



FUNDSQUARE

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Regulatory filing

TRANSMISSION MANUAL FOR SECURITISATION VEHICLES REPORTING

ACCORDING TO BCL 2014/236

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 2014/236 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 2014/236¹ consists in a modification of the actual reporting templates as well as the entities subject to the circulars:

- ◆ the undertakings for Securitisation vehicles governed by the law of 22nd march 2004

1.3 Reporting templates

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

	Report	Periodicity
Securitisation vehicles	S2.14 (Quarterly statistical balance for securitisation vehicles)	quarterly
	S2.15 (Information on transactions made by securitisation vehicles)	quarterly
	TPTTBS L1 (Security by security of securitisation vehicles)	monthly

1.4 Naming convention

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

- ◆ « [Manual of electronic transmission of S2.14 reports](#) »² 09/2014 (BCL)
- ◆ « [Manual of electronic transmission of S2.15 reports](#) »³ 05/2014 (BCL)

¹ http://www.bcl.lu/fr/publications/circulaires/2014/Circulaire_2014_236/Circular_BCL_2014-236_EN.pdf

² http://www.bcl.lu/en/reporting/Securisation_vehicules/S214_en/S214_L1_SOC_EN.pdf



◆ « [Manual of electronic transmission of SBS reports](#) »⁴ 05/2014 (BCL)

TYPREP_LL_YYYYMM_Rrrrrrrrr_Dddddd-ddd_yyyymmdd_nnn.xml:

Code	Explanation	Structure	Authorized characters
TYPREP	Report type	Char(5) - Char(6) for SBS	'S0214' for report S2.14 'S0215' for report S2.15 'TPTTBS' for report SBS
LL	Layout	Char(2)	Currently 'L1' for report S2.14 Currently 'L1' for report S2.15 Currently 'L1' for report TPTTBS
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)	The letters used for entities subject to the supervisions are B (banks), S (Management companies), P (Professionals of the financial sector), and T (Securitisation vehicles). All other entities must use de code «5»
rrrrrrrr	CSSF code of reporting entity	Number(9)	Remaining figures (non CSSF code) on the left have to be '0' (nil)
D	Type of Reported entity	Char(1)	The declarant is the entity whose data are reported. Securitisation vehicles must use the value T
ddddddddd	CSSF code of reported entity	Number(9)	The identification numbers are allocated by the CSSF and/or the BCL: 6 digits for the identification number of the securitisation vehicle and 3 digits for the identification number of the compartment if there are compartments. The digits on the left are equal to zero. If there are no compartments, the 3 digits should be zeros
yyymmdd	File creation date	Number(8)	Date of the creation of the file Year-Month-Day
nnn	Sequence number	Number(3)	Sequential file number
.xml	Extension	Char(3)	always '.xml'

Example for S2.14:

S0214_L1_201412_T000000999_T000123001_20150120_001.xml

Corresponds to the first file created on 20 January 2015, submitted by the securitisation vehicle number 999 and the data refers to compartment 1 of the securitisation vehicle number 123 for the quarter ending December 2014.

3 http://www.bcl.lu/en/reporting/Securisation_vehicules/S215_en/S215_L1_SOC_EN.pdf

4 http://www.bcl.lu/en/reporting/Securisation_vehicules/Reporting_SBS_SVS/TPTTBS_L1_SOC_EN.pdf



Example S2.15:

S0215_L1_201412_T000000999_T000123001_20150120_001.xml

Corresponds to the first file created on 20 January 2015, submitted by the securitisation vehicle number 999 and the data refers to compartment 1 of the securitisation vehicle number 123 for the quarter ending December 2014.

Example TPTTBS L1:

TPTTBS_L1_201412_T000000999_T000123001_20150120_001.xml

Corresponds to the first file created on 20 January 2015, submitted by the securitisation vehicle number 999 and the data refers to compartment 1 of the securitisation vehicle number 123 for the quarter ending December 2014.



2 Report Generation

2.1 General

The Report Generator allows to generate the S2.14, S2.15 and TPTTBS 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

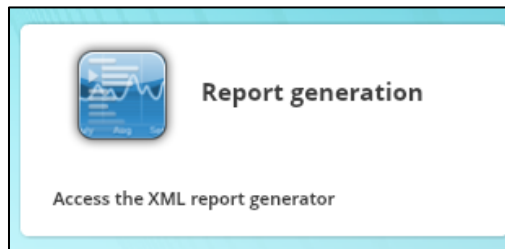
Phone: (+352) 28 370 211

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/, 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 **S2.14**, **S2.15** and **TPTTBS**, the latter has to add your logon to the «**Vehicule de titrisation**» group with a «**Supervisor 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 Assets Liabilities

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

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
- ◆ for the security by security report a new security can be added by using the **Add a security** button
- ◆ rows can be edited by double clicking on the row

Header Assets Liabilities

Assets

Reported Lines Security codification Export in XML format Exporter in XLS format Select a re

Security	Type	Holding	Reported Amount	Nominal Amount	Currency	Number
USG9328DAH38	1	01	18400000	20000000		
USY81636AC94	1	01	9400000	10000000		
USY81636AC94	1	03	14100000	15000000		
KH00546	2	01	10000000	10000000	USD	
KC00847	2	01	13540000	10000000	EUR	


1-003000 Debt securities held

1-003000-XX-XXX-90000

1-005000 Equity and investment fund shares/units held

1-005000-XX-XXX-90000



- ◆ 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

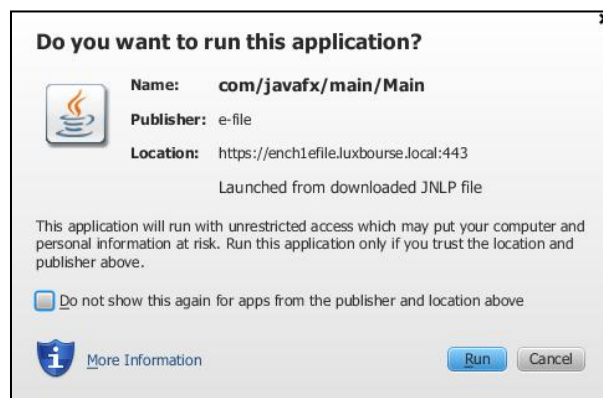
Completed reports can be transmitted from within the Report Generator or with the FSQ Sending Service.

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. We suggest you to tick the checkbox *Do not show this again for apps from the publisher and location above* :



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:



Encryption Module

General Configuration

Configuration

Your workstation is not set yet. Please import your keystore (which contains the certificate of your company) before sending your report

Select Keystore File

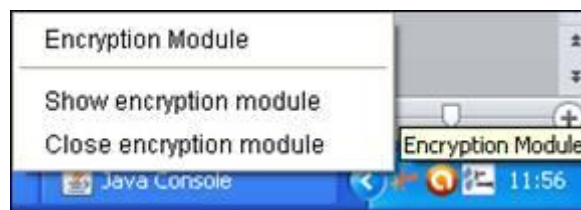
C:\Documents and Settings\NSN\efile\workdir\test.ke

Browse

Import

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:

Encryption Module

General Configuration

Send report

Recipient list: Banque Centrale de Luxembourg

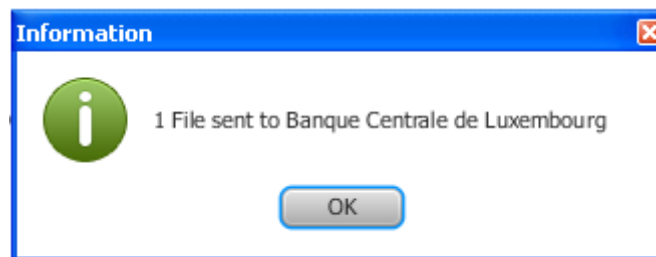
File : S0215_L1_201412_T000999999_T999999000_20141217_001.xml

Title of file sent: Reporting S 2.15 12/2014

Keystore password : *****

Send Cancel

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 :

Folders	Name	Size	Type	Date Modified
ServiceDeposant	AIF		File Folder	10/02/2014 16:57
batch	BCL_Statistics		File Folder	10/02/2014 16:57
builtJars	BOP		File Folder	10/02/2014 16:57
config	CDP		File Folder	10/02/2014 16:57
dist	COREP		File Folder	10/02/2014 16:57
keystores	CRF		File Folder	10/06/2014 09:37
lib	Dividendes		File Folder	10/02/2014 16:57
log	DOC_BNK		File Folder	10/02/2014 16:57
PDF	DOC_FIS_OPC		File Folder	04/03/2014 15:27
ReportingDiffusion	DOC_OPC_NOT_LU		File Folder	04/03/2014 15:27
	EDP		File Folder	10/02/2014 16:57
	EME		File Folder	10/02/2014 16:57
	ESP		File Folder	10/02/2014 16:57
	FINREP		File Folder	04/03/2014 15:27
	OPC		File Folder	04/03/2014 15:27
	OTH		File Folder	10/02/2014 16:57
	PSF		File Folder	10/02/2014 16:57
	SE		File Folder	10/02/2014 16:57
	Securisation		File Folder	10/02/2014 16:57
	SGO		File Folder	10/02/2014 16:57
	SICAR		File Folder	10/02/2014 16:57
	TAF		File Folder	04/03/2014 15:27
	TPT		File Folder	04/03/2014 15:27
	Various_Correspondence		File Folder	10/02/2014 16:57
	VNI		File Folder	10/02/2014 16:57

The standard file structure includes an «Securisation» 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/Securisation** subfolder.

Should the S2.14, S2.15 and TPTTBS 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..

The Listener of a properties file has to be set to : **reportingSecurisation.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
S0215_L1_201412_T000999999_T999999000_20150114_001.xml	2 KB	XML Document	19/05/2014 09:02

After the transmission:

Name	Size	Type	Date Modified
S0215_L1_201412_T000999999_T999999000_20150114_001.xml_20141217082533983.trt	2 KB	TRT File	19/05/2014 09:02
S0215_L1_201412_T000999999_T999999000_20150114_001.xml_20141217082537812.acq	1 KB	ACQ File	17/12/2014 08:25

◆ **.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:

S0215_L1_201412_T000999999_T999999000_20150114_001.xml_20141217083257608.trt	2 KB	TRT File	17/12/2014 08:32
S0215_L1_201412_T000999999_T999999000_20150114_001.xml_20141217083258921.err	1 KB	ERR File	17/12/2014 08:33



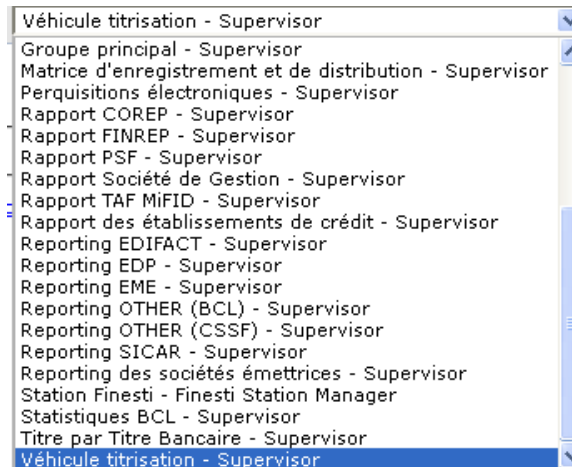
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4 Transmission follow up

E-file allows to follow up the reports that have been sent. After accessing www.e-file.lu, please select « **Vehicule de titrisation-** » 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:



e-file.lu HOMOLOGATION

Navigation menu Welcome **Nicole Smith** Help Gloss

Envelopes search

You can use several cumulative search criteria to access your data:
By identifier, name, documents, folders and procedure

by identifier

Envelope ID
Document ID

by document information

Name of the document
Document type
Date of the document
Date of publication

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

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

by file information

File name

by procedure information

Name of procedure type
Procedure status

All document types
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 Csef: 6233/9 - Envoi automatique le 27/11/2014 à 16:19:32	déposant service	Sent	Started	1
5686440	02/12/2014	Code Csef: 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
5686971	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_Workstation_EN_3.9.pdf