

Réf.: ST.17-0644

Luxembourg, le 19 December 2017

To all credit institutions

Concerns: Update of reporting instructions

Ladies and Gentlemen,

We refer to the FINREP update as of 1 January 2018, in order to inform you that this update implies minor changes of the BCL's statistical reporting requirements.

Given that the reporting instructions for the statistical reports TPTBBL (Security by security reporting – Balance sheet data – Luxembourg entity) and TPTBBN (Security by security reporting – Balance sheet data – Luxembourg entity and its branches) foresee the identification of the FINREP portfolio type in which the securities are classified, the FINREP update requires a minor adjustment of the reporting instructions.

Indeed, the codification foreseen in the current reporting instructions no longer allows the correct recording of the portfolio type.

In order to remedy this deficiency, we have aligned the codification, foreseen for reports TPTBBL and TPTBBN, to the FINREP update.

In this context, we have seized this opportunity in order to complete the requested information as far as concerns the type of holding of securities. Indeed, we have added a supplementary code in order to identify «Securities that are otherwise encumbered» in order to improve the liquidity analysis of credit institutions.

In this context, we wish to inform you that the new codification enters into force as of 1 January 2018 (for reports established at 31 January 2018).

As far as concerns the identification of the portfolio type, the existing codes remain authorised during an intermediary phase until 30 June 2018.

The revised instructions, namely:

- Reporting instructions TPTBBL
- Compendium of verification rules TPTBBL
- Reporting instructions TPTBBN
- Compendium of verification rules TPTBBN

are attached to the present letter and may be downloaded from the BCL's Internet page using the following link:

http://www.bcl.lu/en/Regulatory-reporting/Etablissements_credit/Statistiques-bancaires-et-monetaires/Instructions/TPTBB/index.html

Yours sincerely,

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