'Traditional' securitisations (holdings); Monthly reporting requirement

Bank code   Check digit

Name _____   Location _____

Holdings from a 'traditional securitisation transaction' <u>without</u> removal from the balance sheet [1] from own loan sales (as the originator). A separate Annex P1 reporting template is to be submitted for each securitisation transaction

901	**Internal code number**			
902	**Name / Firm**			
903	**Street, number or PO box**		908	**Postcode**
909	**Town / city**		904	**Country of domicile (ISO code)** [7]
905	**Servicing** [8]			Code number
906	**Type of securitisation** [8]			Code number

- Amounts in EUR thousand -

Obligors		**Loans and advances** (definition corresponds to assets 061 or 071)				**Bill-based loans** (definition corresponds to assets 062 or 072)
		with agreed maturities or periods of notice			Total (columns 01 to 03)	
		up to and including one year [2]	of more than one year up to and including five years	of more than five years		
		01	**02**	**03**	**04**	**05**
Domestic banks (MFIs)	910					
of which: Deutsche Bundesbank	914					
Foreign banks domiciled in other euro-area member states	921					
of which: central banks	924					
Foreign banks domiciled outside euro-area	800					
of which: central banks	944					
Foreign banks (921 + 800)	920					
Banks (910 + 920)	900					
Blank item	111					
Insurance corporations	612					
Pension funds	712					
Insurance corporations (612 + 712)	112					
Investment funds (excluding money market funds)	613					
Other financial intermediaries	713					
of which: with financial auxiliaries	118					
of which: financial vehicle corporations	117					
Other financial intermediaries (613 + 713)	113					
Non-financial corporations (excluding 112 and 113)	114					
Enterprises (111 + 112 + 113 + 114)	110					
Economically independent households [3]	121					
Employed households	122					
Other households	123					
Households [3] (121 + 122 + 123) respectively (124 + 125 +126)	120					
Consumer credit [4]	124					
Housing loans [5]	125					
Other credit [6]	126					
of which: to economically independent households [3]	127					
Non-profit institutions	130					
Domestic enterprises and households (including non-profit institutions) (110 + 120 + 130)	100					
Central government	210					
Federal states	220					
Local government and local authority associations	230					
Blank item	240					
Social security funds	250					
Domestic general government (210 + 220 + 230 + 240 + 250)	200					
Domestic non-banks (100 + 200)	300					

Template continues on Annex P1 - Sheet 2 -

Note: Sheets 1 and 2 of Annex P1 are to be treated as a single entity; the same applies to the data in lines 901 to 909; the reporting template is divided into two parts simply to make it easier to read (in the case of a printout or other visual format).

(P1, Sheet 1) 12.2014

'Traditional' securitisations (holdings); Monthly reporting requirement

Bank code   Check digit

| | | | | | | | |

Name _____   Location _____

Holdings from a 'traditional securitisation transaction' _without_ removal from the balance sheet [1] from own loan sales (as the originator). A separate Annex P1 reporting template is to be submitted for each securitisation transaction

901	**Internal code number**	
902	**Name / Firm**	
903	**Street, number or PO box**	908 **Postcode**
909	**Town / city**	904 **Country of domicile (ISO code)** [7]
905	**Servicing** [8]	Code number
906	**Type of securitisation** [8]	Code number

Template continues from Annex P1 - Sheet 1 -   **- Amounts in EUR thousand -**

Obligors		**Loans and advances** (definition corresponds to assets 061 or 071)				**Bill-based loans** (definition corresponds to 062 or 072)
		with agreed maturities or periods of notice			Total (columns 01 to 03)	
		Up to and including one year [2]	of more than one year up to and including five years	of more than five years		
		01	**02**	**03**	**04**	**05**
Foreign non-banks						
Blank item	411					
Insurance corporations	616					
Pension funds	716					
Insurance corporations (616 + 716)	412					
Investment funds (excluding money market funds)	617					
Other financial intermediaries	717					
of which: with financial auxiliaries	418					
of which: financial vehicle corporations	417					
Other financial intermediaries (617 + 717)	413					
Non-financial corporations (excluding 412 and 413)	414					
Enterprises, total (411 + 412 + 413 + 414)	410					
Households [3] (421 + 422 + 423)	420					
Consumer credit [4]	421					
Housing loans [5]	422					
Other credit [6]	423					
of which: to economically independent households [3] (included in 423)	424					
of which: loans to economically independent households [3] (included in 420)	425					
Non-profit institutions	430					
Enterprises and households (including non-profit institutions) (410 + 420 + 430)	400					
Central government	510					
Federal states	520					
Local government and local authority associations	530					
Blank item	540					
Social security funds	550					
General government (510 + 520 + 530 + 540 + 550)	500					
Euro area non-banks (400 + 500)	600					
Non-banks domiciled outside the euro area	650					
of which: financial vehicle corporations	818					
of which: general government	817					
Foreign non-banks (600 + 650)	700					
Non-banks (300 + 700)	750					
Banks and non-banks (900 + 750)	860					

1 According to the opinion of the Institute of Auditors (Institut der Wirtschaftsprüfer) on the accounting rule "IDW RS HFA 8" or a comparable rule.
2 The maturity definition comprises both overnight loans and advances and loans and advances with agreed maturities or periods of notice
  of up to and including one year. It thus corresponds to the classification of column 01 in Annex B1 and columns 01 and 02 in Annex A1.
3 Including sole proprietors

4 Credit granted for personal use in the consumption of goods or services.
5 Loans granted for the purpose of investing in housing (including building and home improvements).
6 Credit which is not covered by the aforementioned categories
  (e.g. loans for business purposes, debt consolidation and education).
7 See Special Statistical Publication 1 Banking statistics guidelines and customer classification, list of countries.
8 For a description of the code numbers, see Special Statistical Publication 1 Banking statistics guidelines.

(P1, Sheet 2) 12.2014