

Réf.: C2.10-0538
Circular letter

Luxembourg, 28 May 2010

To all credit institutions
To all software providers

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

Concerns: Update / Correction of reporting instructions

Ladies and Gentlemen,

We should like to refer to the reporting instructions for the following statistical reports that will enter into force in June 2010:

- 1 Definitions and concepts for the statistical reporting of credit institutions
- 2 S 1.1 «Monthly statistical balance sheet of credit institutions»
- 3 S 1.4 «Information on valuation effects on the balance sheet of credit institutions»
- 4 S 2.5 «Quarterly statistical balance sheet of credit institutions»

In this context, we should like to draw your attention the following changes:

- 1 Definitions and concepts for the statistical reporting of credit institutions
Due to an error, for which the BCL assumes responsibility, the items 1-Y20 and 1-Z20 have incorrect labels and the instructions referring to these items are also incorrect. This error has been corrected and we should like to ask you to modify your reporting software and processes accordingly although we are conscious that

this change occurs at a very late stage and that it will be difficult to implement it before the establishment of the first reports in July 2010 (June 2010 data).

In this context, it is well understood that we should like to ask you implement these changes as soon as you are in a position to do so.

2 S 1.1 «Monthly statistical balance sheet of credit institutions»

The report S 1.1 has been adjusted in order to take into account the modification described under point 1 above.

In addition, the verification rules have been changed in order to allow negative amounts (debit trend) for item 2-070.

3 S 1.4 «Information on valuation effects on the balance sheet of credit institutions»

The verification rules have been changed in order to remove the checks between items 1-027 and 1-020 that are inappropriate.

4 S 2.5 «Quarterly statistical balance sheet of credit institutions»

The verification rules have been changed in order to allow negative amounts (debit trend) for items 1-089, 2-070 and 2-119.

Yours sincerely,

BANQUE CENTRALE DU LUXEMBOURG

Volkert Behr

Roland Nockels