

## SOFiE Sort and the Regulatory Reporting :

### Informations :

In order to determine the exact type(s) of report(s) your company has to send to the regulations authorities, we advise to contact them first. Based on their answers you'll be able to determine which package you need to apply for your SOFiE Sort contract

A package, also called a module, is a right permission for a family of reports granted as a yearly licence for 1 entity. SOFiE Sort packages were organised and compiled in order to respond exactly to the various regulators demands and circulars in regard to the Legal Reporting at Luxembourg.

Packages can be added or removed on demand

Licences costs are divided as follows :

1 crypt licence by entities

From 1 to X transport licences by type of package

Special GUI interface packages (capture tools to generate some precise reports)

## List of all reportings classified by packages

FINREP (Financial reporting)		Receiver : CSSF & BCL		
Ref	Name	Frequency	Delay	
BOP 1.1	Balance of Payments 1.1	D or M	var.	
BOP 1.2	Balance of Payments 1.2	D or M	var.	
B 2.3	Information on large exposures	3M	20d	
B 4.4	List of head offices, agencies, ...	Y	n/a	
B 6.3	Information on large consolidated exposures	3M	2M	
B 1.1	Balance sheet	M	15d	
B 1.2	Foreign currency positions	3M	20d	
B 1.5	Liquidity ratio	M	15d	
B 1.6	Additional info for B 1.1	M	15d	
B 2.1	Income statement	3M	15d	
B 2.4	Participating interest and subordinated loans	3M	20d	
B 2.5	Additional info for B 2.1	3M	15d	
B 6.1	Consolidated balance sheet statement	3M	1M+15j	
B 6.2	Consolidated income statement	3M	1M+15j	
B 6.6	Additional info for B 6.1	3M	1M+15j	
B 6.7	Additional info for B 6.2	3M	1M+15j	
S 1.1	Monthly statistical balance sheet	M	10d	
S 1.4	Adjustements due to valuation effects	M	10d	
S 1.5	Information on interest rates in "EUR"	M	14d	
S 1.8	Securitisation transactions	M	10d	
S 2.5	Quarterly statistical balance sheet	3M	20d	
S 2.8	Real estate loans for Luxembourg buildings	3M	20d	
S 2.9	Staff	3M	20d	
S 4.1	Non balance sheet information	Y	20d	
SSOLV	(Solo) Own funds requirements (Solvency ratio)	3M/6M	40d	New 2014
SLEVR	(Solo) Leverage ratio	3M	40d	New 2014
SIPLO	(Solo) Losses stemming from lending collateralised by immovable property	6M	40d	New 2014
SLAREX	(Solo) Large exposures	3M	40d	New 2014
SLCR	(Solo) Liquidity Coverage requirements	M	15d	New 2014
SNSFR	(Solo) Reporting on stable funding (NSFR)	3M	40d	New 2014
SAEXXX	(Solo) Asset Encumbrance	?	?	New 2014
CSOLV	(Consolidated) Own funds requirements (Solvency ratio)	3M/6M	40d	New 2014
CLEVR	(Consolidated) Leverage ratio	3M	40d	New 2014
CIPLO	(Consolidated) Losses stemming from lending collateralised by immovable prop.	6M	40d	New 2014
CLAREX	(Consolidated) Large exposures	3M	40d	New 2014
CLCR	(Consolidated) Liquidity Coverage requirements	M	15d	New 2014
CNSFR	(Consolidated) Reporting on stable funding (NSFR)	3M	40d	New 2014
CFINRP	(Consolidated) Reporting on stable funding (NSFR)	3M/6M/1Y	40d	New 2014
CAEXXX	(Consolidated) Asset Encumbrance	?	?	New 2014
FPXXXX	Funding plans	?	?	New 2014

**COREP** (Prudential reporting) Receiver : CSSF & BCL

Ref	Name	Frequency	Delay
B 1.4	Prudential reporting scheme capital adequacy (individual)	3M	20d
B 6.4	Prudential reporting scheme capital adequacy (consolidated)	6M	60d

**TAFREP** (TAF MiFID reporting) Receiver : CSSF & BCL

Ref	Name	Frequency	Delay
TAF MiFID	Transactions in Financial Instrument	D	/

**TAF GUI**

Dedicated interface included in SOFiE Sort for the capture and generation of the TAF Reports

**ESP Bank** (Specific enquiries, other reporting) Receiver : CSSF & BCL

Ref	Name	Frequency	Delay
/	Other types of reporting for CSSF	On demand	
/	Other types of reporting for BCL	On demand	
DOC	Summary record of revision (CSSF circular 10/457)	On demand	

**TPT** (TPT or SBS = Security by security reporting) Receiver : CSSF & BCL

Ref	Name	Frequency	Delay	
TPTBBS	Balance sheet	M	10d	removed (2014)
TPTBOB	Off balance sheet	M	20d	removed (2014)
TPTBBL	Balance sheet data (Lux entity)	M	10d	New 2014
TPTBBN	Balance sheet data (Lux entity + branches)	M	20d	New 2014
TPTBHR	Off-balance sheet data (resident customers)	M	20d	New 2014
TPTBHN	Off balance sheet data (non resident customers)	M	25d	New 2014

**TPT GUI**

Dedicated interfaces included in SOFiE Sort for the capture and generation of the TPTBBS & TPTBOB Reports

**PSF** (PSF Reporting) Receiver : CSSF

Ref	Name	Frequency	Delay
1.1	Basic reporting (Table 1, table 3.1, table 3.2 I & II)	1M	20d
2.1	Ad hoc reporting	3M	20d

**SICAR** (SICAR reporting) Receiver : CSSF

Ref	Name	Frequency	Delay
K3.1	Fixed capital	D	45d
K3.2	Variable capital	6M	45d

**FVC** (Financial Vehicles Corporation reporting) Receiver : BCL

Ref	Name	Frequency	Delay	
S2.14	Quarterly statistical balance sheet of securitisation vehicles	3M	20d	
S2.15	Information on transactions made by securitisation vehicles	3M	20d	
TPTTBS	Security by security reporting of of securitisation vehicles	1M	20d	New 2013

**SGO** (Management Companies reporting) Receiver : CSSF

Ref	Name	Frequency	Delay
SGO	Management Companies reports (table SG 1A, 1B, 1C, 2, pers.)	3M	20d

**EDP** (Payment institutions reporting) Receiver : CSSF

Ref	Name	Frequency	Delay
Z 1.1	Balance sheet	1M	20d
Z 1.2	Third-party funds held and incorporated in the balance sheet	1M	20d
Z 1.4	Capital adequacy of payment institutions	3M	20d
Z 2.1	Profit and loss account	3M	20d

**ISR** (Issuing Companies reporting) Receiver : BCL

Ref	Name	Frequency	Delay
S2.16	Quarterly statistical balance sheet	3M	20d
S2.17	Quarterly information on transactions	3M	20d
TPTIBS	Security by security reporting	1M	20d

**ISR TPTIBS GUI**

Dedicated interfaces included in SOFiE Sort for the capture and generation of the TPTIBS Reports

**VIRT** (Data on payment instruments and operations) Receiver : BCL

Ref	Name	Frequency	Delay
V101	Customer transfers	1M	20d
V102	Interbank transfers	1M	20d
V103	Domiciliations	1M	20d
V104	Inventory cards / terminals	1M	20d
V105	Card transactions (Issuing part)	1M	20d
V106	Card transactions (Acquiring part)	1M	20d
V107	Cheques and money orders	1M	20d
V108	Electronic money scheme	1M	20d

**OPCT** (OPC 01.2) Receiver : CSSF & BCL

Ref	Name	Frequency	Delay	
O1.2	Monthly financial information for guaranteed funds	1M	EOM	New 2013

**RPQT** (Data on payment instruments and operations) Receiver : CSSF & BCL

Ref	Name	Frequency	Delay	
S 0.1	Daily deposit report	D	/	New 2013

**BNRT** (TPT or SBS = Security by security reporting) Receiver : BCL

Ref	Name	Frequency	Delay	
TPTBNR	Information on assets held on behalf of non-resident third parties»	D	/	New 2013

**AIFM** (Alternative Investment Fund Managers) Receiver : CSSF

Ref	Name	Frequency	Delay	
AIF	Information on Alternative Investment Funds	3M	30d	New 2014
AIFM	Information on Alternative Investment Funds Managers	3M	30d	New 2014