

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

**Report S 1.3**  
**Monthly statistical balance sheet for  
money market funds**

**Report S 2.13**  
**Quarterly statistical balance sheet for  
non-MMF investment funds**

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## 1 Introduction

### 1.1 Reporting population

Report S 1.3 must be provided by all money market funds (MMF).  
Report S 2.13 must be provided by all non MMF investment funds.

### 1.2 Frequency and reporting deadlines

Report S 1.3 must be provided to BCL on a monthly basis at the latest 10 working days following the end of the period to which it relates.

Report S 2.13 must be provided to BCL on a quarterly basis at the latest 20 working days following the end of the period to which it relates.

The BCL establishes and publishes, on its website, a calendar with the remittance dates for statistical reports.

## 2 Types of breakdowns

Assets and liabilities must be split according to the following four criteria:

- Country of the counterpart
- Currency in which assets and liabilities are expressed
- Economic sector of the counterpart
- And initial maturity.

The nomenclature and the codes to use are detailed in the document «Definitions and concepts for the statistical reporting of investment funds».

However, reported amounts must not always be broken down according to the complete set of available breakdowns listed in this document. Hence, only the breakdowns requested in report S 1.3 and S 2.13 attached to the present instructions must be reported to BCL.

### 2.1 Country

Assets and liabilities must be split according to the country of residency or the country of the registered office with a two character ISO code.

In addition to the ISO country codes, the following specific country codes may be used.

| Code | Label  |
|------|--|
| XB   | International institutions, except European institutions, located outside Luxembourg |
| XC   | International institutions, except European institutions, located in Luxembourg      |
| XD   | European institutions located in Luxembourg  |
| XG   | European institutions located outside Luxembourg                                     |
| XA   | European Central Bank  |
| XE   | European Investment Bank   |
| XI   | European Stability Mechanism   |
| XJ   | European Financial Stability Facility  |

Remark.

- If no country breakdown is requested, amounts must be reported as a total with country code «XX» No breakdown.  
Country code «XX» No breakdown is only accepted for those items mentioned on report S 1.3 / S 2.13 attached to the present instructions.

## 2.2 Currency

Assets and liabilities must be split according to the currency in which they are broken denominated with a three character ISO code.

Remark.

- If no currency breakdown is requested, amounts must be reported as a total with currency code «XXX» No breakdown.  
Currency code «XXX» No breakdown is only accepted for those items mentioned on report S 1.3 / S 2.13 attached to the present instructions.

## 2.3 The economic sector

Reported amounts must be broken down according to the economic sector of the counterparty with a five-character code from the list below.

| Code  | Label  |
|-------|--|
| 11000 | Central government                               |
| 12100 | State government                                 |
| 12200 | Local government                                 |
| 12300 | Social security funds                            |
| 21000 | Non-financial corporations                       |
| 22110 | Households - Sole proprietors                    |
| 22120 | Households - Physical persons                    |
| 22200 | Non-profit institutions serving households       |
| 31000 | Central bank                                     |
| 32100 | Credit institutions                              |
| 32200 | Other deposit taking corporations                |
| 33000 | Money market funds (MMF)                         |
| 41000 | Non MMF investment funds                         |
| 42100 | Securitisation vehicles                          |
| 42200 | Central counterparties                           |
| 42900 | Other financial intermediaries                   |
| 43000 | Financial auxiliaries                            |
| 44000 | Captive financial institutions and money lenders |
| 45000 | Insurance corporations                           |
| 46000 | Pension funds                                    |

### Remark.

- If no economic sector breakdown is requested, amounts must be reported as a total with currency code «90000» No breakdown.  
Economic sector code «90000» No breakdown is only accepted for those items mentioned on report S 1.3 / S 2.13 attached to the present instructions.

## 2.4 Initial maturity

Reported amounts must be broken down according to their initial maturity with an eight-character code from the list below.

| Code     | Initial maturity         |
|----------|--------------------------|
| I000-01A | Up to 1 year             |
| I01A-02A | Over 1 and up to 2 years |
| I02A-05A | Over 2 and up to 5 years |
| I05A-999 | Over 5 years             |

### Remark

- If no initial maturity breakdown is requested, amounts must be reported as a total with currency code «I999-999» No breakdown.  
Initial maturity code «I999-999» No breakdown is only accepted for those items mentioned on report S 1.3 / S 2.13 attached to the present instructions.