LU-EUR-32100 + 2-023-LU-EUR-32200 +<br>2-023-LU-EUR-32300   |
| 2-023-LU-EUR-41100            | =               | 2-023-LU-EUR-41111 + 2-023-LU-EUR-41112 +<br>2-023-LU-EUR-41113 + 2-023-LU-EUR-41114 +<br>2-023-LU-EUR-41119 + 2-023-LU-EUR-41120 |
| 2-023-LU-EUR-41113            | =               | 2-023-LU-EUR-41113  |
| 2-023-LU-EUR-41200            | =               | 2-023-LU-EUR-41210 + 2-023-LU-EUR-41220   |
| 2-023-LU-EUR-42100            | =               | 2-023-LU-EUR-42100  |
| 2-023-LU-EUR-42200            | =               | 2-023-LU-EUR-42211 + 2-023-LU-EUR-42212 +<br>2-023-LU-EUR-42220   |
| 2-023-LU-XX2-11000            | =               | 2-023-LU-XX2-11100 + 2-023-LU-XX2-11200   |
| 2-023-LU-XX2-12000            | =               | 2-023-LU-XX2-12100 + 2-023-LU-XX2-12200   |
| 2-023-LU-XX2-31000            | =               | 2-023-LU-XX2-31000  |
| 2-023-LU-XX2-32000            | =               | 2-023-LU-XX2-32100 + 2-023-LU-XX2-32200 +<br>2-023-LU-XX2-32300   |
| 2-023-LU-XX2-41100            | =               | 2-023-LU-XX2-41111 + 2-023-LU-XX2-41112 +<br>2-023-LU-XX2-41113 + 2-023-LU-XX2-41114 +<br>2-023-LU-XX2-41119 + 2-023-LU-XX2-41120 |
| 2-023-LU-XX2-41113            | =               | 2-023-LU-XX2-41113  |
| 2-023-LU-XX2-41200            | =               | 2-023-LU-XX2-41210 + 2-023-LU-XX2-41220   |
| 2-023-LU-XX2-42100            | =               | 2-023-LU-XX2-42100  |
| 2-023-LU-XX2-42200            | =               | 2-023-LU-XX2-42211 + 2-023-LU-XX2-42212 +<br>2-023-LU-XX2-42220   |

| <b>S 1.1<br/>maturity BRJ</b> | <b>Relation</b> | <b>S 2.5<br/>maturities (BRH + BRK)</b>   |
|-------------------------------|-----------------|---|
| 2-023-X3-EUR-11000            | =               | 2-023-X3-EUR-11100 + 2-023-X3-EUR-11200   |
| 2-023-X3-EUR-12000            | =               | 2-023-X3-EUR-12100 + 2-023-X3-EUR-12200   |
| 2-023-X3-EUR-31000            | =               | 2-023-X3-EUR-31000  |
| 2-023-X3-EUR-32000            | =               | 2-023-X3-EUR-32100 + 2-023-X3-EUR-32200 +<br>2-023-X3-EUR-32300   |
| 2-023-X3-EUR-41100            | =               | 2-023-X3-EUR-41111 + 2-023-X3-EUR-41112 +<br>2-023-X3-EUR-41113 + 2-023-X3-EUR-41114 +<br>2-023-X3-EUR-41119 + 2-023-X3-EUR-41120 |
| 2-023-X3-EUR-41113            | =               | 2-023-X3-EUR-41113  |
| 2-023-X3-EUR-41200            | =               | 2-023-X3-EUR-41210 + 2-023-X3-EUR-41220   |
| 2-023-X3-EUR-42100            | =               | 2-023-X3-EUR-42100  |
| 2-023-X3-EUR-42200            | =               | 2-023-X3-EUR-42211 + 2-023-X3-EUR-42212 +<br>2-023-X3-EUR-42220   |
| 2-023-X3-XX2-11000            | =               | 2-023-X3-XX2-11100 + 2-023-X3-XX2-11200   |
| 2-023-X3-XX2-12000            | =               | 2-023-X3-XX2-12100 + 2-023-X3-XX2-12200   |
| 2-023-X3-XX2-31000            | =               | 2-023-X3-XX2-31000  |
| 2-023-X3-XX2-32000            | =               | 2-023-X3-XX2-32100 + 2-023-X3-XX2-32200 +<br>2-023-X3-XX2-32300   |
| 2-023-X3-XX2-41100            | =               | 2-023-X3-XX2-41111 + 2-023-X3-XX2-41112 +<br>2-023-X3-XX2-41113 + 2-023-X3-XX2-41114 +<br>2-023-X3-XX2-41119 + 2-023-X3-XX2-41120 |
| 2-023-X3-XX2-41113            | =               | 2-023-X3-XX2-41113  |
| 2-023-X3-XX2-41200            | =               | 2-023-X3-XX2-41210 + 2-023-X3-XX2-41220   |
| 2-023-X3-XX2-42100            | =               | 2-023-X3-XX2-42100  |
| 2-023-X3-XX2-42200            | =               | 2-023-X3-XX2-42211 + 2-023-X3-XX2-42212 +<br>2-023-X3-XX2-42220   |





| <b>S 1.1<br/>maturity BRJ</b> | <b>Relation</b> | <b>S 2.5<br/>maturities (BRH + BRK)</b>  |
|-------------------------------|-----------------|--|
| 2-023-X4-EUR-11000            | =               | 2-023-X4-EUR-11100 + 2-023-X4-EUR-11200  |
| 2-023-X4-EUR-12000            | =               | 2-023-X4-EUR-12100 + 2-023-X4-EUR-12200  |
| 2-023-X4-EUR-30000            | =               | 2-023-X4-EUR-31000 + 2-023-X4-EUR-32100 +<br>2-023-X4-EUR-32200 + 2-023-X4-EUR-32300 +<br>2-023-X4-EUR-39000   |
| 2-023-X4-EUR-40000            | =               | 2-023-X4-EUR-41111 + 2-023-X4-EUR-41112 +<br>2-023-X4-EUR-41113 + 2-023-X4-EUR-41114 +<br>2-023-X4-EUR-41119 + 2-023-X4-EUR-41120 +<br>2-023-X4-EUR-41210 + 2-023-X4-EUR-41220 +<br>2-023-X4-EUR-42100 + 2-023-X4-EUR-42211 +<br>2-023-X4-EUR-42212 + 2-023-X4-EUR-42220 |
| 2-023-X4-XX2-11000            | =               | 2-023-X4-XX2-11100 + 2-023-X4-XX2-11200  |
| 2-023-X4-XX2-12000            | =               | 2-023-X4-XX2-12100 + 2-023-X4-XX2-12200  |
| 2-023-X4-XX2-30000            | =               | 2-023-X4-XX2-31000 + 2-023-X4-XX2-32100 +<br>2-023-X4-XX2-32200 + 2-023-X4-XX2-32300 +<br>2-023-X4-XX2-39000   |
| 2-023-X4-XX2-40000            | =               | 2-023-X4-XX2-41111 + 2-023-X4-XX2-41112 +<br>2-023-X4-XX2-41113 + 2-023-X4-XX2-41114 +<br>2-023-X4-XX2-41119 + 2-023-X4-XX2-41120 +<br>2-023-X4-XX2-41210 + 2-023-X4-XX2-41220 +<br>2-023-X4-XX2-42100 + 2-023-X4-XX2-42211 +<br>2-023-X4-XX2-42212 + 2-023-X4-XX2-42220 |
| 2-023-XE-EUR-39000            | =               | 2-023-XE-EUR-39000   |
| 2-023-XE-XX2-39000            | =               | 2-023-XE-XX2-39000   |



| <b>S 1.1<br/>maturity BRX</b> | <b>Relation</b> | <b>S 2.5<br/>maturities (BRB + BRG + BRH + BRK)</b>   |
|-------------------------------|-----------------|---|
| 2-024-LU-EUR-11000            | =               | 2-024-LU-EUR-11100 + 2-024-LU-EUR-11200   |
| 2-024-LU-EUR-12000            | =               | 2-024-LU-EUR-12100 + 2-024-LU-EUR-12200   |
| 2-024-LU-EUR-31000            | =               | 2-024-LU-EUR-31000  |
| 2-024-LU-EUR-32000            | =               | 2-024-LU-EUR-32100 + 2-024-LU-EUR-32200 +<br>2-024-LU-EUR-32300   |
| 2-024-LU-EUR-41100            | =               | 2-024-LU-EUR-41111 + 2-024-LU-EUR-41112 +<br>2-024-LU-EUR-41113 + 2-024-LU-EUR-41114 +<br>2-024-LU-EUR-41119 + 2-024-LU-EUR-41120 |
| 2-024-LU-EUR-41113            | =               | 2-024-LU-EUR-41113  |
| 2-024-LU-EUR-41114            | =               | 2-024-LU-EUR-41114  |
| 2-024-LU-EUR-41200            | =               | 2-024-LU-EUR-41210 + 2-024-LU-EUR-41220   |
| 2-024-LU-EUR-42100            | =               | 2-024-LU-EUR-42100  |
| 2-024-LU-EUR-42200            | =               | 2-024-LU-EUR-42211 + 2-024-LU-EUR-42212 +<br>2-024-LU-EUR-42220   |
| 2-024-LU-XX2-11000            | =               | 2-024-LU-XX2-11100 + 2-024-LU-XX2-11200   |
| 2-024-LU-XX2-12000            | =               | 2-024-LU-XX2-12100 + 2-024-LU-XX2-12200   |
| 2-024-LU-XX2-31000            | =               | 2-024-LU-XX2-31000  |
| 2-024-LU-XX2-32000            | =               | 2-024-LU-XX2-32100 + 2-024-LU-XX2-32200 +<br>2-024-LU-XX2-32300   |
| 2-024-LU-XX2-41100            | =               | 2-024-LU-XX2-41111 + 2-024-LU-XX2-41112 +<br>2-024-LU-XX2-41113 + 2-024-LU-XX2-41114 +<br>2-024-LU-XX2-41119 + 2-024-LU-XX2-41120 |
| 2-024-LU-XX2-41113            | =               | 2-024-LU-XX2-41113  |
| 2-024-LU-XX2-41114            | =               | 2-024-LU-XX2-41114  |
| 2-024-LU-XX2-41200            | =               | 2-024-LU-XX2-41210 + 2-024-LU-XX2-41220   |
| 2-024-LU-XX2-42100            | =               | 2-024-LU-XX2-42100  |
| 2-024-LU-XX2-42200            | =               | 2-024-LU-XX2-42211 + 2-024-LU-XX2-42212 +<br>2-024-LU-XX2-42220   |

| <b>S 1.1<br/>maturity BRX</b> | <b>Relation</b> | <b>S 2.5<br/>maturities (BRB + BRG + BRH + BRK)</b>   |
|-------------------------------|-----------------|---|
| 2-024-X3-EUR-11000            | =               | 2-024-X3-EUR-11100 + 2-024-X3-EUR-11200   |
| 2-024-X3-EUR-12000            | =               | 2-024-X3-EUR-12100 + 2-024-X3-EUR-12200   |
| 2-024-X3-EUR-31000            | =               | 2-024-X3-EUR-31000  |
| 2-024-X3-EUR-32000            | =               | 2-024-X3-EUR-32100 + 2-024-X3-EUR-32200 +<br>2-024-X3-EUR-32300   |
| 2-024-X3-EUR-41100            | =               | 2-024-X3-EUR-41111 + 2-024-X3-EUR-41112 +<br>2-024-X3-EUR-41113 + 2-024-X3-EUR-41114 +<br>2-024-X3-EUR-41119 + 2-024-X3-EUR-41120 |
| 2-024-X3-EUR-41113            | =               | 2-024-X3-EUR-41113  |
| 2-024-X3-EUR-41114            | =               | 2-024-X3-EUR-41114  |
| 2-024-X3-EUR-41200            | =               | 2-024-X3-EUR-41210 + 2-024-X3-EUR-41220   |
| 2-024-X3-EUR-42100            | =               | 2-024-X3-EUR-42100  |
| 2-024-X3-EUR-42200            | =               | 2-024-X3-EUR-42211 + 2-024-X3-EUR-42212 +<br>2-024-X3-EUR-42220   |
| 2-024-X3-XX2-11000            | =               | 2-024-X3-XX2-11100 + 2-024-X3-XX2-11200   |
| 2-024-X3-XX2-12000            | =               | 2-024-X3-XX2-12100 + 2-024-X3-XX2-12200   |
| 2-024-X3-XX2-31000            | =               | 2-024-X3-XX2-31000  |
| 2-024-X3-XX2-32000            | =               | 2-024-X3-XX2-32100 + 2-024-X3-XX2-32200 +<br>2-024-X3-XX2-32300   |
| 2-024-X3-XX2-41100            | =               | 2-024-X3-XX2-41111 + 2-024-X3-XX2-41112 +<br>2-024-X3-XX2-41113 + 2-024-X3-XX2-41114 +<br>2-024-X3-XX2-41119 + 2-024-X3-XX2-41120 |
| 2-024-X3-XX2-41113            | =               | 2-024-X3-XX2-41113  |
| 2-024-X3-XX2-41114            | =               | 2-024-X3-XX2-41114  |
| 2-024-X3-XX2-41200            | =               | 2-024-X3-XX2-41210 + 2-024-X3-XX2-41220   |
| 2-024-X3-XX2-42100            | =               | 2-024-X3-XX2-42100  |
| 2-024-X3-XX2-42200            | =               | 2-024-X3-XX2-42211 + 2-024-X3-XX2-42212 +<br>2-024-X3-XX2-42220   |



| <b>S 1.1<br/>maturities (BRA + BRC)</b> | <b>Relation</b> | <b>S 2.5<br/>maturity BRB</b>  |
|---|-----------------|--|
| 2-024-X4-EUR-11000                      | =               | 2-024-X4-EUR-11100 + 2-024-X4-EUR-11200  |
| 2-024-X4-EUR-12000                      | =               | 2-024-X4-EUR-12100 + 2-024-X4-EUR-12200  |
| 2-024-X4-EUR-30000                      | =               | 2-024-X4-EUR-31000 + 2-024-X4-EUR-32100 +<br>2-024-X4-EUR-32200 + 2-024-X4-EUR-32300 +<br>2-024-X4-EUR-39000   |
| 2-024-X4-EUR-40000                      | =               | 2-024-X4-EUR-41111 + 2-024-X4-EUR-41112 +<br>2-024-X4-EUR-41113 + 2-024-X4-EUR-41114 +<br>2-024-X4-EUR-41119 + 2-024-X4-EUR-41120 +<br>2-024-X4-EUR-41210 + 2-024-X4-EUR-41220 +<br>2-024-X4-EUR-42100 + 2-024-X4-EUR-42211 +<br>2-024-X4-EUR-42212 + 2-024-X4-EUR-42220 |
| 2-024-X4-XX2-11000                      | =               | 2-024-X4-XX2-11100 + 2-024-X4-XX2-11200  |
| 2-024-X4-XX2-12000                      | =               | 2-024-X4-XX2-12100 + 2-024-X4-XX2-12200  |
| 2-024-X4-XX2-30000                      | =               | 2-024-X4-XX2-31000 + 2-024-X4-XX2-32100 +<br>2-024-X4-XX2-32200 + 2-024-X4-XX2-32300 +<br>2-024-X4-XX2-39000   |
| 2-024-X4-XX2-40000                      | =               | 2-024-X4-XX2-41111 + 2-024-X4-XX2-41112 +<br>2-024-X4-XX2-41113 + 2-024-X4-XX2-41114 +<br>2-024-X4-XX2-41119 + 2-024-X4-XX2-41120 +<br>2-024-X4-XX2-41210 + 2-024-X4-XX2-41220 +<br>2-024-X4-XX2-42100 + 2-024-X4-XX2-42211 +<br>2-024-X4-XX2-42212 + 2-024-X4-XX2-42220 |
| 2-024-XE-EUR-39000                      | =               | 2-024-XE-EUR-39000   |
| 2-024-XE-XX2-39000                      | =               | 2-024-XE-XX2-39000   |



| <b>S 1.1<br/>maturity BRG</b> | <b>Relation</b> | <b>S 2.5<br/>maturity BRG</b>  |
|-------------------------------|-----------------|--|
| 2-024-X4-EUR-11000            | =               | 2-024-X4-EUR-11100 + 2-024-X4-EUR-11200  |
| 2-024-X4-EUR-12000            | =               | 2-024-X4-EUR-12100 + 2-024-X4-EUR-12200  |
| 2-024-X4-EUR-30000            | =               | 2-024-X4-EUR-31000 + 2-024-X4-EUR-32100 +<br>2-024-X4-EUR-32200 + 2-024-X4-EUR-32300 +<br>2-024-X4-EUR-39000   |
| 2-024-X4-EUR-40000            | =               | 2-024-X4-EUR-41111 + 2-024-X4-EUR-41112 +<br>2-024-X4-EUR-41113 + 2-024-X4-EUR-41114 +<br>2-024-X4-EUR-41119 + 2-024-X4-EUR-41120 +<br>2-024-X4-EUR-41210 + 2-024-X4-EUR-41220 +<br>2-024-X4-EUR-42100 + 2-024-X4-EUR-42211 +<br>2-024-X4-EUR-42212 + 2-024-X4-EUR-42220 |
| 2-024-X4-XX2-11000            | =               | 2-024-X4-XX2-11100 + 2-024-X4-XX2-11200  |
| 2-024-X4-XX2-12000            | =               | 2-024-X4-XX2-12100 + 2-024-X4-XX2-12200  |
| 2-024-X4-XX2-30000            | =               | 2-024-X4-XX2-31000 + 2-024-X4-XX2-32100 +<br>2-024-X4-XX2-32200 + 2-024-X4-XX2-32300 +<br>2-024-X4-XX2-39000   |
| 2-024-X4-XX2-40000            | =               | 2-024-X4-XX2-41111 + 2-024-X4-XX2-41112 +<br>2-024-X4-XX2-41113 + 2-024-X4-XX2-41114 +<br>2-024-X4-XX2-41119 + 2-024-X4-XX2-41120 +<br>2-024-X4-XX2-41210 + 2-024-X4-XX2-41220 +<br>2-024-X4-XX2-42100 + 2-024-X4-XX2-42211 +<br>2-024-X4-XX2-42212 + 2-024-X4-XX2-42220 |
| 2-024-XE-EUR-39000            | =               | 2-024-XE-EUR-39000   |
| 2-024-XE-XX2-39000            | =               | 2-024-XE-XX2-39000   |



| <b>S 1.1<br/>maturity BRJ</b> | <b>Relation</b> | <b>S 2.5<br/>maturities (BRH + BRK)</b>  |
|-------------------------------|-----------------|--|
| 2-024-X4-EUR-11000            | =               | 2-024-X4-EUR-11100 + 2-024-X4-EUR-11200  |
| 2-024-X4-EUR-12000            | =               | 2-024-X4-EUR-12100 + 2-024-X4-EUR-12200  |
| 2-024-X4-EUR-30000            | =               | 2-024-X4-EUR-31000 + 2-024-X4-EUR-32100 +<br>2-024-X4-EUR-32200 + 2-024-X4-EUR-32300 +<br>2-024-X4-EUR-39000   |
| 2-024-X4-EUR-40000            | =               | 2-024-X4-EUR-41111 + 2-024-X4-EUR-41112 +<br>2-024-X4-EUR-41113 + 2-024-X4-EUR-41114 +<br>2-024-X4-EUR-41119 + 2-024-X4-EUR-41120 +<br>2-024-X4-EUR-41210 + 2-024-X4-EUR-41220 +<br>2-024-X4-EUR-42100 + 2-024-X4-EUR-42211 +<br>2-024-X4-EUR-42212 + 2-024-X4-EUR-42220 |
| 2-024-X4-XX2-11000            | =               | 2-024-X4-XX2-11100 + 2-024-X4-XX2-11200  |
| 2-024-X4-XX2-12000            | =               | 2-024-X4-XX2-12100 + 2-024-X4-XX2-12200  |
| 2-024-X4-XX2-30000            | =               | 2-024-X4-XX2-31000 + 2-024-X4-XX2-32100 +<br>2-024-X4-XX2-32200 + 2-024-X4-XX2-32300 +<br>2-024-X4-XX2-39000   |
| 2-024-X4-XX2-40000            | =               | 2-024-X4-XX2-41111 + 2-024-X4-XX2-41112 +<br>2-024-X4-XX2-41113 + 2-024-X4-XX2-41114 +<br>2-024-X4-XX2-41119 + 2-024-X4-XX2-41120 +<br>2-024-X4-XX2-41210 + 2-024-X4-XX2-41220 +<br>2-024-X4-XX2-42100 + 2-024-X4-XX2-42211 +<br>2-024-X4-XX2-42212 + 2-024-X4-XX2-42220 |
| 2-024-XE-EUR-39000            | =               | 2-024-XE-EUR-39000   |
| 2-024-XE-XX2-39000            | =               | 2-024-XE-XX2-39000   |

| <b>S 1.1<br/>maturity BRX</b> | <b>Relation</b> | <b>S 2.5<br/>maturity BRX</b> |
|-------------------------------|-----------------|-------------------------------|
| 2-050-XX-XXX-90000            | =               | 2-050-XX-XX1-90000            |
| 2-060-XX-XXX-90000            | =               | 2-060-XX-XX1-90000            |
| 2-070-XX-XXX-90000            | =               | 2-070-XX-XX1-90000            |
| 2-080-XX-XXX-90000            | =               | 2-080-X1-XX1-90000            |
| 2-090-XX-XXX-90000            | =               | 2-090-X1-XX1-90000            |
| 2-100-XX-XXX-90000            | =               | 2-100-XX-XX1-90000            |
| 2-120-XX-XXX-90000            | =               | 2-120-X1-XXX-90000            |

| S 1.1<br>maturity BRX | Relation | S 2.5<br>maturities BRX or (BRB + BRG + BRH + BRK)   |
|-----------------------|----------|--|
| 2-110-XX-XXX-90000    | =        | 2-111-XX-XX1-90000 maturity (BRX)<br>+ 2-119-XX-XX1-90000 maturities (BRB + BRG + BRH + BRK) |

| S 1.1<br>maturities (BRA + BRC + BRG + BRJ) | Relation | S 2.5<br>maturity BRX |
|---|----------|-----------------------|
| 2-030-XX-XXX-90000                          | =        | 2-030-XX-XXX-90000    |

| S 1.1<br>maturities<br>(BRA + BRC + BRG + BRJ + BRX) | Relation | S 2.5<br>maturities<br>(BRB + BRG + BRH + BRK + BRX) |
|--|----------|--|
| 2-000-XX-XXX-90000                                   | =        | 2-000-X1-XX1-00000                                   |

## 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 of report S 2.5

The following internal verification rules must be applied:

- ~~sector code «12200» Other MFI / Other than MMF must not be used in combination with country code «LU»~~
- the sector code «32100» 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 following countries have a federal structure:

- AE United Arab Emirates
- AR Argentina
- AT Austria
- AU Australia
- BA Bosnia-Herzegovina
- BE Belgium



- BR Brazil
- CA Canada
- CH Switzerland
- DE Germany
- ES Spain
- ET Ethiopia
- FM Micronesia
- IN India
- KM Camorras
- KN Saint-Kitts-et-Nevis
- MY Malaysia
- MX Mexico
- NG Nigeria
- PK Pakistan
- RS Serbia
- RU Russia
- US United States of America
- VE Venezuela