



FUNDSSQUARE

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**Regulatory filing**

## **TRANSMISSION MANUAL FOR INVESTMENT FONDS REPORTING**

**ACCORDING TO BCL 2014/237 AND CSSF 14/588**

User guide

Version 1.1



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# 1 Investment fund reporting

## 1.1 General

Efile has been developed by Fundsquare (« FSQ ») and allows the secured transmission of investment fund reporting according to circulars BCL 2014/237 and CSSF 14/588 to the Luxembourg Central Bank respectively the CSSF. Two transmission methods are available:

- ◆ transmission with efile v2
- ◆ transmission with the FSQ Sending Service

Efile is an end to end solution that is compliant to the BCL and CSSF requirements.

## 1.2 Legal basis and requirements

The evolution of the existing reporting requirements by circular BCL 2014/237 and CSSF 14/588<sup>1</sup> dated 28th May, 2014 consists in a modification of the actual reporting templates as well as the entities subject to the circulars. The investment companies in risk capital (SICAR) are added to the current reporting population. So the definition of 'investment funds' encompasses the following entities:

- ◆ the undertakings for collective investment (UCI) governed by the law of 17 December 2010
- ◆ the specialised investment funds (SIF) governed by the law of 13 February 2007
- ◆ the investment companies in capital risk (SICAR) governed by the law of 15 June 2004

## 1.3 Reporting templates

Investment funds are requested to provide the various reporting types according to the following schedule:

|                         | Report  | Periodicity        |
|-------------------------|---|--------------------|
| All subfunds of MMF     | S1.3 Monthly statistical balance sheet<br>TPTOBS (Security by security) | monthly<br>monthly |
| All subfunds of Non-MMF | S2.13 Quarterly statistical balance sheet                               | quarterly          |
|                         | S1.6 Information on valuation effects on the balance sheet <sup>2</sup> | monthly            |
|                         | TPTOBS (Security by security)   | monthly            |

<sup>1</sup> [http://www.bcl.lu/fr/publications/circulaires/2014/Circulaire\\_2014\\_BCL-237\\_CSSF\\_14\\_588/Circulaire\\_BCL\\_2014-237-CSSF\\_14-588.pdf](http://www.bcl.lu/fr/publications/circulaires/2014/Circulaire_2014_BCL-237_CSSF_14_588/Circulaire_BCL_2014-237-CSSF_14-588.pdf)

<sup>2</sup> not mandatory if items «non-financial assets» or «financial derivatives» represent less than 5% of the total assets



## 1.4 Naming convention

The following table presents the required naming convention and summarizes the following documents:

- ◆ S 1.3 & S2.13 «Statistical balance sheet for investment funds»<sup>3</sup>
- ◆ S 1.6 «Information on valuation effects on the balance sheet for non-monetary investment funds»<sup>4</sup>
- ◆ TPTOBS «Security by security reporting for investment funds»<sup>5</sup>

TYPREP\_LL\_YYYYMM\_Rrrrrrrrr\_Dddddd\_yyyymmdd\_nnn.xml:

| Code      | Explanation                      | Structure                       | Authorized characters   |
|-----------|----------------------------------|---------------------------------|---|
| TYPREP    | Report type                      | Char(5) -<br>Char(6) for<br>SBS | 'S0103' for report S1.3<br>'S0213' for report S2.13<br>'S0106' for report S1.6<br>'TPTOBS' for report SBS   |
| LL        | Layout                           | Char(2)                         | Currently 'L3' for report S1.3<br>Currently 'L1' for report S2.13<br>Currently 'L1' for report S1.6<br>Currently 'L2' for report TPTOBS           |
| YYYY      | Year of reporting period         | Number(4)                       | 0001...9999   |
| MM        | Month of reporting period        | Number(2)                       | 01...12   |
| R         | Type of Reporting entity         | Char(1)                         | B (credit institutions), O (OPC), K (SICAR),<br>P (PSF), S (Management companies), I<br>(PSF – IT companies), 1 (Other central<br>administrators) |
| rrrrrrrr  | CSSF code of reporting<br>entity | Number(9)                       | Remaining figures (non CSSF code) on the<br>left have to be '0' (nil)   |
| D         | Type of Reported entity          | Char(1)                         | 'O' for UCIs and SIF<br>'K' for Sicars  |
| ddddddddd | CSSF code of reported<br>entity  | Number(9)                       | 5 digits for the Fund CSSF code followed<br>by 4 digits for the subfund CSSF code   |
| yyyymmdd  | File creation date               | Number(8)                       | Date of the creation of the file<br>Year-Month-Day  |
| nnn       | Sequence number                  | Number(3)                       | Sequential file number  |
| .xml      | Extension                        | Char(3)                         | always '.xml'   |

<sup>3</sup> [http://bcl.lu/en/reporting/Investment\\_funds/S13\\_S213\\_EN/S13\\_L3\\_S213\\_L1\\_SOC\\_EN.pdf](http://bcl.lu/en/reporting/Investment_funds/S13_S213_EN/S13_L3_S213_L1_SOC_EN.pdf)

<sup>4</sup> [http://bcl.lu/en/reporting/Investment\\_funds/S16\\_EN/S16\\_L1\\_SOC\\_EN.pdf](http://bcl.lu/en/reporting/Investment_funds/S16_EN/S16_L1_SOC_EN.pdf)

<sup>5</sup> [http://bcl.lu/en/reporting/Investment\\_funds/TPTOBS\\_EN/TPTOBS\\_L2\\_SOC\\_EN.pdf](http://bcl.lu/en/reporting/Investment_funds/TPTOBS_EN/TPTOBS_L2_SOC_EN.pdf)



**Example for S1.3:**

S0103\_L3\_201412\_B000000789\_O001220003\_20150109\_001.xml

Corresponds to the first filing report created on January 9th, 2015, sent by the credit institution with CSSF code 789 relative to the December 2014 reporting of subfund 3 of the investment fund 122.

**Example S2.13:**

S0213\_L1\_201412\_O001220000\_O001220003\_20150120\_002.xml

Corresponds to the second filing report created on January 20th, 2014, sent by the investment fund with CSSF code 122 relative to the December 2014 reporting of subfund 3 of the investment fund 122.

**Example S1.6:**

S0106\_L1\_201412\_B000000789\_O001220003\_20150120\_003.xml

Corresponds to the third filing report created on January 20th, 2014, sent by the credit institution with CSSF code 789 relative to the December 2014 reporting of subfund 3 of the investment fund 122.

**Example TPTOBS:**

TPTOBS\_L2\_201412\_B000000789\_O001220003\_20150119\_001.xml

Corresponds to the first filing report created on January 19th, 2015, sent by the credit institution with CSSF code 789 relative to the December 2014 reporting of subfund 3 of the investment fund 122.



## 2 Report Generation

### 2.1 General

The Report Generator allows to generate the S1.3, S1.6, S2.13 and TPTOBS reports according to the requirements of the BCL and the CSSF in e-file v2.

### 2.2 Access to e-file v2

E-file v2 has to be accessed with the personal logon and password. Please contact your internal e-file administrator or FSQ for further guidance:

#### HelpDesk

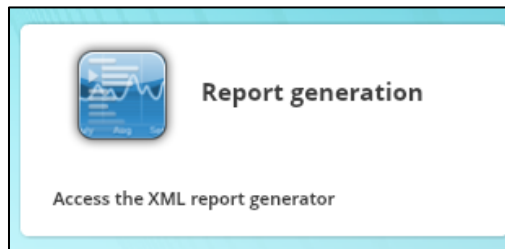
Phone: (+352) 28 370 211

helpdesk@fundsquare.net

Access <https://www.e-file.lu/e-file/> and enter your logon and password.

### 2.3 Report type Selection

After connection via [www.e-file.lu/e-file/](https://www.e-file.lu/e-file/), select **Report generation** on the launchpad



And select the type of report:



**HINT:** The only reports accessible are those made available to you by your e-file administrator.

In order to make available reports **S1.3**, **S2.13**, **S1.6** and **TPTOBS**, the latter has to add your logon to the «**Station Finesti**» group with a «**Finesti Station Manager profile**».



## 2.4 Report completion

The Report Generator is organized in three sections:

- ◆ **Header:** Generic information used to generate the report's filename
- ◆ **Assets:** Assets included on the balance sheet
- ◆ **Liabilities:** Liabilities included on the balance sheet

Various checks are performed in each section in order to reduce input errors. Alarms are triggered by incorrectly completed cells, errors are explained in red.

Header

End month date: 2014-12-01

Closing Date: 2014-12-09

Currency: EUR: EURO

Reporter type: 23: Bank

Reporter code: 123456789

Declarant type: 26: UCI

Declarant code: [empty]

The end month date must be the last day of a month.  
The end month date must be greater than the closing date.  
The sending of this version is not allowed for the chosen period.

The end month date must be greater than the closing date

This field is required

In the «**Assets**» and in the «**Liabilities**» section, additional functionalities are available:


- ◆ rows can be added by selecting the subgroup and using the **Add a reported line** button
- ◆ rows can be edited by double clicking on the row

Assets

Reported Lines Export in XML format Export in XLS format Select a repo

|  | Country | Currency | Sector | Maturity code | Reported Amount |
|--|---------|----------|--------|---------------|-----------------|
| 1-002000 Deposits and loan claims            | BE      | XXX      | 90000  | 1999-999      | 1222000         |
| 1-003000 Securities other than shares        |         |          |        |               |                 |
| 1-005000 Equity                              |         |          |        |               |                 |
| 1-006000 Non-financial assets                |         |          |        |               |                 |
| 1-007000 Financial derivatives               |         |          |        |               |                 |
| 1-090010 Remaining assets - Accrued interest |         |          |        |               |                 |
| 1-099999 Remaining assets - Other            |         |          |        |               |                 |
| 1-000000 Total assets                        |         |          |        |               |                 |



- ◆ rows can be deleted with the  button on the right side of each the row

| Maturity code | Reported Amount | Status |   |
|---------------|-----------------|--------|---|
| 1999-999      | 1222000         | ✓      |  |

## 2.5 Work in progress, export and import of reports

Work in progress on a report has to be **saved** with the **Export Draft** button. The exported .xml file will be called DRAFT\_filename.xml and **cannot** be uploaded for BCL and CSSF filing. It can be imported for later use.

The **final** reported can be saved via the **Export in XML format** button. This button will only be available if the ✓ Icon appears in every section and the report has been completed. The file will be saved in xml format with the required naming convention. It will be saved on your hard drive and is available for sending to the Regulator.

A uncompleted or finalized report can also be exported into an .xls file with the **Exporter in XLS format** button. Please note that this file cannot be uploaded for further use into the tool.

The **Select a report** button allows you to upload an existing report in .xml from your network or harddrive into the report generator.





## 3 Report Transmission

### 3.1 General

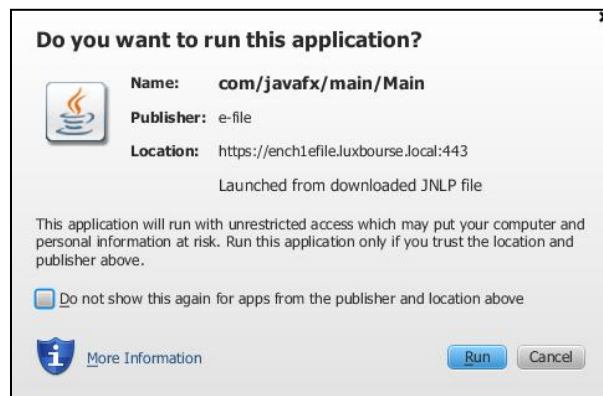
Completed reports can be transmitted from within the Report Generator or with the FSQ Sending Service.

### 3.2 Transmission with the Report Generator

#### 3.2.1 Setup of the e-file v2 encryption module v2

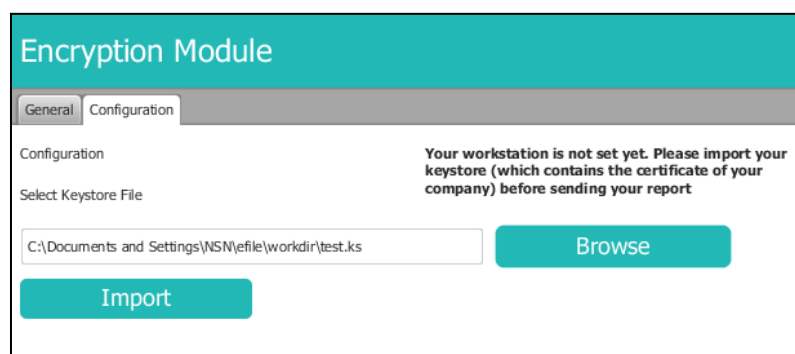
A completed report can be send with the **Transmission** button. **Java version 1.7.51** is a prerequisite for the installation of the e-file v2 encryption module.

When the **Transmission** button is used for the first time, a Java application will be downloaded (.jnlp) in order to install the encryption module locally on your desktop. Please hit **Run** when the following window appears on your screen in order to launch the encryption module :



**HINT** : It is possible that the pop up blocker prevents that the **.jnlp** file is downloaded. Please check with your IT to allow pop ups from <https://www.e-file.lu/> .

The encryption module has to be configured when it is used for the first time (or after each Java update). The path to the keystore has to be selected with the **Browse** button and the key (locally or on a server) will have to be imported with the **Import** button:





After the import of the key, the access to the keystore is saved and does not have to be reconfigured in the future. You will be redirected to the sending screen and reports can now be sent with e-file v2.

In order to be more user friendly and to speed up the sending process, the encryption module runs as a back ground process on your desktop. In order to end the process, right click on the icon in the taskbar and select **Close encryption module** :



### 3.2.2 Sending of the report

After the installation of the encryption module on your desktop, reports can be sent from the Report Generator with the **Transmission** button. In the following window, the file name is automatically generated and compliant to the BCL naming convention:

After entering a name for the sending (this name will also be used for search queries) and entering the keystore password, the report can be sent with the **Send** button. A popup window will confirm the transmission:





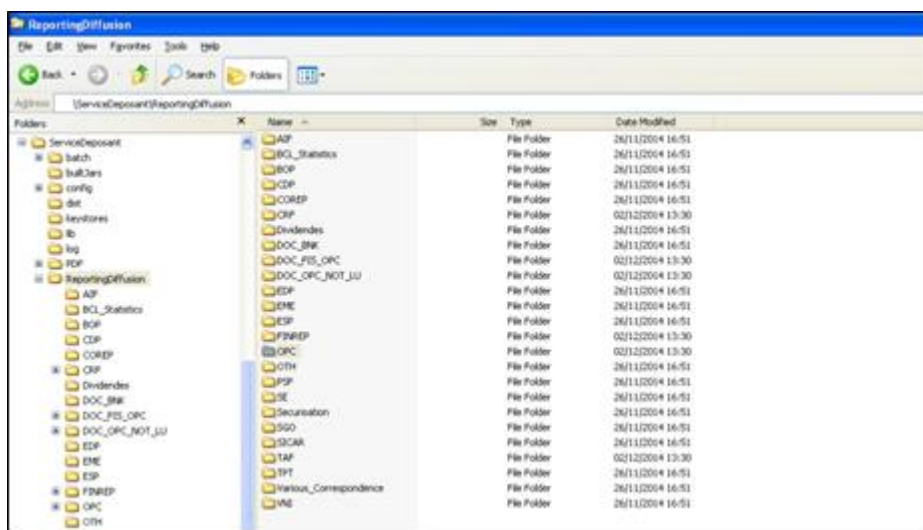
### 3.3 Automatic sending with the Sending Service

In order to send reports with the Sending Service, the following components have to be installed on your desktop:

- ◆ Java version 1.6.0.14 or higher
- ◆ Sending service version dated 2014/11/26 or higher

#### 3.3.1 Access to the Sending Service

The Sending Service is accessible with the file explorer and visible as a folder including subfolders :



The standard file structure includes an «OPC» subfolder (by default, a subfolder for each type of reporting company is included, but inactive).

#### 3.3.2 Sending frequency

During the setup of the sending service, the sending frequency can be individually for each subfolder by your e-file administrator within the setup file. The default sending frequency is every 30 minutes but it can be tailored according to your needs.

#### 3.3.3 Report transmission

In order to send a report with the Sending Service, the exported .xml report has to be copied into the .../ServiceDeposant/ReportingDiffusion/OPC/envoi\_Automatique/fichiersCCLUX subfolder.

Should the S1.3, S1.6, S2.13 and TPTOBS reports **not** have been generated with the FSQ Report Generator, the file has to respect the requirements in terms of naming convention, file type and file extension. Only **NON** encrypted reports can be sent.

The Listener of a properties file has to be set to : **reportingOPC.automatique.state=up**

#### 3.3.4 Files created by the Sending Service

During and at the end of the sending, the Sending Service generates various files in the subfolder that has been used for the sending. Three type of files are generated:



- ◆ **.trt file:** indicates the start of the transmission

In order to be able to send the original file, the Sending Service transforms the latter into a .trt file and adds a timestamp. Eg «OriginalName.xml» is transformed into OriginalName.xml.timestamp.trt:

S0103\_L3\_201412\_B000001234\_O012340001\_20141202\_001.xml becomes

S0103\_L3\_201412\_B000001234\_O012340001\_20141202\_001.xml\_20141202141233974.trt

- ◆ **.acq file:** the transmission has been successfully completed

Example of a successful transmission:

Before the transmission:

| Name   | Size | Type     | Date Modified    |
|--|------|----------|------------------|
| S0103_L3_201412_B000001234_O012340001_20141202_001.xml | 2 KB | XML File | 02/12/2014 14:11 |

After the transmission:

| Name   | Size | Type     | Date Modified    |
|--|------|----------|------------------|
| S0103_L3_201412_B000001234_O012340001_20141202_001.xml_20141202141233974.trt | 2 KB | TRT File | 02/12/2014 14:11 |
| S0103_L3_201412_B000001234_O012340001_20141202_001.xml_20141202141249115.acq | 1 KB | ACQ File | 02/12/2014 14:12 |

- ◆ **.err file:** indicates that an error has occurred during the sending

The error file contains technical messages designed to help find the root cause of the error, eg naming errors. If required (for technical reasons), an empty error message can be generated after each transmission.

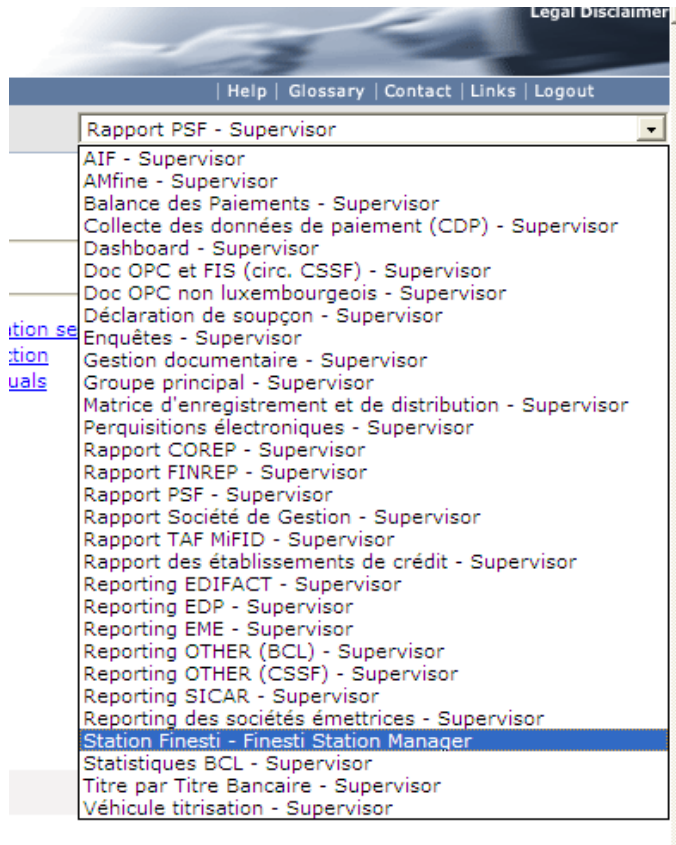
Example of a unsuccessful transmission:

| Name   | Size | Type     | Date Modified    |
|--|------|----------|------------------|
| S0103_L3_201412_B000000007_O071220000_20141202_001.xml_20141202140631339.trt | 2 KB | TRT File | 02/12/2014 10:15 |
| S0103_L3_201412_B000000007_O071220000_20141202_001.xml_20141202140638964.err | 1 KB | ERR File | 02/12/2014 14:06 |

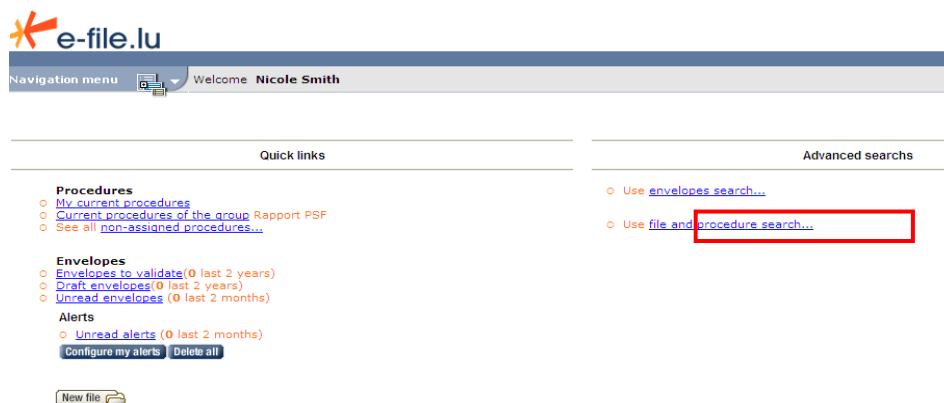


## 4 Transmission follow up

E-file allows to follow up the reports that have been sent. After accessing [www.efile.lu](http://www.efile.lu), please select **Station Finesti - Finesti Station Manager** within the subgroups available on the top on the right side of the screen (your e-file administrator defines the subgroups that are available to you):



Select ☐ Use [envelopes search...](#)





Enter your search criteria in the search window:

**by document information**

Document type: All document types

Date of the document: min (dd/mm/yyyy) max (dd/mm/yyyy)

Date of publication: min (dd/mm/yyyy) max (dd/mm/yyyy)

**by envelope information**

Envelope subject: [text field]

Sent date: min 11/10/2014 (dd/mm/yyyy) max 11/12/2014 (dd/mm/yyyy)

Envelope status: All statuses

Sender: All users

Validator: All users

Sent/Received: Sent / Received

**by file information**

File name: [text field]

**by procedure information**

Name of procedure type: All procedure types

Procedure status: All statuses

Clear Validate

Generic character % can be used. Case specifications are maintained.

In order to reduce the search results, at least «Document type» has to be specified. Push the **Validate** button to start the search. The search results will appear in the following screen:

Envelopes search

List of found envelopes

| Envelope ID | Sent date  | Envelope subject   | Sender           | Sent/Received | Procedure status | Attached docu |
|-------------|------------|--|------------------|---------------|------------------|---------------|
| 5686166     | 23/10/2014 | - Envoi automatique le 23/10/2014 à 16:53:58                     | déposant service | Sent          | Started          | 1             |
| 5686173     | 24/10/2014 | - Envoi automatique le 24/10/2014 à 10:38:44                     | déposant service | Sent          | Started          | 1             |
| 5686280     | 27/11/2014 | Code Csafr: 6233/9 - Envoi automatique le 27/11/2014 à 16:19:32  | déposant service | Sent          | Started          | 1             |
| 5686440     | 02/12/2014 | Code Csafr: 01234/1 - Envoi automatique le 02/12/2014 à 14:12:51 | déposant service | Sent          | Started          | 1             |
| 5686467     | 08/12/2014 | Reporting S1.3 - 12/2014   | Nicole Smith     | Sent          | Closed           | 1             |
| 5686471     | 10/12/2014 | Reporting S1.3 - 12/2014   | Jean Forgeron    | Sent          | Closed           | 1             |

The procedure status column will show the following status:

- ◆ Started: The transmission of the report has started but is not finished
- ◆ Closed: The report has been transmitted

The document that has been transmitted can be accessed by clicking on the envelop ID. In order to retrieve the report, encryption module of e-file v1 has to be installed. An installation guide for the latter can be found by clicking on the following link:

[https://www.e-file.lu/docs/EN/ManuUtil\\_E-file\\_New\\_Worsktation\\_EN\\_3.9.pdf](https://www.e-file.lu/docs/EN/ManuUtil_E-file_New_Worsktation_EN_3.9.pdf)