



AIFM reporting - Technical guidance

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TABLE OF CONTENTS

1.	Specifications of the reporting files	4
1.1	The content of the AIFM reporting file	4
1.2	The content of the AIF reporting file	4
2.	The transmission of the AIFM and AIF reporting files to the CSSF	5
2.1	Transmission channels pursuant to Circular CSSF 23/833	5
2.1.1	Application Programming Interface (API)	6
2.1.2	EDesk	6
2.1.3	External channels	6
2.2	Sending of AIFM and AIF reporting files	6
2.2.1	The AIFM reporting file	6
2.2.2	The AIF reporting file	9
3.	CSSF return files	11
4.	Procedure to register as a sender	12
4.1	Application Programming Interface (API)	12
4.2	External channels	13
5.	Contact information	13
Annex 1:	Description of controls, error codes and error messages received in the return files to an AIFM reporting file	14
Annex 2:	Description of controls, error codes and error messages received in the return files to an AIF reporting file	25

Update information

Date	Version	Changes
22/09/2023	1.0	Publication of the document
02/11/2023	1.1	New ESMA rules (applicable from 15 November 2023) Procedure to register as a sender
15/11/2023	1.2	Activation of new ESMA rules
17/11/2023	1.3	Explanation for CAF-212 Additional details in the description of the new ESMA rules
24/11/2023	1.4	Adaptation of section 4 – Procedure to register as a sender. Adaptation of the M/C/O/F fields and alignment of the descriptions to the latest version of the ESMA technical guidance. Replacement of CAF-216, CAF-217, CAF-218 and CAF-219 by new CAF-216 (deactivated at CSSF). New CAF-217 (deactivated at CSSF).
31/01/2024	1.5	New channel available for transmitting reporting: eDesk
14/03/2024	1.6	Deactivation of execution of controls CAF-206, CAF-207, CAF-208, CAF-209, CAF-210, CAF-211, CAF-212, CAF-213, CAF-214, CAF-215. <u>Note:</u> these controls are still active at ESMA.

1. Specifications of the reporting files

The technical description of the files to be transmitted in the context of the AIFM reporting has been defined by ESMA and can be downloaded on their website www.esma.europa.eu (menu «Rules, Databases & Library » -> « Guidelines and technical standards » -> « Main library » -> « Sections: Fund Management & Type of document: Reference » « AIFMD - Reporting - XML documents - V1.n »). The .ZIP file contains the .XSD fields which define the .XML files to be reported. Two different types of .XML files are to be reported: the first file contains the information on the AIFM (based on AIFMD_DATMAN_V1.n.xsd), the second file contains the information on the AIF (based on AIFMD_DATAIF_V1.n.xsd).

Note that all text fields must be filled out in English.

1.1 The content of the AIFM reporting file

The different fields of the AIFM reporting are described in the definition file AIFMD_DATMAN_V1.n.xsd. In addition to the prescriptions defined by ESMA, the specifications for filling in the different fields related to the Luxembourg implementation are as follows:

Data Type		Reported Data	Comment
Reporting state	Member	LU	Fixed for reporting towards the CSSF
AIFM National Code		ANNNNNNNN	AIFM identifier attributed by the CSSF: constant value "A" followed by the identification number of the AIFM (preceded by zeros when the number has less than 8 digits)

1.2 The content of the AIF reporting file

The different fields of the AIF reporting are described in the definition file AIFMD_DATAIF_V1.n.xsd. In addition to the prescriptions defined by ESMA, the specifications for filling in the different fields related to the Luxembourg implementation are as follows:

Data Type		Reported Data	Comment
Reporting state	Member	LU	Fixed for reporting towards the CSSF
AIFM National Code		ANNNNNNNN	AIFM identifier attributed by the CSSF: constant value "A" followed by the identification number of the AIFM (preceded by zeros when the number has less than 8 digits)

Data Type	Reported Data	Comment
AIF national code	FMMMMMMMM_ CCCCCCCC	AIF identifier attributed by the CSSF: 'F' to be replaced by the constant value 'O', 'K' or 'V' followed by the identification number of the AIF (preceded by zeros when the number has less than 8 digits), « _ » (underscore) and the identification number of the compartment/sub-fund (preceded by zeros when the number has less than 8 digits, or « 00000000 » if the fund has no compartment/sub-fund
Old AIF national identifier - National code	FMMMMMMMM_ CCCCCCCC	see « AIF national code »
Share class national code	PPPP	The identification number of the share class (preceded by zeros when the number has less than 4 digits)
Master AIF national identifier - National code	FMMMMMMMM_ CCCCCCCC	see « AIF national code »

In case of correction of a previously sent data record (filing type = 'AMND'), the complete data record has to be sent again.

2. The transmission of the AIFM and AIF reporting files to the CSSF

2.1 Transmission channels pursuant to Circular CSSF 23/833

The channels to be used are those operating in accordance with the provisions of Circular CSSF 23/833. Three channels are available for this reporting:

- Application Programming Interface (API)
- EDesk
- External channels

2.1.1 Application Programming Interface (API)

Method of transmitting reports via Application Programming Interface can be found on our website following the link <https://www.cssf.lu/en/Document/methods-of-transmitting-reports-via-s3-application-programming-interface-technical-guidance/>

On the edesk IT management console, the "IT Expert" must create a bucket "**Reporting AIFM**".

The "**Reporting AIFM**" bucket type is only available for entities that are sender for at least one AIFM (cf. chapter 4.1).

2.1.2 EDesk

Method of transmitting reports via eDesk is available following the link <https://edesk.apps.cssf.lu/aifm/edesk-aifm/>

Report submission is only available for entities that are sender for at least one AIFM.

EDesk allows the submission of reports and the consultation of feedback via a dashboard.

Reports submitted via eDesk follow the naming convention described in Chapters 2.2.1.1 and 2.2.2.1.

2.1.3 External channels

Method of transmitting reports via external channels can be found on our website following the link <https://www.cssf.lu/en/Document/methods-of-transmitting-reports-via-external-channels-naming-convention/>

2.2 Sending of AIFM and AIF reporting files

Two different types of files have to be sent: one containing information about the AIFM, and one containing information about the AIF managed by the AIFM. Both are based on the .XSD model as defined in chapter 1 of annex 1.

All files are to be created in XML format (encoded in UTF-8). For the transmission, each single file has to be encoded in .ZIP format, using the same file name with the extension '.xml' replaced by '.zip'. The .ZIP file must not be password-protected (the security of the transmission is handled by the transmission channels), and each .ZIP contains exactly one .XML file. The files must comply with the following naming convention:

2.2.1 The AIFM reporting file

2.2.1.1 Method of transmitting reports via Application Programming Interface

The naming convention for the method of transmitting reports via Application Programming Interface is available below.

Format:

TYRDIR-EIIIIIII-ANNNNNNNN-FMMMMMMM-CCCCCCCC-MAN-YYYYMMDDHHMMSS-
CORRELATIONID.ext

Meaning:

Code	Meaning	Structure	Authorise values
TYR	Reporting type	Char(3)	'AIF' for "Alternative Investment Fund" reporting
DIR	Direction	Char(3)	'REP' for Report → file sent to the CSSF 'FBR' for Feedback on Reception → acknowledgment of receipt CSSF 'FDB' for Feedback → return information by the CSSF after analysis of the content 'FBH' for ESMA Feedback → return information by the CSSF after refusal by ESMA
-	Separator	Char(1)	Constant '-'
E	Entity type of the sender or the technical agent	Char(1)	Usual entity types, e.g. « B » For banks, « P » for PFS, « I » for support PFS, « S » for management companies, « K » for Sicar, « 1 » for other companies not supervised by the CSSF, ...
IIIIIII	Identification number of the sender	Number(8)	00000001...99999999
-	Separator	Char(1)	Constant '-'
A	Entity type of the AIFM	Char(1)	Constant 'A' (the identification given by the CSSF for the AIFM has to be used.
NNNNNNNN	Identification number of the AIFM	Number(8)	00000001...99999999
-	Separator	Char(1)	Constant '-'
F	Entity type of the AIF	Char(1)	Constant 'F'

Code	Meaning	Structure	Authorise values
MMMMMMMM	Identification number of the AIF	Number(8)	Constant '00000000' in case of AIFM report
-	Separator	Char(1)	Constant '-'
CCCCCCCC	Identification number of the compartment /sub-fund	Number(8)	Constant '00000000' in case of AIFM report
-	Separator	Char(1)	Constant '-'
MAN	Type of file	Char(3)	Constant 'MAN' for AIF Manager
-	Separator	Char(1)	Constant '-'
YYYYMMDD HHMMSS	File creation date and time	Number(14)	Used for determination of the order of processing and guarantees uniqueness
-	Separator	Char(1)	Constant '-'. Only when the 'DIR' code is equal to 'FBR' or 'FDB' or 'FBH'.
CORRELATIONID	Unique identifier	UUID format	<u>Unique identifier following the rfc 4122 norm</u> Only when the 'DIR' code is equal to 'FBR' or 'FDB' or 'FBH'.
.ext	Extension	Char(5)	'\zip' or '\ZIP' for the REP file containing a single '\xml' or '\XML' file '\xml'(XML) for FBR file '\zip' for FDB et FBH files

Example:

AIFREP-P12345678-A00000001-F00000000-000000000-MAN-20140129145000.zip,
contains the file:

AIFREP-P12345678-A00000001-F00000000-000000000-MAN-20140129145000.xml

And feedback on reception:

AIFFBR-P12345678-A00000001-F00000000-000000000-MAN-20140129145000-
b633fc40-5779-40fd-863e-899d5f77771d.xml

A file with a duplicate name will be refused. The sender has to ensure that at least the value of 'second' differs if two different files are generated in the same second. In case of correction of a previously sent file, the date and time of creation will be different.

The data inside the XML must be consistent with the information contained in the filename.

2.2.1.2 Method of transmitting reports via external channels

The naming convention for the method of transmitting reports via external channels can be found on our website following the link <https://www.cssf.lu/en/Document/methods-of-transmitting-reports-via-external-channels-naming-convention/>.

2.2.2 The AIF reporting file

2.2.2.1 Method of transmitting reports via Application Programming Interface

The naming convention for the method of transmitting reports via Application Programming Interface is available below.

Format:

TYRDIR-EIIIIIII-ANNNNNNNN-FMMMMMMM-CCCCCCC-AIF-YYYYMMDDHHMMSS-CORRELATIONID.ext

Meaning:

Code	Meaning	Structure	Authorise values
TYR	Reporting type	Char(3)	'AIF' for "Alternative Investment Fund" reporting
DIR	Direction	Char(3)	'REP' for Report → file sent to the CSSF 'FBR' for Feedback on Reception → acknowledgment of receipt CSSF 'FDB' for Feedback → return information by the CSSF after analysis of the content 'FBH' for ESMA Feedback → return information by the CSSF after refusal by ESMA
-	Separator	Char(1)	Constant '-'

Code	Meaning	Structure	Authorise values
E	Entity type of the sender or the technical agent	Char(1)	Usual entity types, e.g. « B » For banks, « P » for PFS, « I » for support PFS, « S » for management companies, « K » for Sicar, « 1 » for other companies not supervised by the CSSF, ...
IIIIIIII	Identification number of the sender	Number(8)	00000001...99999999
-	Separator	Char(1)	Constant '-'
A	Entity type of the AIFM	Char(1)	Constant 'A' (the identification given by the CSSF for the AIFM has to be used, even if the fund might also have an 'O' identification.
NNNNNNNN	Identification number of the AIFM	Number(8)	00000001...99999999
-	Separator	Char(1)	Constant '-'
F	Entity type of the AIF	Char(1)	Constant 'O', 'K' or 'V' (AIF identification attributed by the CSSF; 'O' in case of Part II fund or SIF, 'K' in case of SICAR fund, 'V' in case of another vehicle not regulated by the CSSF)
MMMMMMMM	Identification number of the AIF	Number(8)	Constant '00000000' in case of AIFM report
-	Separator	Char(1)	Constant '-'
CCCCCCCC	Identification number of the compartment /sub-fund	Number(8)	00000001...99999999, '00000000' if the fund has no compartments
-	Separator	Char(1)	Constant '-'
AIF	Type of file	Char(3)	Constant 'AIF' for AIF
-	Separator	Char(1)	Constant '-'

Code	Meaning	Structure	Authorise values
YYYYMMDD HHMMSS	File creation date and time	Number(14)	Used for determination of the order of processing and guarantees uniqueness
-	Separator	Char(1)	Constant '-'. Only when the 'DIR' code is equal to 'FBR' or 'FDB' or 'FBH'.
CORRELATIONID	Unique identifier	UUID format	<u>Unique identifier following the rfc 4122 norm</u> Only when the 'DIR' code is equal to 'FBR' or 'FDB' or 'FBH'.
.ext	Extension	Char(5)	'.zip' or '.ZIP' for the REP file containing a single '.xml' or '.XML' file '.xml'(XML) for FBR file '.zip' for FDB et FBH files

Example:

AIFREP-P12345678-A00000111-V00002222-00003333-AIF-20140129145000.zip, contains the file:

AIFREP-P12345678-A00000111-V00002222-00003333-AIF-20140129145000.xml

And the feedback on reception:

AIFFBR-P12345678-A00000111-V00002222-00003333-AIF-20140129145000-1d8a7823-dec2-48cc-bfba-a119b745a4ce.xml

A file with a duplicate name will be refused. The sender has to ensure that at least the value of 'second' differs if two different files are generated in the same second. In case of correction of a previously sent file, the date and time of creation will be different.

The data inside the XML must be compatible with the information contained in the filename.

2.2.2.2 Method of transmitting reports via external channels

The naming convention for the method of transmitting reports via external channels can be found on our website following the link <https://www.cssf.lu/en/Document/methods-of-transmitting-reports-via-external-channels-naming-convention/>.

3. CSSF return files

The CSSF foresees three different return files for AIFM reporting:

Code	Schéma XML	Content
AIFFBR	FileAcknowledge	Standard acknowledgement of receipt
AIFFDB	n/a (ZIP file)	This type of return will be generated by the CSSF following the analysis of the file by the CSSF. This file is generated by the CSSF after: <ul style="list-style-type: none"> - the proper execution of all the automated and manual tests of the CSSF. - failure of at least one automated or manual test of the CSSF and thus the rejection of the file by the CSSF.
AIFFBH	n/a (ZIP file)	This type of return will only be generated by the CSSF if the analysis of the file by ESMA returned error messages. The ZIP file only contains *FBH* files with error messages related to the file refused by ESMA.

The return files are transmitted to the filing entities, using the naming convention (see 2).

Description of controls, error codes and error messages received in the return files to an AIFM reporting file can be found in Annex 1.

Description of controls, error codes and error messages received in the return files to an AIF reporting file can be found in Annex 2.

4. Procedure to register as a sender

4.1 Application Programming Interface (API)

If you want to submit the AIFM reporting for a reporting entity you act on behalf via API, this link must be first registered at CSSF. To do so, please send an email at edesk@cssf.lu with the following information:

- The name and CSSF identification number of the sender
 - In case of double licensing, please mention the CSSF identification number you'll use to create the bucket
- The name and CSSF identification number (A-xxxx) of the reporting entity you act on behalf
- Full name of a contact person
- Phone number of a contact person
- E-mail address of a contact person

4.2 External channels

The method to register as a sender via external channels can be found on our website following the link <https://www.cssf.lu/en/Document/methods-of-transmitting-reports-via-external-channels-naming-convention/>, in the chapter 2.3.3.

5. Contact information

If you have any questions, please contact aifm_reporting@cssf.lu.

Annex 1: Description of controls, error codes and error messages received in the return files to an AIFM reporting file

Note

- The "Error" column contains the error code.
- The "Error message" column contains the error message transmitted in the feedback file.
- The "XML Tag" column contains the exact xml tag where the error has occurred.
- The "XML path" column contains the entire path.
- The "M/C/O/F" column indicates whether an element is mandatory (M), conditional (C) for elements mandatory in specific cases, forbidden (F) or optional (O).
- The "Control Description" column contains a detailed description of the expected / authorised values for this field.
- All deactivated controls **at CSSF** are shown in grey.

Error	Error message	XML TAG	XML PATH	M/C/O/F	Control Description
0 Specific control (only available for the method of transmitting reports via API)					
AUTH -50	Bucket participant does not match filename participant.				The bucket participant must match with filename sender.

1 CSSF controls that apply to the format of the zip-file

IMPORTANT - If the AIFM-reporting file contains one of the described errors, the processing of the file will be stopped and the sender will receive an FDB-file with the respective error codes and messages. The AIFM-reporting file has to be amended and resubmitted.

ERR-009	The zip file contains more than one XML file which is not accepted as set out in this document.				The zip-file must contain only one XML file.
FOR-000	Invalid or corrupt zip-file.				It must be a valid zip-file that can be unzipped.
FOR-002	The report does not contain an XML file.				The report must contain an XML file.

2 CSSF controls that apply to the naming convention of the XML-file

IMPORTANT - If the AIFM-reporting file contains one of the described errors, the processing of the file will be stopped and the sender will receive an FDB-file with the respective error codes and messages. The AIFM-reporting file has to be amended and resubmitted.

ERR-001	The AIFM does not exist in the CSSF register.				The AIFM has to exist in the CSSF register. Before sending any AIFM-reporting files to the CSSF, the AIFM should check, if its AIFM identifier ("ANNNNNNNNN", where A is a fix letter and NNNNNNNNN a number composed by eight digits) can be found in the following AIFM/AIF identifier list https://www.cssf.lu/en/document/identifiers-of-aifms/ . If the identifier cannot be found in this zip-file and the AIFM has already been authorised or registered with the CSSF, the AIFMs should contact the CSSF by using exclusively the email address aifm_reporting@cssf.lu .
ERR-002	The link between the sender and the AIFM does not exist in the CSSF register.				Before sending any AIFM-reporting file to the CSSF, the AIFM should inform the CSSF, if the company is the technical sender of the AIFM-reporting to the CSSF or if it delegates the submission to a third party. In this context, the CSSF requested AIFMs in its press release 15/04 to submit this information exclusively to the email address aifm_reporting@cssf.lu in

					the case the information has not already been submitted during the registration of their certificate with the CSSF.
ERR-003	A reporting file with the same filename has already been sent. If you want to change the existing data, please submit a new file with a different filename and take care to fulfil all other requirements for amending already submitted data.				The AIFM-reporting file must not already have been sent with exactly the same naming convention and timestamp.
ERR-007	The filename of the zip-file and the filename of the XML-file are not identical.				The filename of the zip-file and the filename of the XML-file must be the same.

3 CSSF controls that apply to the format of the XML file

IMPORTANT - If the AIFM-reporting file contains one of the described errors, the processing of the file will be stopped and the sender will receive an FDB-file with the respective error codes and messages. The AIFM-reporting file has to be amended and resubmitted.

FOR-001	Invalid XML format.				The XML format must correspond to the last version published by ESMA. If an AIFM submits an XML format which is not identical to the current version, the AIFM-reporting file will be refused.
FOR-004	The file is not an AIFM file				The filename corresponds to an AIFM-reporting whereas the XML format corresponds to an AIF-reporting.

FOR-010	The file contains more than one record.				The XML-file contains more than one reporting record (<AIFMRecordInfo> or <CancellationAIFMRecordInfo>)
4 CSSF controls on the identification aspects of the content of the file					
FIL-009	The reporting member state must be "LU".	<ReportingMemberState>			The reporting member state must be "LU".
CSSF-001	The AIFM national code in the reporting file is not the same as the AIFM code in the filename of the XML file.	<AIFMNationalCode>	/AIFMReportingInfo/AIFMRecordInfo		The <AIFMNationalCode> in the XML file has to be identical to the AIFM code of the XML filename. The AIFM national code has to be exactly the same as in the XML file, i.e. "ANNNNNNNNN".
CSSF-003	The AIFM content type is not correct.	<AIFMContentType>	/AIFMReportingInfo/AIFMRecordInfo		The <AIFM Content Type> has to be correct according to the following list: 1 - Luxembourg domiciled authorised AIFM. Reporting obligations under Article 24 (1) of the AIFMD apply. 2 - Luxembourg domiciled registered AIFM. Reporting obligations under Article 3(3) (d) of the AIFMD apply. 3 - Non-EU AIFM that markets AIFs under Article 42 of the AIFMD. Reporting obligations under Article 24 (1) of the AIFMD apply.
CSSF-005	AIFM-file with inconsistent reporting period in comparison to an AIFM-file already submitted.	<ReportingPeriodType>	/AIFMReportingInfo/AIFMRecordInfo		The AIFM should not send AIFM-reporting files that cover periods that are overlapping. The only acceptable combinations of reporting periods are: - Q1, Q2, Q3, Q4 - Q1, Q2, H2 - Q1, X2 - H1, H2 - H1, Q3, Q4

					- Y1 - X1, Q4
CSSF-006	The reporting period year must be the same as the year in the reporting period start date and the reporting period end date.	<ReportingPeriodYear>	/AIFMReportingInfo/ AIFMRecordInfo		The year contained in the field <ReportingPeriodYear> has to be the same as the one contained in the fields <ReportingPeriodStartDate> and <ReportingPeriodEndDate>.
CSSF-009	Report to be cancelled not known by the CSSF.				In the case of a cancellation, a previous report must have been sent.
CSSF-011	The <AIFMJurisdiction> indicated in the report is not identical to the jurisdiction recorded in the database of the CSSF. Please check and confirm the correct jurisdiction by mail to aifm_reporting@cssf.lu.	<AIFMJurisdiction>	/AIFMReportingInfo/ AIFMRecordInfo		This is a warning message. The <AIFMJurisdiction> has to correspond to the jurisdiction in the database of the CSSF.
CSSF-013	The field <CancelledReportFlag> must be filled with "C".	<CancelledReportFlag>	/AIFMReportingInfo/ CancellationAIFMRecordInfo		In the case of a cancellation by an AIFM, the field <CancelledReportFlag> must be filled with "C".
FOR-007	The reporting start date is not correct.	<ReportingPeriodStartDate>	/AIFMReportingInfo/ AIFMRecordInfo		The reporting start date does not respect the ISO 8601 format.
FOR-008	The reporting end date is not correct	<ReportingPeriodEndDate>	/AIFMReportingInfo/ AIFMRecordInfo		The reporting end date does not respect the ISO 8601 format.

CSSF-031	If the BaseCurrency is EUR, the field <AUMAmountInBaseCurrency> has to be equal to <AUMAmountInEuro>.	<AUMAmountInBaseCurrency>	/AIFMReportingInfo/AIFMRecordInfo/AIFMCompleteDescription		If the BaseCurrency is EUR, the field <AUMAmountInBaseCurrency> has to be equal to <AUMAmountInEuro>.
CSSF-032	The field <AIFMReportingCode> is not consistent with the supervision status of the AIFM.	<AIFMReportingCode>	/AIFMReportingInfo/AIFMRecordInfo		For a registered AIFM the reporting code should be 1. For an authorised AIFM the reporting code should be between 2 and 5 (included). For an A42 AIFM the reporting code should be between 6 and 9 (included).
5 Consistency controls on the content of the AIFM-files					
CAM-001	The AIF record with "INIT" filing type has been already provided and will not be recorded twice.	<FilingType>	/AIFMReportingInfo/AIFMRecordInfo	M	If for one report, the filing type is equal to "INIT" and that this report has been previously received without errors, the whole report will not be accepted. If you resubmit a reporting file that refers to the same <AIFMContentType>, the same <ReportingPeriodType>, the same <ReportingPeriodYear> and the same <AIFMNationalCode>, the filing type has to be equal to "AMND".
CAM-002	The reporting period start date is not allowed.	<ReportingPeriodStartDate>	/AIFMReportingInfo/AIFMRecordInfo	M	<ul style="list-style-type: none"> - For quarterly reporting (Q1, Q2, Q3, Q4) the reporting start date is the beginning of a quarter, i.e. allowed values are YYYY-01-01 (for Q1), YYYY-04-01 (for Q2), YYYY-07-01 (for Q3) and YYYY-10-01 (for Q4). - For half-yearly reporting (H1, H2) the reporting start date is the beginning of a half-yearly period (H1, H2), i.e. allowed values are YYYY-01-01 (for H1) and YYYY-07-01 (for H2). - For three-quarterly reporting (X1), the reporting start date must be equal to YYYY-01-01 and for three-quarterly reporting (X2), the reporting start date must equal YYYY-04-01.

					<p>- For yearly reporting (Y1), the reporting start date is the beginning of the calendar year (Y1), i.e. the only allowed value is YYYY-01-01.</p>
CAM-003	The reporting period end date is not allowed.	<ReportingPeriodEndDate>	/AIFMReportingInfo/AIFMRecordInfo	M	<p>If the "Last Reporting Flag" is equal to "true", then</p> <ul style="list-style-type: none"> - For quarterly reporting (Q1, Q2, Q3, Q4) the reporting end date is less or equal to YYYY-03-31 for Q1, YYYY-06-30 for Q2, YYYY-09-30 for Q3, YYYY-12-31 for Q4. - For half-yearly reporting (H1, H2) the reporting end date is less or equal to YYYY-06-30 for H1, YYYY-12-31 for H2. - For three-quarterly reporting (X1, X2) the reporting end date is less or equal to YYYY-09-30 for X1, YYYY-12-31 for X2. - For yearly reporting (Y1) the reporting end date is less or equal to YYYY-12-31 for Y1. <p>If the "Last Reporting Flag" is equal to "false", then</p> <ul style="list-style-type: none"> - For quarterly reporting (Q1, Q2, Q3, Q4), the reporting end date is the end of a quarter, i.e. allowed values are YYYY-03-31 for Q1, YYYY-06-30 for Q2, YYYY-09-30 for Q3, YYYY-12-31 for Q4. - For half-yearly reporting (H1, H2), the reporting end date is the end of a 6-month period (H1, H2), i.e. allowed values are YYYY-06-30 for H1, YYYY-12-31 for H2. - For three-quarterly reporting (X1, X2) the reporting end date is the end of a 9-month period (X1, X2), i.e. allowed values are YYYY-09-30 for X1, YYYY-12-31 for X2. - For yearly reporting (Y1); the reporting end date is the end of the calendar year (Y1), i.e. the only allowed value is YYYY-12-31 for Y1.

CAM-004	The quarter for the AIFM reporting obligation change should be reported.	<AIFMReportingObligationChangeQuarter>	/AIFMReportingInfo/AIFMRecordInfo	C M for <AIFMReportingObligationChangeFrequencyCode> or <AIFMReportingObligationChangeContentsCode> filled in F otherwise	Code indicating the quarter during which the frequency and/or contents reporting obligation on the AIFM change. The codes for the reporting obligation change quarter are: - Q1: for 1st quarter of the calendar year - Q2: for 2nd quarter of the calendar year - Q3: for 3rd quarter of the calendar year - Q4: for 4th quarter of the calendar year The field is mandatory for <AIFMReportingObligationChangeFrequencyCode> or <AIFMReportingObligationChangeContentsCode> filled in and forbidden otherwise.
CAM-005	The jurisdiction of the AIF is not correct.	<AIFMJurisdiction>	/AIFMReportingInfo/AIFMRecordInfo	M	The nationality of the AIFM must be the same as in the CSSF register, i.e. for Luxembourg-domiciled AIFMs "LU" and for non-EU AIFMs the correct country code as requested by standard ISO-3166-1.
CAM-006	The AIFM national code does not exist in the ESMA Register.	<AIFMNationalCode>	/AIFMReportingInfo/AIFMRecordInfo	M	This is only a warning This control is currently not active. Please resend the file. The AIFM national code for Luxembourg domiciled AIFMs and non-EU AIFMs that market AIFs in Luxembourg must have the format ANNNNNNN (where A is a fix letter and NNNNNNN an 8-digit number).
CAM-007	Verify the correctness of the LEI code format rules following the calculation methodology of the 2-last check digits.	<AIFMIdentifierLEI>	/AIFMReportingInfo/AIFMRecordInfo/AIFMCompleteDescription/AIFMIdentifier	O	The CSSF verifies the correctness of the LEI code format and performs the 2-last digits check. (ISO 17442 standard)

CAM-008	The country code exists in the reference table of countries.	<ReportingMemberState>	/AIFMReportingInfo/AIFMRecordInfo/AIFMCompleteDescription/AIFMIdentifier/OldAIFMIdentifierNCA	M	Country code standard ISO-3166-1 of the reporting Member State which have allocated the former national identification code (AIFM national code) to provide when the national identification code changes (for the first reporting following the change of the national code and any subsequent reporting). The reporting member state must be "LU".
CAM-009	The field is mandatory when the old AIFM national identifier - Reporting Member State is filled in.	<AIFMNationalCode>	/AIFMReportingInfo/AIFMRecordInfo/AIFMCompleteDescription/AIFMIdentifier/OldAIFMIdentifierNCA	M	The former national identification code (<AIFMNationalCode>) has to be filled in, when the national identification code of the AIFM changes (for the first reporting following the change of the national code and any subsequent reporting). This field is mandatory when the field <ReportingMemberState> of the <OldAIFMIdentifierNCA> is filled in.
CAM-010	The MIC code is not correct.	<MarketCode>	/AIFMReportingInfo/AIFMRecordInfo/AIFMCompleteDescription/AIFMPrincipalMarkets/AIFMFivePrincipalMarket/MarketIdentification	C M for Code type of principal market in which AIFM trades equal to "MIC"	If the code type of the principal market in which the AIFM trades equals "MIC", the field "MIC Code (ISO 10383) of the principal market in which the AIFM trades" is mandatory. Otherwise, this field has to be empty. If the field is not empty, the MIC Code must exist in the table of the markets.
CAM-011	The field is mandatory for market code type different from "NOT".	<AggregatedValueAmount>	/AIFMReportingInfo/AIFMRecordInfo/AIFMCompleteDescription/AIFMPrincipalMarkets/AIFMFivePrincipalMarket	C M for market code type different from "NOT"	Aggregated value of the instruments at the level of the five most important markets in which it trades on behalf of the AIF it manages. This aggregated value is expressed in euro filled in without decimal places. The field is mandatory for market code type different from "NOT".

CAM-012	The reported value is not consistent with the rank.	<AggregatedValue Amount>	/AIFMReportingInfo/AIFMRecordInfo/AIFMCompleteDescription/AIFMPrincipalMarkets/AIFMFivePrincipalMarket	C M for market code type different from "NOT"	The ranks that are assigned to the reported values should be consistent in relation to each other. First rank value is above or equal to the second rank value and so on.
CAM-013	The aggregated value is not consistent with the sub-asset type.	<AggregatedValue Amount>	/AIFMReportingInfo/AIFMRecordInfo/AIFMCompleteDescription/AIFMPrincipalInstruments/AIFMPrincipalInstrument	C M for market code type different from "NOT"	Aggregated value of the instruments at the level of the five most important markets in which it trades on behalf of the AIF it manages. This aggregated value is expressed in euro, filled in without decimal places. The field is mandatory for market code type different from "NOT".
CAM-014	The reported value is not consistent with the rank.	<AggregatedValue Amount>	/AIFMReportingInfo/AIFMRecordInfo/AIFMCompleteDescription/AIFMPrincipalInstruments/AIFMPrincipalInstrument	C M for market code type different from "NOT"	The ranks that are assigned to the reported values should be consistent in relation to each other. First rank value is above or equal to the second rank value and so on.
CAM-016	The total AuM amount in base currency is not consistent with the total AuM amount in Euro.	<AUMAmountInEuro>	/AIFMReportingInfo/AIFMRecordInfo/AIFMCompleteDescription/	M	This control is currently not active. Please resend the file. If the mandatory field <AIFMBaseCurrency> equals « EUR », the field <TotalAuMAmountInEuro> must be equal to the mandatory field <TotalAuMAmountInBaseCurrency>. If the mandatory field <AIFMBaseCurrency> is different from «EUR», the field <TotalAuMAmountInEuro> must be equal to the mandatory field <TotalAuMAmountInBaseCurrency> * the mandatory field <EURFXRate>. For example if the AIFMs' <TotalAuMAmountInBaseCurrency> is "123.456.789 USD" and the "Base currency / EUR FX rate" equals "0,8264" then the

					<p><TotalAuMAmountInEuro> must be equal to "102.024.690 EUR".</p> <p>The CSSF accepts <TotalAuMAmountInEuro> where the result has been rounded up to the next integer or where the entire part of the result has been computed.</p>
CAM-017	The currency code exists in the reference table of currencies.	<BaseCurrency>	/AIFMReportingInfo/AIFMRecordInfo/AIFMCompleteDescription/AIFMBaseCurrencyDescription	M	The base currency code (3-character currency code according to the ISO 4217) of the AIFM must exist in the reference table of currencies.
CAM-020	The reference rate description is not consistent with the reference rate type.	<FXEUROtherReferenceRateDescription>	/AIFMReportingInfo/AIFMRecordInfo/AIFMCompleteDescription/AIFMBaseCurrencyDescription	C M for Base currency / EUR FX reference rate type equal to "OTH"	<p>Name of the source of the euro reference rates used according to the FX EUR conversion reference rate type reported</p> <ul style="list-style-type: none"> - Free text for "OTH" type when the corresponding euro reference rate is not published by the ECB - Empty for "ECB" type when the corresponding euro reference rate is published by the ECB. <p>The field is mandatory for Base currency / EUR FX reference rate type equal to "OTH" and forbidden otherwise.</p>

Annex 2: Description of controls, error codes and error messages received in the return files to an AIF reporting file

Note

- The "Error" column contains the error code.
- The "Error message" column contains the error message transmitted in the feedback file.
- The "XML Tag" column contains the exact xml tag where the error has occurred.
- The "XML path" column contains the entire path.
- The "M/C/O/F" column indicates whether an element is mandatory (M), conditional (C) for elements mandatory in specific cases, forbidden (F) or optional (O).
- The "Control Description" column contains a detailed description of the expected / authorised values for this field.
- All deactivated controls **at CSSF** are shown in grey.

Error	Error message	XML TAG	XML PATH	M/C/O/F	Control description
0 Specific control (only available for the method of transmitting reports via API)					
AUT-50	Bucket participant does not match filename participant.				The bucket participant must match with filename sender.
1 CSSF controls that apply to the format of the zip-file					

IMPORTANT - If the AIF-reporting file contains the described error, the processing of the file will be stopped and the sender will receive an FDB-file with the respective error codes and messages. The AIF-reporting file has to be amended and resubmitted.

ERR-009	The zip file contains more than one XML file which is not accepted as set out in this document.				The zip-file must contain only one XML file.
FOR-000	Invalid or corrupt zip-file.				The zip-file must be valid and can be unzipped.
FOR-002	The report does not contain an XML file.				The report must contain an XML file.
2 CSSF controls that apply to the naming convention of the XML-file					
IMPORTANT - If the AIF-reporting file contains the described error, the processing of the file will be stopped and the sender will receive an FDB-file with the respective error codes and messages. The AIF-reporting file has to be amended and resubmitted.					
ERR-001	The AIFM does not exist in the CSSF register.				The AIFM has to exist in the CSSF register. Before sending any AIF-reporting files to the CSSF, the AIFM should check, if the AIFM identifier (ANNNNNNNNN, where A is a fix letter and NNNNNNNNN a number composed by eight digits) can be found in the following AIFM/AIF identifier list https://www.cssf.lu/en/document/identifiers-of-aifms/ . If the identifier cannot be located found in this zip-file and the AIFM has already been authorised or registered with the CSSF, the AIFM should contact the CSSF by using exclusively the email address aifm_reporting@cssf.lu .
ERR-002	The link between the sender and the AIFM does not exist in the CSSF register.				Before sending any AIF-reporting file to the CSSF, the AIFM should inform the CSSF, if the company is the technical sender of the AIF-reporting to the CSSF or if delegates the submission to a third party. In this context, the CSSF requested AIFMs in its <u>press release 15/04</u> to submit this information exclusively the email address

					aifm_reporting@cssf.lu in case the information has not already been submitted during the registration of their certificate with the CSSF.
ERR-003	A reporting file with the same filename has already been sent. If you want to change the existing data, please submit a new file with a different filename and take care to fulfil all other requirements for amending already submitted data.				The AIF-reporting file must not already have been sent with the exactly the same naming convention and timestamp.
ERR-004	The AIF does not exist in the CSSF register.				<p>The AIF has to exist in the CSSF register. Before sending any AIF-reporting files to the CSSF, the AIFM should check, if its AIF identifier (FMMMMMMMM_CCCCCCCC, "F" to be replaced by the constant value "O", "K" or "V" followed by the identification number of the AIF (preceded by zeros when the number has less than 8 digits), " _ " (underscore) and the identification number of the compartment/sub-fund (preceded by zeros when the number has less than 8 digits, or "00000000", if the fund has no compartment/sub-fund) can be found in the AIFM/AIF identifier file https://www.cssf.lu/en/document/identifiers-of-aifms/. If the identifier cannot be found in this zip-file and the AIF has already been registered with the CSSF, the AIFM should contact the CSSF by using exclusively the email address aifm_reporting@cssf.lu.</p> <p>The CSSF also checks if the <AIFNationalCode> is identical to the AIF code of the XML file. The AIF national code has to be</p>

					exactly the same as in the XML file, i.e. "FMmmmmmmmm_CCCCCCCC" in the AIF-file (Id 17) must equal "FMmmmmmmmm-CCCCCCCC" in the corresponding part of the XML-file.
ERR-005	The link between the AIFM and the AIF does not exist in the CSSF register.				The AIFM and the AIF have to be linked in the CSSF register. Before sending any AIF-reporting file to the CSSF, the AIFM should check, if its AIFM and AIF identifier can be found in the same line of the identifier list (https://www.cssf.lu/en/document/identifiers-of-aifms/). If both identifiers cannot be found in the same line of this zip-file, the AIFM should contact the CSSF by using exclusively the email address aifm_reporting@cssf.lu .
ERR-007	The filename of the zip-file and the filename of the XML-file are not identical.				The filename of the zip-file and the filename of the XML-file must be the same.
3 CSSF controls that apply to the format of the XML file					
IMPORTANT - If the AIF-reporting file contains the described error, the processing of the file will be stopped and the sender will receive an FDB-file with the respective error codes and messages. The AIF-reporting file has to be amended and resubmitted.					
FOR-001	Invalid XML format.				The XML format must correspond to the last version published by ESMA. If an AIFM submits an XML format which is not identical to the current version, the AIF-reporting file will be refused.
FOR-003	The file is not an AIF file				The filename corresponds to an AIF-reporting whereas the XML format corresponds to an AIFM-reporting.
FOR-010	The file contains more than one record.				The XML-file contains more than one reporting record (<AIFRecordInfo> or <CancellationAIFRecordInfo>)

4 CSSF controls on the identification aspects of the content of the file

FIL-009	The reporting member state must be "LU".	<ReportingMemberState>			The reporting member state must be "LU".
CSSF-001	The AIFM national code in the reporting file is not the same as the AIFM code in the filename of the XML file.	<AIFMNationalCode>	AIFReportingInfo/AIFRecordInfo		The <AIFMNationalCode> in the XML file has to be identical to the AIFM code of the XML filename. The AIFM national code has to be exactly the same as in the XML file, i.e. "ANNNNNNNNN".
CSSF-009	Report to be cancelled not known by the CSSF				In the case of a cancellation, a previous report must have been sent.
CSSF-012	Two strategies should be reported at least when <PredominantAIFType> is equal to "NONE".	<PredominantAIFType>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription		If the field <PredominantAIFType> is none, at least two strategies must be reported.
CSSF-013	The field <CancelledReportFlag> must be filled with "C".	<CancelledReportFlag>	AIFReportingInfo/CancellationAIFRecordInfo		In the case of a cancellation by an AIFM, the field <CancelledReportFlag> must be filled with "C".
CSSF-015	The sub-fund does not exist in the CSSF register.	<AIFNationalCode>	AIFReportingInfo/AIFRecordInfo		The sub-fund has to exist in the CSSF register. Before sending any AIF-reporting files to the CSSF, the AIFM should check, if the sub-fund (CCCCCCCC, a number composed by eight digits) can be found in the following AIFM/AIF identifier list https://www.cssf.lu/en/document/identifiers-of-aifms/ . If the identifier cannot be found in this zip-file, the AIFM should contact the CSSF by using exclusively the email address aifm_reporting@cssf.lu .

CSSF-016	The field <AIIExpiryDate> must contain a correct date.	<AIIExpiryDate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MainInstrumentsTraded/MainInstrumentTraded/AIIInstrumentIdentification		The date in the field <AIIExpiryDate> must be greater than 01.01.2010.
ERR-008	The AIF national code is not the same as the AIF code in the filename of the XML file.	<AIFNationalCode>			The <AIFNationalCode> in the XML file has to be identical to the AIF code of XML filename. The AIF national code has to be exactly the same as in the XML file, i.e. "FMFFFFFFFF".
FOR-005	The reporting start date is not correct.	<ReportingPeriodStartDate>			The reporting start date does not respect the ISO 8601 format.
FOR-006	The reporting end date is not correct	<ReportingPeriodEndDate>			The reporting end date does not respect the ISO 8601 format.
FOR-009	The inception date is not correct	<InceptionDate>			The inception date does not respect the ISO 8601 format.
CSSF-017	The AIF's name has to be defined.	<AIFName>	AIFReportingInfo/AIFRecordInfo		The field <AIFName> is mandatory.
CSSF-018	If the field <AIFNoReportingFlag> is equal to "false", the filling of the block <AIFCompleteDescription> is mandatory.	<AIFNoReportingFlag>	AIFReportingInfo/AIFRecordInfo		If the field <AIFNoReportingFlag> is equal to "false", the filling of the block <AIFCompleteDescription> is mandatory.

CSSF-020	Duplicate values exist for the field <Ranking> in at least one category.	<Ranking>			The field <Ranking> cannot contain duplicate values for the same information. The concerned blocks are: MainInstrumentTraded, PrincipalExposure, PortfolioConcentration, AIFPrincipalMarkets, FundToCounterpartyExposure, CounterpartyToFundExposure, CCPExposure, BorrowingSource
CSSF-021	The field <MainBeneficialOwnersRate> cannot be equal to 0.	<MainBeneficialOwnersRate>	AIFRecordInfo/AIFCompleteDescription/AIFFPrincipalInfo/MostImportantConcentration/InvestorConcentration		The field <MainBeneficialOwnersRate> cannot be equal to 0.
CSSF-022	The field <SubAssetType> of an individual exposure equal to 'NTA_NTA_NOTA' is forbidden.	<SubAssetType>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/IndividualExposure/AssetTypeExposures/AssetTypeExposure		The field <SubAssetType> of an individual exposure equal to 'NTA_NTA_NOTA' is forbidden.
CSSF-023	The sum of the percentage of NAV for each typology of investors should be equal to 100%.	<InvestorGroupRate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/LiquidityRiskProfile		The sum of the percentage of NAV for each typology of investors should be equal to 100%. Only one percentage per <InvestorGroupType> block is allowed.

			/InvestorGroups/InvestorGroup		
CSSF-024	The field <PrimaryStrategyFlag> is only allowed once.	<PrimaryStrategyFlag>			The field <PrimaryStrategyFlag> is allowed only once for the following investment strategy types: HedgeFundStrategyType PrivateEquityFundStrategyType RealEstateFundStrategyType FundOfFundsStrategyType OtherFundStrategyType
CSSF-033	There is only one <LongPosition> and <ShortPosition> expected per <CurrencyExposure>.	<CurrencyExposure>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/IndividualExposure		There is only one <LongPosition> and <ShortPosition> expected per <CurrencyExposure>.
CSSF-034	The field <AIFReportingCode> is not consistent with the supervision status of the AIFM.	<AIFReportingCode>	AIFReportingInfo/AIFRecordInfo		For a registered AIFM the reporting code should be 1. For an authorised AIFM the reporting code should be between 2 and 34 (included). For an A42 AIFM the reporting code should be between 35 and 45 (included).
CSSF-035	The exchange rate reported cannot be equal to 0.	<FXEURRate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/AIFBaseCurrencyDescription		The exchange rate in the reporting file cannot be equal to 0.
CSSF-036	The exchange rate reported cannot be equal to 1 and be more than 1%	<FXEURRate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPri		The exchange rate reported cannot be equal to 1 and be more than 1% in absolute terms from ECB.

	in absolute terms from ECB.		ncipalInfo/AIFDescription/AIFBaseCurrencyDescription		
CSSF-037	The exchange rate reported cannot be null.	<FXEURRate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/AIFBaseCurrencyDescription		The exchange rate in the reporting file cannot be empty.
CSSF-038	The exchange rate reported cannot be more than 1% in absolute terms from ECB.	<FXEURRate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/AIFBaseCurrencyDescription		The exchange rate reported cannot be more than 1% in absolute terms from ECB.
CSSF-039	The exchange rate reported is inverted compared to the ECB exchange rate.	<FXEURRate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/AIFBaseCurrencyDescription		The exchange rate reported is inverted compared to the ECB exchange rate.
CSSF-040	The fund is trading derivatives and should have a LEI under EMIR.	<AIFIdentifierLEI>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFIdentification		If <ExchangedTradedDerivativesExposureValue> is filled or <OTCDerivativesAmount> is filled, a LEI code is mandatory.

CSSF-041	The fund is trading under MIFID and should have a LEI.	<AIFIdentifierLEI>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFIdentification		If the fund is trading under MIFID, the LEI code is mandatory.
CSSF-042	The sum of the percentages of financing amount is different than 100% (between 99-101%).	<TotalFinancingInDays0To1Rate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/LiquidityRiskProfile/FinancingLiquidityProfile		If the <TotalFinancingInDays0To1Rate> is not empty and the sum of all <TotalFinancingInDaysXToYRate> is not 100 but between 99 and 101.
CSSF-043	The sum of the percentages of financing amount is different than 100% (<99% or >101%).	<TotalFinancingInDays0To1Rate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/LiquidityRiskProfile/FinancingLiquidityProfile		If the <TotalFinancingInDays0To1Rate> is not empty and the sum of all <TotalFinancingInDaysXToYRate> is below 99 or above 101. Replaced by CAF-204.
CSSF-044	If there is no predominant AIF type and all investment strategy NAV percentages are the same, all investment strategies should be set as primary investment strategy.	<PrimaryStrategyFlag>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/HedgeFundInvestmentStrategies/HedgeFundStrategy/ AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPri		If there is no predominant AIF type and all investment strategy NAV percentages are the same, all investment strategies should be set as primary investment strategy.

			ncipalInfo/AIFDescription/PrivateEquityFundInvestmentStrategies/PrivateEquityFundInvestmentStrategy/ AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/FundOfFundsInvestmentStrategies/FundOfFundsStrategy/ AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/OtherFundInvestmentStrategies/OtherFundStrategy/ AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/RealEstateFundInvestmentStrategies/RealEstateFundStrategy		
CSSF-045	Missing or erroneous Leverage under	<GrossMethodRate> or	AIFReportingInfo/AIFRecordInfo/AIFCompl		If the<AIFContentType> is 2, 4 or 5, the tags <GrossMethodRate> and <CommitmentMethodRate> have to

	gross/commitment method.	<CommitmentMethodRate>	eteDescription/AIFLeverageInfo/AIFLeverageArticle24-2/LeverageAIF		be filled in. If the error CSSF-046 is also raised, please first check the consistency of the <AIFContentType> and <AIFReportingCode>.
CSSF-046	The AIFContentType and the ReportingCode are not consistent.	<AIFContentType> and <AIFReportingCode>	AIFReportingInfo/AIFRecordInfo		The tags <AIFContentType> and <AIFReportingCode> have to be consistent following the annex 2 of the Esma guidelines on the reporting obligations: https://www.esma.europa.eu/sites/default/files/library/2015/11/2013-1360_tables_8-9-10_of_annex_2_of_esma_guidelines_on_reporting_obligation_revised.xlsx
CSSF-047	The AUMAmountInBaseCurrency and NetAssetValue cannot be 0.	<AUMAmountInBaseCurrency> or <AIFNetAssetValue>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/AIFBaseCurrencyDescription AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription		Neither the tag <AUMAmountInBaseCurrency> nor <AIFNetAssetValue> can be 0.
5 Consistency controls on the content of the AIF-files					
CAF-001	The AIF record with "INIT" filing type has been already provided and will not be recorded twice.	<FilingType>	AIFReportingInfo/AIFRecordInfo	M	If for one report, the filing type is equal to "INIT" and that this report has been previously received without errors, the whole report will not be accepted. If you resubmit a reporting file that refers to the same <AIFMContentType>, <ReportingPeriodType>, <ReportingPeriodYear> and

					<AIFMNationalCode>, the filing type has to be equal to "AMND".
CAF-002	The reported AIF information does not correspond to the AIF content type.	<AIFContentType>	AIFReportingInfo/AIFRecordInfo	M	<p>This control is currently not active. Please resend the file.</p> <p>Code indicating the contents of the AIF reporting. The AIF content types admitted are:</p> <ul style="list-style-type: none"> - 1 for "24(1) reporting obligation" - 2 for "24(1) + 24(2) reporting obligation" - 3 for "3(3) (d) reporting obligation" - 4 for "24(1) + 24(2) + 24(4) reporting obligation" - 5 for "24(1) + 24(4) reporting obligation" <p>When the AIF no reporting flag is false: The block "AIFPrincipalInfo" will be filled in for all AIF content types. The block "AIFIndividualInfo" will be filled in for AIF content types equal to "2" and "4". The block "AIFLeverageArticle24-2" will be filled in for AIF content types equal to "2" and "4". The block "AIFLeverageArticle24-4" will be filled in for AIF content types equal to "4" and "5".</p>
CAF-003	The reporting period start date is not allowed.	<ReportingPeriodStartDate>	AIFReportingInfo/AIFRecordInfo	M	<p>The start date of the reporting period should begin on the first calendar day of January, April, July or October. (Format "yyyy-mm-dd" - ISO 8601 Date Format)</p> <ul style="list-style-type: none"> - For quarterly reporting (Q1, Q2, Q3, Q4), the reporting start date is the beginning of a quarter, i.e. allowed values are YYYY-01-01 (for Q1), YYYY-04-01 (for Q2), YYYY-07-01 (for Q3) and YYYY-10-01 (for Q4). - For half-yearly reporting (H1, H2), the reporting start date is the beginning of a half-yearly period (H1, H2), i.e. allowed values are YYYY-01-01 (for H1) and YYYY-07-01 (for H2).

					<ul style="list-style-type: none"> - For half-yearly reporting (X1), the reporting start date must be equal to YYYY-01-01 and for half-yearly reporting (X2), the reporting start date must be YYYY-04-01. - For yearly reporting (Y1), the reporting start date is the beginning of the calendar year (Y1), i.e. the only allowed value is YYYY-01-01.
CAF-004	The reporting period end date is not allowed.	<ReportingPeriodEndDate>	AIFReportingInfo/AIFRecordInfo	M	<p>If the <LastReportingFlagLast> is equal to "true", then</p> <ul style="list-style-type: none"> - For quarterly reporting (Q1, Q2, Q3, Q4), the reporting end date is less or equal to YYYY-03-31 for Q1, YYYY-06-30 for Q2, YYYY-09-30 for Q3, YYYY-12-31 for Q4. - For half-yearly reporting (H1, H2), the reporting end date is less or equal to YYYY-06-30 for H1, YYYY-12-31 for H2. - For half-yearly reporting (X1, X2), the reporting end date is less or equal to YYYY-09-30 for X1, YYYY-12-31 for X2. - For yearly reporting (Y1), the reporting end date is less or equal to YYYY-12-31 for Y1. <p>If the <LastReportingFlagLast> is equal to "false", then</p> <ul style="list-style-type: none"> - For quarterly reporting (Q1, Q2, Q3, Q4), the reporting end date is the end of a quarter, i.e. allowed values are YYYY-03-31 for Q1, YYYY-06-30 for Q2, YYYY-09-30 for Q3, YYYY-12-31 for Q4. - For half-yearly reporting (H1, H2), the reporting end date is the end of a 6-month period (H1, H2), i.e. allowed values are YYYY-06-30 for H1, YYYY-12-31 for H2. - For half-yearly reporting (X1, X2), the reporting end date is the end of a 6-month period (X1, X2), i.e. allowed values are YYYY-09-30 for X1, YYYY-12-31 for X2. - For yearly reporting (Y1), the reporting end date is the end of the calendar year (Y1), i.e. the only allowed value is YYYY-12-31 for Y1.

CAF-005	Data have been reported twice for the same reporting period.	<ReportingPeriodType>	AIFReportingInfo/AIFRecordInfo	M	<p>For one specific calendar year and AIF, it is not possible to have reporting overlap.</p> <p>The reporting period types admitted are:</p> <p>when reporting frequency is quarterly:</p> <ul style="list-style-type: none"> - Q1: for 1st quarter of the calendar year - Q2: for 2nd quarter of the calendar year - Q3: for 3rd quarter of the calendar year - Q4: for 4th quarter of the calendar year <p>when reporting frequency is half-yearly:</p> <ul style="list-style-type: none"> - H1: for 1st half of the calendar year - H2: for 2nd half of the calendar year <p>when reporting frequency is yearly:</p> <ul style="list-style-type: none"> - Y1: for the calendar year <p>when the specific reporting period is from 1st quarter to 3rd quarter due to change in the reporting obligation:</p> <ul style="list-style-type: none"> - X1: for period from 1st quarter to 3rd quarter <p>when the specific reporting period is from 2nd quarter to 4th quarter due to change in the reporting obligation:</p> <ul style="list-style-type: none"> - X2: for period from 2nd quarter to 4th quarter
CAF-006	The quarter for the AIF reporting obligation change should be reported.	<AIFReportingObligationChangeQuarter>	AIFReportingInfo/AIFRecordInfo	<p>C</p> <p>M for</p> <p><AIFReportingObligationChangeFrequencyCode> or</p> <p><AIFReportingObligationChangeContentsCode></p> <p>filled in</p> <p>F otherwise</p>	<p>Code indicating the quarter during which the frequency and/or contents reporting obligation on the AIF changes.</p> <p>The codes for the reporting obligation change quarter are:</p> <ul style="list-style-type: none"> - Q1: for 1st quarter of the calendar year - Q2: for 2nd quarter of the calendar year - Q3: for 3rd quarter of the calendar year - Q4: for 4th quarter of the calendar year <p>The field is mandatory for</p> <p><AIFReportingObligationChangeFrequencyCode> or</p> <p><AIFReportingObligationChangeContentsCode> filled in and forbidden otherwise.</p>

CAF-007	The AIFM national code does not exist in the AIFM reference table.	<AIFMNationalCode>	AIFReportingInfo/AIFRecordInfo	M	<p>This control is currently not active. Please resend the file.</p> <p>The AIFM national code for Luxembourg-domiciled AIFMs and non-EU AIFMs that market AIFs in Luxembourg must have the format ANNNNNNNN (where A is a fix letter and NNNNNNNN an 8-digit number).</p>
CAF-008	The AIF national code does not exist in the AIF reference table.	<AIFNationalCode>	AIFReportingInfo/AIFRecordInfo	M	<p>The CSSF checks if the <AIFNationalCode> is identical to the AIF code of the XML filename. The AIF national code has to be exactly the same as in the XML file, i.e. "FMMMMMMMMM_CCCCCCCC".</p>
CAF-009	The EEA flag is not correct.	<AIFEEAFlag>	AIFReportingInfo/AIFRecordInfo	M	<p>This flag indicates whether the AIF is domiciled in the EEA or the EU.</p> <p>If the field <AIFEEAFlag> is equal to "true", the value of the field <AIFDomicile> must be the country code standard ISO-3166-1 of a country that belongs to the EEA, else it must be a country code of a non-EEA or EU AIF.</p>
CAF-010	The domicile of the AIF is not correct.	<AIFDomicile>	AIFReportingInfo/AIFRecordInfo	M	<p>For EU AIF, the domicile of the AIF should be understood as the home Member State of the AIF as defined in Article 4(1)(p) of the AIFMD.</p> <p>For non-EU AIF, the domicile of the AIF should be the country where the AIF is authorised or registered or where it has its registered office.</p> <p>The Country code standard ISO-3166-1 has to be used to fill in this field.</p> <p>The domicile of the AIF must be the same as the one in the CSSF register.</p>

CAF-011	The inception date is not allowed as it should be before the reporting start date.	<InceptionDate>	AIFReportingInfo/AIFRecordInfo	M	The date the AIF started business (Format "yyyy-mm-dd" - ISO 8601 Date Format). The inception date should not be after the start date of the reporting period.
CAF-012	The AIF no reporting flag is not consistent with the reported information.	<AIFNoReportingFlag>	AIFReportingInfo/AIFRecordInfo	M	The whole <AIFCompleteDescription> block is forbidden if the <AIFNoreportingFlag> is equal to "true" (empty file, this means that no information is reported for the reporting period).
CAF-013	The check digits of the LEI code are not correct.	<AIFIdentifierLEI>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFIdentification	O	The CSSF verifies the correctness of the LEI code format and performs the 2-last digits check (ISO 17442 standard).
CAF-014	The check digit of the ISIN code is not correct.	<AIFIdentifierISIN>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFIdentification	O	The CSSF verifies the correctness of the ISIN code format rules following the calculation methodology of the "last check digit" (ISO 6166 standard).
CAF-015	The country of the old AIF national code is not correct and should be an EEA or EU country.	<ReportingMemberState>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFIdentification/OldAIFIdentifierNCA	M	Country code standard ISO-3166-1 of the reporting Member State which have allocated the former national identification code (AIFM national code) to provide when the national identification code changes (for the first reporting following the change of the national code and any subsequent reporting).
CAF-016	The share class national code is not consistent with the share class flag.	<ShareClassNationalCode>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/ShareClass	C F for AIF share class	This field is forbidden if the field <ShareClassFlag> of the AIF equals to "false" and optional otherwise. Where available, AIFMs have to fill in the unique reference

			Identification/ShareClassIdentifier	flag false O otherwise	allocated by the national competent authority to which the AIFM reports under AIFMD identifying each share class.
CAF-017	The check digit of the ISIN code is not correct.	<ShareClassIdentifierISIN>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/ShareClassIdentification/ShareClassIdentifier	C F for AIF share class flag false O otherwise	The CSSF verifies the correctness of the ISIN code format rules following the calculation methodology of the "last check digit" (ISO 6166 standard). The field is forbidden for AIF share class equal to false and optional otherwise.
CAF-018	The share class ISIN code is not consistent with the share class flag.	<ShareClassIdentifierISIN>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/ShareClassIdentification/ShareClassIdentifier	C F for AIF share class flag false O otherwise	Where available, the ISIN code (ISO 6166 standard) identifying each share class. The field is forbidden for <ShareClassFlag> of the AIF equal to "false" and optional otherwise.
CAF-019	The share class SEDOL code is not consistent with the share class flag.	<ShareClassIdentifierSEDOL>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/ShareClassIdentification/ShareClassIdentifier	C F for AIF share class flag false O otherwise	Where available, the SEDOL code identifying each share class. The field is forbidden for <ShareClassFlag> of the AIF equal to "false" and optional otherwise.
CAF-020	The share class CUSIP code is not consistent with the share class flag.	<ShareClassIdentifierCUSIP>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/ShareClassIdentification/ShareClassIdentifier	C F for AIF share class flag false O otherwise	Where available, the CUSIP code identifying each share class. The field is forbidden for <ShareClassFlag> of the AIF equal to "false" and optional otherwise.

CAF-021	The share class Bloomberg code is not consistent with the share class flag.	<ShareClassIdentifierTicker>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/ShareClassIdentification/ShareClassIdentifier	C F for AIF share class flag false O otherwise	Where available, the Bloomberg ticker symbol identifying each share class. The field is forbidden for <ShareClassFlag> of the AIF equal to "false" and optional otherwise.
CAF-022	The share class Reuters code is not consistent with the share class flag.	<ShareClassIdentifierRIC>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/ShareClassIdentification/ShareClassIdentifier	C F for AIF share class flag false O otherwise	Where available, the Reuters Identifier Code (RIC) identifying each share class. The field is forbidden for <ShareClassFlag> of the AIF equal to "false" and optional otherwise.
CAF-023	The share class name is not consistent with the share class flag.	<ShareClassName>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/ShareClassIdentification/ShareClassIdentifier	C M for AIF share class flag true F otherwise	This field is forbidden if the <ShareClassFlag> of the AIF is equal to "false" and mandatory otherwise.
CAF-024	The master AIF name is not consistent with the master feeder status.	<AIFName>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/MasterAIFsIdentification/MasterAIFIdentification	C M for Master feeder status equal to "FEEDER" F otherwise	The legal name of the AIF (no standard). If the field <AIFMasterFeederStatus> is equal to "FEEDER", the field <AIFName> of the <MasterAIFsIdentification> is mandatory. AIFM is requested to provide the full name as provided by Swift for master AIF(s) that have one BIC or LEI code. If the field <AIFMasterFeederStatus> is not equal to "FEEDER", the field <AIFName> of the <MasterAIFsIdentification> is forbidden. In the case of umbrella fund, the name of the umbrella fund and the sub-fund(s) should be reported.

CAF-025	The country of the master AIF national code is not correct and should be an EEA or EU country.	<ReportingMemberState>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/MasterAIFsIdentification/MasterAIFIdentification/AIFIdentifierNCA	C O for Master feeder status equal to "FEEDER" F otherwise	AIFM is requested to provide the Country code standard ISO-3166-1 of the reporting Member State to which the AIFM of the master AIF(s) reports under AIFMD. The country code field has to be filled only when the country of the master fund is in EU or EEA, if it is not this case you should not fill this field.
CAF-026	The master AIF name is not consistent with the master feeder status.	<ReportingMemberState>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/MasterAIFsIdentification/MasterAIFIdentification/AIFIdentifierNCA	C O for Master feeder status equal to "FEEDER" F otherwise	If the field <AIFMasterFeederStatus> equals "FEEDER", the field <ReportingMemberState> of the <AIFIdentifierNCA> of the Master is mandatory. If the field <AIFMasterFeederStatus> is not equal to "FEEDER", the field <ReportingMemberState> of the <AIFIdentifierNCA> of the Master is forbidden. The country code standard ISO-3166-1 of the Member State to which the AIFM reports the AIFMD reporting has to be reported.
CAF-027	The master AIF national code is not consistent with the master feeder status.	<AIFNationalCode>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/MasterAIFsIdentification/MasterAIFIdentification/AIFIdentifierNCA	C M for Master feeder status equal to "FEEDER" F otherwise	Unique reference identifying each AIF allocated by the national competent authority of the reporting Member State of the AIFM to which the AIFM reports under AIFMD. If the field <AIFMasterFeederStatus> equals "FEEDER", the field <AIFNationalCode> of the <AIFIdentifierNCA> of the Master is mandatory. If the field <AIFMasterFeederStatus> is not equal to "FEEDER", the field <AIFNationalCode> of the <AIFIdentifierNCA> of the Master is forbidden.
CAF-028	The check digits of the LEI code are not correct.	<EntityIdentificationLEI>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/MasterAIFsIdentification/MasterAIFIdentification/AIFIdentifierNCA	O	The CSSF verifies the correctness of the LEI code format and performs the 2-last digits check (ISO 17442 standard).

			ncipalInfo/AIFDescription/PrimeBrokers/PrimeBrokerIdentification		
CAF-029	The currency code is not correct.	<BaseCurrency>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/AIFBaseCurrencyDescription	M	Currency code (3-character currency code according to the ISO 4217) used for reporting the information. Only one currency should be reported. This means that AIFs with several share classes denominated in different currencies should have only one base currency. AIFM is requested to use the currency of the AIF (i.e. of the fund or of the sub-fund) as it has been submitted to the CSSF.
CAF-030	The FX rate is not consistent with the AIF base currency.	<FXEURRate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/AIFBaseCurrencyDescription	C M for AIF base currency different from "EUR" F otherwise	Conversion rate filled in with 4 decimal places. The field is mandatory for <AIFBaseCurrency> different from "EUR" and forbidden otherwise, i.e. if <AIFBaseCurrency> is "EUR", this field is forbidden.
CAF-031	The FX reference rate type is not consistent with the AIF base currency.	<FXEURReferenceRateType>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/AIFBaseCurrencyDescription	C M for AIF base currency different from "EUR" F otherwise	2 types are admitted: - "ECB" when the base currency is one of the currencies for which the exchange rates are euro reference rates published by the ECB - "OTH" in other cases The field is mandatory for <AIFBaseCurrency> different from "EUR" and forbidden otherwise, i.e. if <AIFBaseCurrency> is "EUR", this field is forbidden. The ECB reference rates are published daily when TARGET system is open.

CAF-032	The reference rate description is not consistent with the FX reference rate type.	<FXEUROtherReferenceRateDescription>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/AIFBaseCurrencyDescription	C M for reference rate type equal "OTH" F otherwise	Name of the source of the euro reference rates used according to the FX EUR conversion reference rate type. - Free text for "OTH" type when the corresponding euro reference rate is not published by the ECB - Empty for "ECB" type when the corresponding euro reference rate is published by the ECB. This field is mandatory (free text), if the field <FXEURReferenceRateType> of the <AIFBaseCurrencyDescription> equals "OTH". This field has to be left blank, if the <FXEURReferenceRateType> of the <AIFBaseCurrencyDescription> equals "ECB".
CAF-033	The first funding country is not correct.	<FirstFundingSourceCountry>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription	O	AIFMs must use a country code that figures in the reference table of the country codes table of the standard ISO 3661-1.
CAF-034	The second funding country is not correct.	<SecondFundingSourceCountry>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription	O	AIFMs must use a country code that figures in the reference table of the country codes table of the standard ISO 3661-1.
CAF-035	The third funding country is not correct.	<ThirdFundingSourceCountry>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription	O	AIFMs must use a country code that figures in the reference table of the country codes table of the standard ISO 3661-1.

CAF-036	<p>The investment strategy code is not consistent with the predominant AIF type.</p>	<p><HedgeFundStrategyType></p> <p><PrivateEquityFundStrategyType></p> <p><FundOfFundsStrategyType></p> <p><OtherFundStrategyType></p> <p><RealEstateFundStrategyType></p>	<p>AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/PredominantAIFType/ AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/HedgeFundInvestmentStrategies/ AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/PrivateEquityFundInvestmentStrategies/ AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/FundOfFundsInvestmentStrategies/ AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/OtherFundInvestmentStrategies/</p>	<p>C M within each strategy block</p>	<p>The investment strategy types admitted are listed in Annex II - Table 3.</p> <p>Investment strategies are mutually exclusive, except when AIFMs select "None".</p> <p>Within the <HedgeFundStrategies> block, if the investment strategy code "MULT_HFND" is reported, at least 2 other different hedge fund investment strategy codes should be reported.</p> <p>Within the <PrivateEquityFundStrategies> block, if the investment strategy code "MULT_PEQF" is reported, at least 2 other different Private equity fund investment strategy codes should be reported.</p> <p>Within the <RealEstateFundStrategies> block, if the investment strategy code "MULT_REST" is reported, at least 2 other different Private equity fund investment strategy codes should be reported.</p> <p>If the field <PredominantAIFType> equals "HFND", the block <HedgeFundStrategyType> has to be reported.</p> <p>If the field <PredominantAIFType> equals "PEQF", the block <PrivateEquityFundStrategyType> has to be reported.</p> <p>If the field <PredominantAIFType> equals "REST", the block <RealEstateFundStrategyType> has to be reported.</p> <p>If the field <PredominantAIFType> equals "FOFS", the block <FundOfFundsStrategyType> has to be reported.</p> <p>If the field <PredominantAIFType> equals "OTHR", the block <OtherFundStrategyType> has to be reported.</p>
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			AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/RealEstateFundInvestmentStrategies		
CAF-037	The investment strategy code is not allowed.	<HedgeFundStrategyType> <PrivateEquityFundStrategyType> <FundOfFundsStrategyType> <OtherFundStrategyType> <RealEstateFundStrategyType>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/PredominantAIFTypeAIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/HedgeFundInvestmentStrategies/HedgeFundStrategy AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/PrivateEquityFundInvestmentStrategyAIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/RealEstateFundInvestmentStrategies	C M within each strategy block	The investment strategy types admitted are listed in Annex II - Table 3 of the "Guidelines on reporting obligations under Articles 3(3)(d) and 24(1), (2) and (4) of the AIFMD" (ESMA/ESMA/2014/869EN). The CSSF checks that: - Different Investment strategies are not reported when the AIF predominant type is different from "NONE". In that case, only one investment strategy block (HedgeFundInvestmentStrategies, PrivateEquityFundInvestmentStrategies, RealEstateFundInvestmentStrategies, FundOfFundsInvestmentStrategies, OtherFundInvestmentStrategies) can be reported as the investment strategies are mutually exclusive. - Within the <HedgeFundStrategyType> block, if the investment strategy code "MULT_HFND" is reported, at least 2 other different hedge fund investment strategy codes should be reported. - Within the <PrivateEquityFundStrategyType> block, if the investment strategy code "MULT_PEQF" is reported, at least 2 other different Private equity fund investment strategy codes should be reported. - Within the <RealEstateFundStrategyType> block, if the investment strategy code "MULT_REST" is reported, at least 2

			<p> cipalInfo/AIFDescription/FundOfFundsInvestmentStrategies/FundOfFundsStrategyAIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/OtherFundInvestmentStrategies/OtherFundStrategyAIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/RealEstateFundInvestmentStrategies/RealEstateFundStrategy </p>		<p>other different Real Estate fund investment strategy codes should be reported.</p>
CAF-038	Multi strategies investment strategies should be primary strategies.	<PrimarystrategyFlag>	<p> AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/HedgeFundInvestmentStrategies/HedgeFundStrategy/AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/PrivateEquityFun </p>	<p>C M within each strategy block</p>	<p>Flag indicating whether the fund strategy is the primary strategy. There is only one primary investment strategy. This field has to be "true" for primary strategy and "false" otherwise. The flag should be true when the investment strategy code reported is equal to "MULT_PEQF", "MULT_HFND" or "MULT_REST".</p>

			dInvestmentStrategi es/PrivateEquityFund InvestmentStrategy/ AIFReportingInfo/AIF RecordInfo/AIFCompl eteDescription/AIFPri ncipalInfo/AIFDescrip tion/FundOfFundsInv estmentStrategies/Fu ndOfFundsStrategy/ AIFReportingInfo/AIF RecordInfo/AIFCompl eteDescription/AIFPri ncipalInfo/AIFDescrip tion/OtherFundInvest mentStrategies/Othe rFundStrategy/ AIFReportingInfo/AIF RecordInfo/AIFCompl eteDescription/AIFPri ncipalInfo/AIFDescrip tion/RealEstateFundI nvestmentStrategies/ RealEstateFundStrate gy		
CAF-039	The sum of the percentages should be equal to 100%.	<StrategyNAVRate >	AIFReportingInfo/AIF RecordInfo/AIFCompl eteDescription/AIFPri ncipalInfo/AIFDescrip tion/HedgeFundInves	C M within each strategy block for reported investment strategy code	The NAV rate is expressed as a percentage for each reported investment strategy. As there is no NAV percentage reported for multi strategies funds, this element is only mandatory for investment strategy codes different from "MULT_PEQF", "MULT_HFND" or

			<p>tmentStrategies/HedgeFundStrategy/StrategyNAVRateAIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/PrivateEquityFundInvestmentStrategies/PrivateEquityFundInvestmentStrategy/StrategyNAVRateAIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/FundOffFundsInvestmentStrategies/FundOffFundsStrategy/StrategyNAVRateAIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/OtherFundInvestmentStrategies/OtherFundStrategy/StrategyNAVRateAIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription</p>	<p>different from "MULT_PEQF", "MULT_HFND" or "MULT_REST".</p>	<p>"MULT_REST". The sum of all the percentages should be 100%.</p>
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			/RealEstateFundInvestmentStrategies/RealEstateFundStrategy/StrategyNAVRate		
CAF-040	There is no NAV percentage to report for multi strategies investment strategies.	<StrategyNAVRate>	<p>AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/HedgeFundInvestmentStrategies/HedgeFundStrategy/StrategyTypeOtherDescription/</p> <p>AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/PrivateEquityFundInvestmentStrategies/PrivateEquityFundInvestmentStrategy/StrategyTypeOtherDescription/</p> <p>AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/FundOfFundsInvestmentStrategies/FundOfFundsStrategy/S</p>	<p>C</p> <p>M within each strategy block for reported investment strategy code different from "MULT_PEQF", "MULT_HFND" or "MULT_REST".</p>	<p>The NAV rate is expressed as a percentage for each reported investment strategy.</p> <p>As there is no Nav percentage reported for multi strategies funds, this element is only mandatory for investment strategy codes different from "MULT_PEQF", "MULT_HFND" or "MULT_REST".</p> <p>The sum of all the percentages should be 100%.</p>

			strategyTypeOtherDescription/ AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/OtherFundInvestmentStrategies/OtherFundStrategy/StrategyTypeOtherDescription/ AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/RealEstateFundInvestmentStrategies/RealEstateFundStrategy/StrategyTypeOtherDescription		
CAF-041	The investment strategy code description is not consistent with the reported investment strategy code.	<StrategyTypeOtherDescription>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AIFDescription/HedgeFundInvestmentStrategies/HedgeFundStrategy/StrategyNAVRateAIFReportingInfo/AIFRecordInfo/AIFCompleteDescription	C M for strategy codes equal to "OTHR_HFND", "OTHR_PEQF", "OTHR_REST", "OTHR_FOFS", "OTHR_OTHF" F otherwise	This field is mandatory for strategy types equal to: - "OTHR_HFND" (Other hedge fund strategy) - "OTHR_PEQF" (Other private equity fund strategy) - "OTHR_REST" (Other real estate strategy) - "OTHR_FOFS" (Other fund of funds) - "OTHR_OTHF" (Other fund). It has to be filled in, but there is no standard (predefined list of values).

ption/AIFPrincipalInfo
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 FCompleteDescriptio
 n/AIFPrincipalInfo/AI
 FDescription/FundOff
 fundsInvestmentStrat
 egies/FundOffFundsSt
 rategy/StrategyNAVR
 ateAIFReportingInfo/
 AIFRecordInfo/AIFCo
 mpleteDescription/AI
 FPrincipalInfo/AIFDes
 cription/OtherFundIn
 vestmentStrategies/
 OtherFundStrategy/S
 trategyNAVRateAIFR
 eportingInfo/AIFReco
 rdInfo/AIFCompleteD
 escription/AIFPrincip
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 stmentStrategies/Re
 alEstateFundStrategy
 /StrategyNAVRate

CAF-042	The instrument code type is not consistent with the sub-asset type.	<InstrumentCodeType>	AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MainInstrumentsTraded/MainInstrumentTraded	C M for Sub-asset type different from "NTA_NTA_NOTA" F otherwise	This field is mandatory for <SubAssetType> code different from "NTA_NTA_NOTA" and forbidden otherwise. The instrument code type admitted are: - "NONE" for instrument without codes - "ISIN" for instruments with ISIN codes - "AII" for instruments with AII codes
CAF-043	The instrument name is not consistent with the sub-asset type.	<InstrumentName>	AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MainInstrumentsTraded/MainInstrumentTraded	C M for Sub-asset type different from "NTA_NTA_NOTA" F otherwise	This field is mandatory for <SubAssetType> code different from "NTA_NTA_NOTA" and forbidden otherwise. There is no standard for this field, but it is strongly recommended to provide the instrument short name as provided by Swift under ISO18774 when available.
CAF-044	The check digit of the ISIN code is not correct.	<ISINInstrumentIdentification>	AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MainInstrumentsTraded/MainInstrumentTraded	C M for Instrument code type equal to "ISIN" F otherwise	The ISIN code of the instrument (ISO 6166 standard) when available. The CSSF verifies the correctness of the ISIN code format rules following the calculation methodology of the last check digit.
CAF-045	The instrument ISIN code is not consistent with the instrument code type.	<ISINInstrumentIdentification>	AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MainInstrumentsTraded/MainInstrumentTraded	C M for Instrument code type equal to "ISIN" F otherwise	The ISIN code of the instrument (ISO 6166 standard) when available. The field is mandatory for <InstrumentCodeType> equal to "ISIN" and forbidden otherwise.
CAF-046	The MIC code is not correct.	<AIIXchangeCode>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MainInstrumentsTraded/MainInstrumentTraded/AIIX	C M for Instrument code type equal to "AII" F otherwise	Four-character MIC of the market that admits the derivative to trading. The field is mandatory for <InstrumentCodeType> equal to "AII" and forbidden otherwise.

			Instrument Identification		
CAF-047	The instrument <AIIExchangeCode> is not consistent with the instrument code type.	<AIIExchangeCode>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MainInstrumentsTraded/MainInstrumentTraded/AIIInstrumentIdentification	C M for Instrument code type equal to "AII" F otherwise	Four-character MIC of the market that admits the derivative to trading. The field is mandatory for <InstrumentCodeType> equal to "AII" and forbidden otherwise.
CAF-048	The instrument <AIIProductCode> is not consistent with the instrument code type.	<AIIProductCode>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MainInstrumentsTraded/MainInstrumentTraded/AIIInstrumentIdentification	C M for Instrument code type equal to "AII" F otherwise	This code that is uniquely associated with a particular underlying instrument and settlement type and other characteristics of the contract. It is between one and 12 characters in length. The field is mandatory for <InstrumentCodeType> equal to "AII" and forbidden otherwise.
CAF-049	The instrument <AIIDerivativeType> is not consistent with the instrument code type.	<AIIDerivativeType>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MainInstrumentsTraded/MainInstrumentTraded/AIIInstrumentIdentification	C M for Instrument code type equal to "AII" F otherwise	This is a single character field identifying whether the instrument is an option (O) or a future (F). The field is mandatory for <InstrumentCodeType> equal to "AII" and forbidden otherwise.
CAF-050	The instrument put/call identifier is not consistent	<AIIPutCallIdentifier>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MainInstrumentsTraded/MainInstrumentTraded/AIIInstrumentIdentification	C M for Instrument code type equal to	This is a single character field identifying whether the option (if it is an option) is a put (P) or a call (C). F in case of a future.

	with the instrument code type.		ncipalInfo/MainInstru mentsTraded/MainIn strumentTraded/AIII nstrumentIdentificati on	"AII" F otherwise	The field is mandatory for <InstrumentCodeType> equal to "AII" and forbidden otherwise.
CAF-051	The instrument <AIIExpiryDate> is not consistent with the instrument code type.	<AIIExpiryDate>	AIFReportingInfo/AIF RecordInfo/AIFCompl eteDescription/AIFPri ncipalInfo/MainInstru mentsTraded/MainIn strumentTraded/AIII nstrumentIdentificati on	C M for Instrument code type equal to "AII" F otherwise	Exercise date/ maturity date of a derivative contract. The field is mandatory for <InstrumentCodeType> equal to "AII" and forbidden otherwise.
CAF-052	The instrument <AIIStrikePrice> is not consistent with the instrument code type.	<AIIStrikePrice>	AIFReportingInfo/AIF RecordInfo/AIFCompl eteDescription/AIFPri ncipalInfo/MainInstru mentsTraded/MainIn strumentTraded/AIII nstrumentIdentificati on	C M for Instrument code type equal to "AII" F otherwise	The strike price of an option or other financial instrument. In case of a future the strike should contain the value "0". The field is mandatory for <InstrumentCodeType> equal to "AII" and forbidden otherwise.
CAF-053	The position type is not consistent with the sub-asset type.	<PositionType>	AIFReportingInfo/AIF RecordInfo/AIFCompl eteDescription/AIFPri ncipalInfo/MainInstru mentsTraded/MainIn strumentTraded	C M for Sub-asset type different from "NTA_NTA_NOTA" F otherwise	The long/short position flag admitted are: - "L" for long - "S" for short The field is mandatory for <SubAssetType> code different from "NTA_NTA_NOTA" and forbidden otherwise.

CAF-054	The position value is not consistent with the sub-asset type.	<PositionValue>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MainInstrumentsTraded/MainInstrumentTraded/PositionType	C M for Sub-asset type different from "NTA_NTA_NOTA" F otherwise	The <PositionValue> of the <MainInstrumentTraded> has to be expressed in base currency filled in without decimal places. The field is mandatory for <SubAssetType> code different from "NTA_NTA_NOTA" and forbidden otherwise.
CAF-055	The reported value is not consistent with the rank.	<PositionValue>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MainInstrumentsTraded/MainInstrumentTraded/PositionType	C M for Sub-asset type different from "NTA_NTA_NOTA" F otherwise	The ranks that are assigned to the reported values should be consistent in relation to each other. First rank value is above or equal to the second rank values and so on.
CAF-056	The position value is not consistent with the position type.	<ShortPositionHedgingRate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MainInstrumentsTraded/MainInstrumentTraded	C O* for PositionType equal to "S" F otherwise	For short positions, indication of whether the position is used to hedge a position with a similar economic exposure. The field is optional for <PositionType> equal to "S" and forbidden otherwise.
CAF-057	The sum of the percentages should be equal to 100%.	<AfricaNAVRate> <AsiaPacificNAVRate> <EuropeNAVRate> <EEANAVRate> <MiddleEastNAVRate> <NorthAmericaNAVRate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/NAVGeographicalFocus	M	NAV rate expressed as a percentage for each geographical area. Certain regions may have negative values whereas other regions may have values above 100%. The sum of all the region percentages should be 100%, i.e. <AfricaAUMRate> + <AsiaPacificAUMRate> + <EuropeAUMRate> + <EEAAUMRate> + <MiddleEastAUMRate> + <NorthAmericaAUMRate> + <SouthAmericaAUMRate> +

		<SouthAmericaNAVRate> <SupraNationalNAVRate>			<SupraNationalAUMRate> = 100 (%). A maximum of 8 regions can be reported.
CAF-058	The sum of the percentages should be equal to 100%.	<AfricaAUMRate> <AsiaPacificAUMRate> <EuropeAUMRate> <EEAAUMRate> <MiddleEastAUMRate> <NorthAmericaAUMRate> <SouthAmericaAUMRate> <SupraNationalAUMRate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/AUMGeographicalFocus	O	The AuM rate is expressed as a percentage for each geographical area. Certain regions may have negative values whereas other regions may have values above 100%. The sum of all the region percentages should be 100%. A maximum of 8 regions can be reported.
CAF-059	The sub-asset type is not consistent with the macro-asset type.	<SubAssetType>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/PrincipalExposures/PrincipalExposure	M	The ten sub-asset types of the ten principal exposures. The sub-asset types admitted are listed in Annex II - Table 1 of the "Guidelines on reporting obligations under Articles 3(3)(d) and 24(1), (2) and (4) of the AIFMD" (ESMA/2014/869EN), i.e. highest level of detail available. This field is mandatory for <AssetMacroType> code different from "NTA" and forbidden otherwise.
CAF-060	The position type is not consistent with the macro-asset type.	<PositionType>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/PrincipalExposure	C M for Sub-asset type different from "NTA_NTA_NOTA" F otherwise	The long/short position flag admitted are: - "L" for long - "S" for short The field is mandatory for <AssetMacroType> code different from "NTA" and forbidden otherwise.

			posures/PrincipalExposure		
CAF-061	The aggregated value is not consistent with the macro-asset type.	<AggregatedValue Amount>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/PrincipalExposures/PrincipalExposure	C M for macro asset type different from "NTA" F otherwise	The aggregated value for each sub-asset type has to be expressed in the base currency of the AIF and has to be filled in without decimal places. This field is mandatory for <AssetMacroType> code different from "NTA" and forbidden otherwise
CAF-062	The reported value is not consistent with the rank.	<AggregatedValue Amount>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/PrincipalExposures/PrincipalExposure	C M for macro asset type different from "NTA" F otherwise	The ranks that are assigned to the reported values should be consistent in relation to each other. First rank value is above or equal to the second rank value and so on.
CAF-063	The aggregated value percentage is not consistent with the macro-asset type.	<AggregatedValue Rate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/PrincipalExposures/PrincipalExposure	C M for macro asset type different from "NTA" F otherwise	Aggregated value rate expressed as a percentage for each sub-asset type. This field is mandatory for <AssetMacroType> code different from "NTA" and forbidden otherwise.
CAF-064	The LEI code is not consistent with the counterparty name.	<EntityIdentificationLEI>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/PrincipalExposures/PrincipalExposure/CounterpartyIdentification	O	The LEI code cannot be filled if the <EntityName> of the counterparty is not filled in.

CAF-065	The check digits of the LEI code are not correct.	<EntityIdentificationLEI>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/PrincipalExposures/PrincipalExposure/CounterpartyIdentification	O	The CSSF verifies the correctness of the LEI code format and performs the 2-last digits check (ISO 17442 standard).
CAF-066	The BIC code is not consistent with the counterparty name.	<EntityIdentificationBIC>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/PrincipalExposures/PrincipalExposure/CounterpartyIdentification	O	The BIC code (ISO 9362 standard) cannot be filled if the <EntityName> of the counterparty is not filled in.
CAF-067	The position type is not consistent with the asset type.	<PositionType>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MostImportantConcentration/PortfolioConcentrations/PortfolioConcentration	C M for Sub-asset type different from "NTA_NTA_NOTA" F otherwise	The long/short position flag admitted are: - "L" for long - "S" for short The field is mandatory for <SubAssetType> code different from "NTA_NTA_NOTA" and forbidden otherwise.
CAF-068	The market code type is not consistent with the asset type.	<MarketCodeType>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MostImportantConcentration/PortfolioConcentrations/PortfolioConcentration	C M for Asset type different from "NTA_NTA" F otherwise	The market code types admitted are: - "MIC" for markets with MIC codes - "OTC" for OTC derivatives - "XXX" for no market The field is mandatory for <AssetType> code different from "NTA_NTA" and forbidden otherwise.

			n/Ma rketIdentification		
CAF-069	The MIC code is not correct.	<MarketCode>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MostImportantConcentration/PortfolioConcentrations/PortfolioConcentration/Ma rketIdentification	C M for market code type equal to "MIC" F otherwise	The "MIC" code (ISO 10383) for the trading venue where the category of investment is traded has to be filled in. The CSSF checks the existence of the MIC code. The field is mandatory for <MarketCodeType> equal to "MIC" and forbidden otherwise.
CAF-070	The MIC code is not consistent with the market code type.	<MarketCode>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MostImportantConcentration/PortfolioConcentrations/PortfolioConcentration/Ma rketIdentification	C M for market code type equal to "MIC" F otherwise	The "MIC" code (ISO 10383) for the trading venue where the category of investment is traded. The field is mandatory for <MarketTypeCode> equal to "MIC" and forbidden otherwise.
CAF-071	The aggregated value is not consistent with the asset type.	<AggregatedValue Amount>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MostImportantConcentration/PortfolioConcentrations/PortfolioConcentration	C M for macro asset type different from "NTA" F otherwise	This is the aggregated value for each sub-asset type expressed in Base currency filled in without decimal places. The field is mandatory for <AssetMacroType> code different from "NTA" and forbidden otherwise.

CAF-072	The reported value is not consistent with the rank.	<AggregatedValue Amount>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MostImportantConcentration/PortfolioConcentrations/PortfolioConcentration	C M for macro asset type different from "NTA" F otherwise	The ranks that are assigned to the reported values should be consistent in relation to each other. First rank value is above or equal to the second rank values and so on.
CAF-073	The aggregated value percentage is not consistent with the asset type.	<AggregatedValue Rate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MostImportantConcentration/PortfolioConcentrations/PortfolioConcentration	C M for macro asset type different from "NTA" F otherwise	The aggregated value rate expressed as a percentage for each each asset type, market and position type has to be filled in. The field is mandatory for <AssetMarcoType> code different from "NTA" and forbidden otherwise.
CAF-074	The counterparty name is not consistent with the market code type.	<EntityName>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MostImportantConcentration/PortfolioConcentrations/PortfolioConcentration/CounterpartyIdentification	C F for market code type different from "OTC" O otherwise	The entity name of the counterparty has to be filled in. It is strongly recommended to provide the full name corresponding to the allocated LEI code (or BIC code if any and LEI not available). The counterparty data is not allowed when the reported <MarketType> is different from "OTC".
CAF-075	The LEI code is not consistent with the counterparty name.	<EntityIdentificationLEI>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MostImport	C F for counterparty name of the portfolio concentration not	The counterparty data in this field is not allowed when reported market type is different from "OTC". The LEI code cannot be filled if the counterparty name is not filled in.

			tantConcentration/PortfolioConcentrations/PortfolioConcentration/CounterpartyIdentification	filled in or market code type is different from "OTC" O otherwise	
CAF-076	The counterparty LEI code is not consistent with the counterparty name.	<EntityIdentificationLEI>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MostImportantConcentration/PortfolioConcentrations/PortfolioConcentration/CounterpartyIdentification	C F for counterparty name of the portfolio concentration not filled in or market code type is different from "OTC" O otherwise	The CSSF verifies the correctness of the LEI code format and performs the 2-last digits check (ISO 17442 standard).
CAF-077	The BIC code is not consistent with the counterparty name.	<EntityIdentificationBIC>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MostImportantConcentration/PortfolioConcentrations/PortfolioConcentration/CounterpartyIdentification	C F for counterparty name of the portfolio concentration not filled in or market code type is different from "OTC" O otherwise	The BIC code (ISO 9362 standard) has to be used for this field. The BIC code cannot be filled in if the counterparty name is not filled in.
CAF-078	The counterparty BIC code is not consistent with the counterparty name.	<EntityIdentificationBIC>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MostImportantConcentration/PortfolioConcentrations/	C F for counterparty name of the portfolio concentration not filled in or market code type is different	The counterparty data in this field is not allowed when the reported market type is different from "OTC".

			PortfolioConcentration/CounterpartyIdentification	from "OTC" O otherwise	
CAF-079	The position size type is not consistent with the predominant AIF type.	<TypicalPositionSize>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MostImportantConcentration	C M for "PEQF" predominant AIF type F otherwise	The category of deal/position size that the private equity fund typically invests in. The possible categories are: - V_SMALL for "Very Small" when less than €5m - SMALL for "Small" when between €5m to €25m - LOW_MID_MKT for "Low mid-market" when between €25m to €150m - UP_MID_MKT for "Upper mid-market" when between €150m to €500m - L_CAP for "Large cap" when between €500m to €1bn - M_CAP for "Mega cap" when for €1bn and greater See Annex II - Table 4 of the "Guidelines on reporting obligations under Articles 3(3)(d) and 24(1), (2) and (4) of the AIFMD" (ESMA/2014/869 EN). This field is mandatory for AIF predominant type "Private Equity funds" and forbidden otherwise.
CAF-080	The MIC code is not correct	<MarketCode>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MostImportantConcentration/AIFPrincipalMarkets/AIFPrincipalMarket/MarketIdentification	C M for market code type equal to "MIC" F otherwise	In this field the "MIC" code (ISO 10383) for the trading venue has to be filled in. The CSSF checks the existence of the MIC code. The field is mandatory for <MarketType> code equal to "MIC" and forbidden otherwise.
CAF-081	The MIC code is not consistent with the market code type.	<MarketCode>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPri	C M for market code	The "MIC" code (ISO 10383) for the trading venue where the category of investment is traded. This field is mandatory if the "Code type of principal market in

			ncipalInfo/MostImportantConcentration/AIFPrincipalMarkets/AIFPrincipalMarket/MarketIdentification	type equal to "MIC" F otherwise	which AIF trades" <AIFPrincipalMarkets> is equal to "MIC" and forbidden otherwise.
CAF-082	The aggregated value is not consistent with the market code type.	<AggregatedValueAmount>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MostImportantConcentration/AIFPrincipalMarkets/AIFPrincipalMarket	C M for macro asset type different from "NTA" F otherwise	The aggregated value has to be expressed in base currency of the AIF and has to be filled in without decimal places. The field is mandatory if the "Code type of principal market in which AIF trades" <AIFPrincipalMarkets> is different from "NTA" and forbidden otherwise.
CAF-083	The reported value is not consistent with the rank.	<AggregatedValueAmount>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MostImportantConcentration/AIFPrincipalMarkets/AIFPrincipalMarket	C M for macro asset type different from "NTA" F otherwise	The ranks that are assigned to the reported values should be consistent in relation to each other. First rank value is above or equal to the second rank value and so on.
CAF-084	The sum of the percentages should be equal to 0% or 100%.	<ProfessionalInvestorConcentrationRate> <RetailInvestorConcentrationRate>	AIFRecordInfo/AIFCompleteDescription/AIFPrincipalInfo/MostImportantConcentration/InvestorConcentration	M	The sum of the percentages reported by professional clients and retail investors should be 100% or 0%. The retail investor rate and professional investor rate should be filled in with 0% when there is no information to report.
CAF-085	The gross value is not consistent with the sub-asset type.	<GrossValue>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/Individual	C Forbidden for Sub-asset type different from	For Sub-asset types "DER_FEX_INVT", "DER_FEX_HEDG" and "DER_IRD_INTR" the gross value amount expressed in the base currency of the AIF has to be filled in without decimal places.

			alExposure/AssetTypeExposures/AssetTypeExposure	"DER_FEX_INVNT", "DER_FEX_HEDG" and "DER_IRD_INTR" O otherwise	This field is forbidden for <SubAssetType> different from "DER_FEX_INVNT", "DER_FEX_HEDG" and "DER_IRD_INTR".
CAF-086	The long value is not consistent with the sub-asset type.	<LongValue>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/IndividualExposure/AssetTypeExposures/AssetTypeExposure	C Forbidden for Sub-asset type equal to "DER_FEX_INVNT", "DER_FEX_HEDG" and "DER_IRD_INTR" O otherwise	For Sub-asset types different from "DER_FEX_INVNT", "DER_FEX_HEDG" and "DER_IRD_INTR" the long value amount for each sub-asset expressed in the base currency of the AIF has to be filled in without decimal places. This field is forbidden for <SubAssetType> equal to "DER_FEX_INVNT", "DER_FEX_HEDG" and "DER_IRD_INTR".
CAF-087	The short value is not consistent with the sub-asset type.	<ShortValue>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/IndividualExposure/AssetTypeExposures/AssetTypeExposure	C Forbidden for Sub-asset type equal to "DER_FEX_INVNT", "DER_FEX_HEDG" and "DER_IRD_INTR" O otherwise	The short value amount for each sub-asset type different from "DER_FEX_INVNT", "DER_FEX_HEDG" and "DER_IRD_INTR" with short position value expressed in the base currency of the AIF has to be filled in without decimal places. This field is forbidden for <SubAssetType> equal to "DER_FEX_INVNT", "DER_FEX_HEDG" and "DER_IRD_INTR".
CAF-088	The notional value is not consistent with the sub-asset type.	<NotionalValue>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/IndividualExposure/AssetTypeTurnovers/AssetTypeTurnover	C Forbidden for sub-asset type different from "DER_EQD_EQD", "DER_FID_FID", "DER_CDS_CDS", "DER_FEX_INV", "DER_FEX_HED", "DER_IRD_IRD", "DER_CTY_CTY", "DER_OTH_OTH", "DER_FEX_INV",	The notional value of turnover in each relevant sub-asset type over the reporting months expressed in the base currency of the AIF has to be filled in without decimal places. The notional amount should be reported only for derivatives sub-asset types codes of turnover ("DER_EQD_EQD", "DER_FID_FID", "DER_CDS_CDS", "DER_FEX_INV", "DER_FEX_HED", "DER_IRD_IRD", "DER_CTY_CTY", "DER_OTH_OTH"). When no trades took place during the reporting period, "0"

				"DER_FEX_HED", "DER_IRD_IRD", "DER_CTY_CTY", "DER_OTH_OTH"	should be reported for the sub-asset type code of turnover "OTH_OTH_OTH".
CAF-089	The currency code is not correct.	<ExposureCurrency>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/IndividualExposure/CurrencyExposures/CurrencyExposure	O	Each currency of exposure has to be filled in by respecting the 3-character currency code according to the ISO 4217. The currency must exist in the reference table of currencies.
CAF-090	The long position value is not consistent with the currency of exposure.	<LongPositionValue>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/IndividualExposure/CurrencyExposures/CurrencyExposure	C F for currency of the exposure not filled in O otherwise	Long position value amount for each currency exposure must be filled in without decimal places. The field is forbidden for <ExposureCurrency> not filled in and optional otherwise.
CAF-091	The short position value is not consistent with the currency of exposure.	<ShortPositionValue>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/IndividualExposure/CurrencyExposures/CurrencyExposure	C F for currency of the exposure not filled in O otherwise	Short position value amount for each currency exposure must be filled in without decimal places. The field is forbidden for <ExposureCurrency> not filled in and optional otherwise.
CAF-092	The company name is not consistent with the AIF predominant type.	<EntityName>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/IndividualExposure/CurrencyExposures/CurrencyExposure	C M for AIF predominant type "Private Equity"	Currently not active. Please resend the file. It is strongly recommended to provide the full name

			alExposure/CompaniesDominantInfluence/CompanyDominantInfluence/CompanyIdentification	funds" F otherwise	corresponding to the allocated LEI code (or BIC code if any and LEI not available).
CAF-093	The check digits of the LEI code are not correct.	<EntityName>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/IndividualExposure/CompaniesDominantInfluence/CompanyDominantInfluence/CompanyIdentification	C M for AIF predominant type "Private Equity funds" F otherwise	The CSSF verifies the correctness of the LEI code format and performs the 2-last digits check (ISO 17442 standard).
CAF-094	The LEI code is not consistent with the AIF predominant type.	<EntityIdentificationLEI>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/IndividualExposure/CompaniesDominantInfluence/CompanyDominantInfluence/CompanyIdentification	C O for AIF predominant type "Private Equity funds" F otherwise	This control is currently not active. Please resend the file. The field is forbidden for <PredominantAIFType> different from "Private Equity funds".
CAF-095	The BIC code is not consistent with the AIF predominant type.	<EntityIdentificationBIC>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/IndividualExposure/CompaniesDominantInfluence	C O for AIF predominant type "Private Equity funds" F otherwise	The BIC code (ISO 9362 standard) has to be used for this field. The field is forbidden for <PredominantAIFType> different from "Private Equity funds".

			/CompanyDominantInfluence/CompanyIdentification		
CAF-096	The transaction type is not consistent with the AIF predominant type.	<TransactionType>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/IndividualExposure/CompaniesDominantInfluence/CompanyDominantInfluence	C M for AIF predominant type "Private Equity funds" F otherwise	This control is currently not active. Please resend the file. The codes for the transaction type are: - ACAP for "Acquisition capital" - BOUT for "Buyouts" - CONS for "Consolidations (industry roll-ups)" - CDIV for "Corporate Divestitures" - ESOP for "Employee Stock Ownership Plans" - GCAP for "Growth Capital" - RCAP for "Recapitalisation" - SLIQ for "Shareholder Liquidity" - TURN for "Turnarounds" - OTHR for "Other transaction type" See Annex II - Table 5 ("Transaction type") The field is mandatory for <PredominantAIFType> equal to "Private Equity funds" and forbidden otherwise.
CAF-097	The description for other transaction type is not consistent with the transaction type.	<OtherTransactionTypeDescription>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/IndividualExposure/CompaniesDominantInfluence/CompanyDominantInfluence	C M for transaction type equal to "OTHR" F otherwise	Free text. The field is mandatory for <TransactionType> equal to "OTHR" and forbidden otherwise.
CAF-098	The percentage of voting rights is not consistent	<VotingRightsRate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/IndividualExposure/CompaniesDominantInfluence/CompanyDominantInfluence	C M for AIF	This control is currently not active. Please resend the file.

	with the AIF predominant type.		eteDescription/AIFIndividualInfo/IndividualExposure/CompaniesDominantInfluence/CompanyDominantInfluence	predominant type "PEQF" F otherwise	This rate is expressed as a percentage. The field is mandatory for <PredominantAIFType> equal to "Private Equity funds" and forbidden otherwise.
CAF-099	The risk measure value is not consistent with the risk measure type.	<RiskMeasureValue>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/MarketRiskProfile/MarketRiskMeasures/MarketRiskMeasure	C O for risk measure type equal to "NET_EQTY_DELTA" and "NET_FX_DELTA" and "NET_CTY_DELTA" F otherwise	This field is only authorised for <RiskMeasureType> equal to "NET_EQTY_DELTA" and "NET_FX_DELTA" and "NET_CTY_DELTA" and forbidden otherwise.
CAF-100	The risk measure value is not consistent with the risk measure type.	<LessFiveYearsRiskMeasureValue>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/MarketRiskProfile/MarketRiskMeasures/MarketRiskMeasure/BucketRiskMeasureValues	C O for risk measure type equal to "NET_DV01" and "NET_CS01" F otherwise	This field is only authorised for <RiskMeasureType> equal to "NET_DV01" and "NET_CS01" and forbidden otherwise.
CAF-101	The risk measure value is not consistent with the risk measure type.	<FifteenYearsRiskMeasureValue>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/MarketRiskProfile/	C O for risk measure type equal to "NET_DV01" and	This field is only authorised for <RiskMeasureType> equal to "NET_DV01" and "NET_CS01" and forbidden otherwise.

			MarketRiskMeasures/ MarketRiskMeasure/B ucketRiskMeasureVal ues	"NET_CS01" F otherwise	
CAF-102	The risk measure value is not consistent with the risk measure type.	<MoreFifteenthYearsRiskMeasureValue>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/MarketRiskProfile/MarketRiskMeasures/MarketRiskMeasure/BucketRiskMeasureValues	C O for risk measure type equal to "NET_DV01" and "NET_CS01" F otherwise	This field is only authorised for <RiskMeasureType> equal to "NET_DV01" and "NET_CS01" and forbidden otherwise.
CAF-103	The risk measure value is not consistent with the risk measure type.	<CurrentMarketRiskMeasureValue>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/MarketRiskProfile/MarketRiskMeasures/MarketRiskMeasure/VegaRiskMeasureValues	C O * for risk measure type equal to "VEGA_EXPO" F otherwise	This field is only authorised for <RiskMeasureType> equal to "VEGA_EXPO" and forbidden otherwise.
CAF-104	The risk measure value is not consistent with the risk measure type.	<LowerMarketRiskMeasureValue>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/MarketRiskProfile/MarketRiskMeasures/MarketRiskMeasure/V	C O * for risk measure type equal to "VEGA_EXPO" F otherwise	This field is only authorised for <RiskMeasureType> equal to "VEGA_EXPO" and forbidden otherwise.

			egaRiskMeasureValue s		
CAF-105	The risk measure value is not consistent with the risk measure type.	<HigherMarketRiskMeasureValue>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/MarketRiskProfile/MarketRiskMeasures/MarketRiskMeasure/VEGA egaRiskMeasureValue s	C O * for risk measure type equal to "VEGA_EXPO" F otherwise	This field is only authorised for <RiskMeasureType> equal to "VEGA_EXPO" and forbidden otherwise.
CAF-106	The risk measure value is not consistent with the risk measure type.	<VARValue>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/MarketRiskProfile/MarketRiskMeasures/MarketRiskMeasure/VARRiskMeasureValue s	O *	This field is authorised only for risk measure type equal to "VAR" and forbidden otherwise. This value is expressed as a percentage.
CAF-107	The VAR calculation method is not consistent with the risk measure type.	<VARCalculationMethodCodeType>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/MarketRiskProfile/MarketRiskMeasures/MarketRiskMeasure/VARRiskMeasureValue s	O *	Allowed values are: - "HISTO" for Historical simulation - "CARLO" for Monte Carlo simulation - "PARAM" for Parametric This field is authorised only for <RiskMeasureType> equal to "VAR" and forbidden otherwise.

CAF-108	The risk measure description is not consistent with the risk measure value.	<RiskMeasureDescription>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/MarketRiskProfile/MarketRiskMeasures/MarketRiskMeasure	C M for risk measure values equal to 0	This control is currently not active. Please resend the file. Free description. The field is mandatory for risk measure values equal to "0" and optional otherwise.
CAF-109	The sum of the percentages should be equal to 100%.	<RegulatedMarketRate> <OTCRate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/CounterpartyRiskProfile/TradingClearingMechanism/TradedSecurities	M	The rate is expressed as a percentage. The sum of the regulated exchange and OTC percentages should be equal to 100%.
CAF-111	The sum of the percentages should be equal to 100%.	<RegulatedMarketRate> <OTCRate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/CounterpartyRiskProfile/TradingClearingMechanism/TradedDerivatives	M	The rate is expressed as a percentage. The sum of the percentages reported by regulated exchanges and OTCs should be 100%.
CAF-113	The counterparty name is not consistent with the counterparty exposure flag.	<EntityName>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/CounterpartyRiskProfile/FundToCounter	O	The name of the company has to be filled in (no standard), although it is strongly recommended to provide the full name corresponding to the allocated LEI code (or BIC code no LEI is available). Within each ranking, if the <CounterpartyExposureFlag> is equal to "true", this field has to be reported. It is forbidden otherwise.

			partyExposures/FundToCounterpartyExposure/CounterpartyIdentification		
CAF-114	The check digits of the LEI code are not correct.	<EntityIdentificationLEI>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/CounterpartyRiskProfile/FundToCounterpartyExposures/FundToCounterpartyExposure/CounterpartyIdentification	0	The CSSF verifies the correctness of the LEI code format and performs the 2-last digits check (ISO 17442 standard).
CAF-115	The LEI code is not consistent with the counterparty exposure flag.	<EntityIdentificationLEI>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/CounterpartyRiskProfile/FundToCounterpartyExposures/FundToCounterpartyExposure/CounterpartyIdentification	0	Within each ranking, the LEI code is forbidden for <CounterpartyExposureFlag> (Counterparty to which the AIF has the greatest exposure) equal to "false".
CAF-116	The BIC code is not consistent with the counterparty exposure flag.	<EntityIdentificationBIC>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/CounterpartyRiskP	0	The BIC code (ISO 9362 standard) has to be used for this field. The field is forbidden if the name of the counterparty is not filled in and optional otherwise.

			rofile/FundToCounterpartyExposures/FundToCounterpartyExposure/CounterpartyIdentification		
CAF-117	The NAV percentage is not consistent with the counterparty exposure flag.	<CounterpartyTotalExposureRate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/CounterpartyRiskProfile/FundToCounterpartyExposures/FundToCounterpartyExposure	C Within each ranking, M for Counterparty exposure flag (to which) equal to "true" F otherwise	Percentage of the NAV corresponding to the total exposure amount for each of the 5 greatest counterparty exposures to which the AIF has the greatest exposure. Within each ranking, if the <CounterpartyExposureFlag> is equal to "true", this field has to be reported. It is forbidden otherwise.
CAF-118	The reported value is not consistent with the rank.	<CounterpartyTotalExposureRate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/CounterpartyRiskProfile/FundToCounterpartyExposures/FundToCounterpartyExposure	C Within each ranking, M for Counterparty exposure flag (to which) equal to "true" F otherwise	The ranks that are assigned to the reported values should be consistent in relation to each other. First rank value is above or equal to the second rank value and so on.
CAF-119	The counterparty name is not consistent with the counterparty exposure flag.	<EntityName>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/CounterpartyRiskProfile/CounterpartyTo	O	The name of the company has to be filled in (no standard), although it is strongly recommended to provide the full name corresponding to the allocated LEI code (or BIC code no LEI is available). Within each ranking, if the <CounterpartyExposureFlag> (counterparty that has the greatest exposure to the AIF) is

			FundExposures/CounterpartyToFundExposure/CounterpartyIdentification		equal to "true", this field has to be reported. It is forbidden otherwise.
CAF-120	The check digits of the LEI code are not correct.	<EntityIdentificationLEI>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/CounterpartyRiskProfile/CounterpartyToFundExposures/CounterpartyToFundExposure/CounterpartyIdentification	0	The CSSF verifies the correctness of the LEI code format and performs the 2-last digits check (ISO 17442 standard).
CAF-121	The LEI code is not consistent with the counterparty exposure flag.	<EntityIdentificationLEI>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/CounterpartyRiskProfile/CounterpartyToFundExposures/CounterpartyToFundExposure/CounterpartyIdentification	0	Within each ranking, the LEI code is forbidden for <CounterpartyExposureFlag> (Counterparty that has the greatest exposure to the AIF) equal to "false".
CAF-122	The BIC code is not consistent with the counterparty exposure flag.	<EntityIdentificationBIC>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/CounterpartyRiskP	0	The BIC code (ISO 9362 standard) has to be used for this field. The field is forbidden if the name of the counterparty is not filled in and optional otherwise.

			rofile/CounterpartyToFundExposures/CounterpartyToFundExposure/CounterpartyIdentification		
CAF-123	The NAV percentage is not consistent with the counterparty exposure flag.	<CounterpartyTotalExposureRate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/CounterpartyRiskProfile/CounterpartyToFundExposures/CounterpartyToFundExposure	C Within each ranking, M for Counterparty exposure flag (to which) equal to "true" F otherwise	Percentage of the NAV corresponding to the total exposure amount for each of the 5 greatest counterparty exposures that has the greatest to the AIF. Within each ranking, if the <CounterpartyExposureFlag> (counterparty that has the greatest exposure to the AIF) is equal to "true", this field has to be reported. It is forbidden otherwise.
CAF-124	The reported value is not consistent with the rank.	<CounterpartyTotalExposureRate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/CounterpartyRiskProfile/CounterpartyToFundExposures/CounterpartyToFundExposure	C Within each ranking, M for Counterparty exposure flag (to which) equal to "true" F otherwise	The ranks that are assigned to the reported values should be consistent in relation to each other. First rank value is above or equal to the second rank values and so on.
CAF-125	If the Direct clearing flag equal to true, at least rank 1 has to be reported.	<Ranking>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/CounterpartyRiskP	M	The ranking admitted are: - 1 for "first CCP exposure" - 2 for "second CCP exposure" and - 3 for "third top CCP exposure". If the direct clearing flag

			rofile/CCPExposures/ CCPExposure		(<ClearTransactionsThroughCCPFlag>) is equal to "true", at least rank "1" has to be reported.
CAF-126	The LEI code is not consistent with the counterparty exposure flag.	<EntityIdentificationLEI>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/CounterpartyRiskProfile/CCPExposures/CCPExposure/CCPIdentification	O	The CSSF verifies the correctness of the LEI code format and performs the 2-last digits check (ISO 17442 standard).
CAF-127	The reported value is not consistent with the rank.	<CCPExposureValue>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/CounterpartyRiskProfile/CCPExposures/CCPExposure	C First ranking mandatory for Direct clearing flag equal to "true" F otherwise	The ranks that are assigned to the reported values should be consistent in relation to each other. First rank value is above or equal to the second rank values and so on.
CAF-128	The sum of the percentages should be equal to 100%.	<PortfolioLiquidityInDays0to1Rate> <PortfolioLiquidityInDays2to7Rate> <PortfolioLiquidityInDays8to30Rate> <PortfolioLiquidityInDays31to90Rate> <PortfolioLiquidityInDays91to180Rate> <PortfolioLiquidityInDays181to365Rate> <PortfolioLiquidityInDays365MoreRate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/LiquidityRiskProfile/PortfolioLiquidityProfile	C To be filled in when at least one portfolio liquidity profile element is reported	The percentage of portfolio capable of being liquidated within X days or less. The total sum of the percentage of the fund's portfolio that is capable of being liquidated within each of the liquidity periods specified should equal 100%, i.e. <PortfolioLiquidityInDays0to1Rate> + <PortfolioLiquidityInDays2to7Rate> + <PortfolioLiquidityInDays8to30Rate> + <PortfolioLiquidityInDays31to90Rate> + <PortfolioLiquidityInDays91to180Rate> + <PortfolioLiquidityInDays181to365Rate> + <PortfolioLiquidityInDays365MoreRate> = 100 (%).

		nDays181to365Rate> <PortfolioLiquidityInDays365MoreRate>			
CAF-129	The sum of the percentages should be equal to 100%.	<InvestorLiquidityInDays0to1Rate> <InvestorLiquidityInDays2to7Rate> <InvestorLiquidityInDays8to30Rate> <InvestorLiquidityInDays31to90Rate> <InvestorLiquidityInDays91to180Rate> > <InvestorLiquidityInDays181to365Rate> <InvestorLiquidityInDays365MoreRate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/LiquidityRiskProfile/InvestorLiquidityProfile	C To be filled in when at least one portfolio liquidity profile element is reported	Breakdown of the NAV divided among the X day or less period depending on the shortest period within which the invested funds could be withdrawn or investors could receive redemption payments. The total should equal 100%. i.e. <InvestorLiquidityInDays0to1Rate> + <InvestorLiquidityInDays2to7Rate> + <InvestorLiquidityInDays8to30Rate> + <InvestorLiquidityInDays31to90Rate> + <InvestorLiquidityInDays91to180Rate> + <InvestorLiquidityInDays181to365Rate> + <InvestorLiquidityInDays365MoreRate> = 100 (%).
CAF-130	The investor redemption frequency is not consistent with the withdrawal redemption rights flag.	<InvestorRedemptionFrequency>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/LiquidityRiskProfile/InvestorRedemption	C F for Withdrawal redemption rights flag false O otherwise	The frequency of investor redemptions. If there are multiple classes of shares or units, the frequency reported is for the largest share class by NAV. The allowed values are: - D for "Daily" - W for "Weekly" - F for "Fortnightly" - M for "Monthly"

					<ul style="list-style-type: none"> - Q for "Quarterly" - H for "Half-yearly" - Y for "Yearly" - O for "Other" - N for "None" <p>See Annex II - Table 6</p> <p>The field is forbidden if the <ProvideWithdrawalRightsFlag> of the <InvestorRedemption> is equal to "false" and optional otherwise.</p>
CAF-131	The investor redemption notice period is not consistent with the withdrawal redemption rights flag.	<InvestorRedemptionNoticePeriod>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/LiquidityRiskProfile/InvestorRedemption	<p>C</p> <p>F for Withdrawal redemption rights flag false</p> <p>O otherwise</p>	<p>The notice period required by investors for redemptions in days. If there are multiple classes of shares or units, the notice period reported is the asset weighted notice period. The number of days is expressed without decimal places when weighted.</p> <p>The field is forbidden if the <ProvideWithdrawalRightsFlag> of the <InvestorRedemption> is equal to "false" and optional otherwise.</p>
CAF-132	The investor redemption lock-up is not consistent with the withdrawal redemption rights flag.	<InvestorRedemptionLockUpPeriod>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/LiquidityRiskProfile/InvestorRedemption	<p>C</p> <p>F for Withdrawal redemption rights flag false</p> <p>O otherwise</p>	<p>The investor lock-up period in days. If there are multiple classes of shares or units, the notice period reported is the asset weighted notice period. The number of days expressed without decimal places when weighted.</p> <p>The field is forbidden if the <ProvideWithdrawalRightsFlag> of the <InvestorRedemption> is equal to "false" and optional otherwise.</p>
CAF-133	The sum of the percentages should be equal to 100%.	<TotalFinancingInDays0to1Rate> <TotalFinancingInDays2to7Rate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile	<p>C</p> <p>M if "Available Financing Amount" is</p>	<p>Breakdown of the total financing amount divided among the X day or less period depending on the longest period for which the creditor is contractually committed to provide such financing. The total should equal 100%.</p>

		<TotalFinancingInDays8to30Rate> <TotalFinancingInDays31to90Rate> <TotalFinancingInDays91to180Rate> <TotalFinancingInDays181to365Rate> <TotalFinancingInDays365MoreRate>	le/LiquidityRiskProfile/FinancingLiquidityProfile	filled in F otherwise	<TotalFinancingInDays0to1Rate> + <TotalFinancingInDays2to7Rate> + <TotalFinancingInDays8to30Rate> + <TotalFinancingInDays31to90Rate> + <TotalFinancingInDays91to180Rate> + <TotalFinancingInDays181to365Rate> + <TotalFinancingInDays365MoreRate> = 100 (%).
CAF-134	The month rate is not consistent with the reporting period.	<RateJanuary> <RateFebruary> <RateMarch> <RateApril> <RateMay> <RateJune> <RateJuly> <RateAugust> <RateSeptember> <RateOctober> <RateNovember> <RateDecember>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/OperationalRisk/HistoricalRiskProfile/GrossInvestmentReturnsRate	0	Gross investment returns or IRR of the AIF for example January (in %, gross of management and performance fees). Rate expressed as a percentage. For each calendar year, the January rate should be reported only once. For Q1 reporting period, only January, February and March rates may be reported. For Q2 reporting period, only April, May and June rates may be reported. For Q3 reporting period, only July, August and September rates may be reported. For Q4 reporting period, only October, November and December rates may be reported. For H1 reporting period, only January, February, March, April, May and June rates may be reported. For H2 reporting period, only July, August, September, October, November and December rates may be reported. For Y1 reporting period, all month rates may be reported.

					For X1 reporting period, only January, February, March, April, May, June, July, August and September rates may be reported. For X2 reporting period, only April, May, June, July, August, September, October, November and December rates may be reported.
CAF-135	The month rate is not consistent with the reporting period.	<RateJanuary> <RateFebruary> <RateMarch> <RateApril> <RateMay> <RateJune> <RateJuly> <RateAugust> <RateSeptember> <RateOctober> <RateNovember> <RateDecember>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/OperationalRisk/HistoricalRiskProfile/NetInvestmentReturnsRate	O	Net investment rate of returns or IRR of the AIF for example January (in %, gross of management and performance fees). Rate expressed as a percentage. For each calendar year, the January rate should be reported only once. For Q1 reporting period, only January, February and March rates may be reported. For Q2 reporting period, only April, May and June rates may be reported. For Q3 reporting period, only July, August and September rates may be reported. For Q4 reporting period, only October, November and December rates may be reported. For H1 reporting period, only January, February, March, April, May and June rates may be reported. For H2 reporting period, only July, August, September, October, November and December rates may be reported. For Y1 reporting period, all month rates may be reported. For X1 reporting period, only January, February, March, April, May, June, July, August and September rates may be reported. For X2 reporting period, only April, May, June, July, August, September, October, November and December rates may be reported.

CAF-136	The month rate is not consistent with the reporting period.	<RateJanuary> <RateFebruary> <RateMarch> <RateApril> <RateMay> <RateJune> <RateJuly> <RateAugust> <RateSeptember> <RateOctober> <RateNovember> <RateDecember>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/OperationalRisk/HistoricalRiskProfile/NAVChangeRate	0	<p>The rate is expressed as a percentage.</p> <p>For each calendar year, the January rate should be reported only once.</p> <p>For Q1 reporting period, only January, February and March rates may be reported.</p> <p>For Q2 reporting period, only April, May and June rates may be reported.</p> <p>For Q3 reporting period, only July, August and September rates may be reported.</p> <p>For Q4 reporting period, only October, November and December rates may be reported.</p> <p>For H1 reporting period, only January, February, March, April, May and June rates may be reported.</p> <p>For H2 reporting period, only July, August, September, October, November and December rates may be reported.</p> <p>For Y1 reporting period, all month rates may be reported.</p> <p>For X1 reporting period, only January, February, March, April, May, June, July, August and September rates may be reported.</p> <p>For X2 reporting period, only April, May, June, July, August, September, October, November and December rates may be reported.</p>
CAF-137	The month quantity is not consistent with the reporting period.	<QuantityJanuary> <QuantityFebruary> <QuantityMarch> <QuantityApril> <QuantityMay> <QuantityJune> <QuantityJuly>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/OperationalRisk/HistoricalRiskProfile/Subscription	0	<p>Number of subscriptions during for example January. This number should be filled in without decimal places.</p> <p>For each calendar year, the January quantity should be reported only once.</p> <p>For Q1 reporting period, only January, February and March quantities may be reported.</p> <p>For Q2 reporting period, only April, May and June quantities may be reported.</p> <p>For Q3 reporting period, only July, August and September</p>

		<QuantityAugust> <QuantitySeptember> <QuantityOctober> <QuantityNovember> <QuantityDecember>			quantities may be reported. For Q4 reporting period, only October, November and December quantities may be reported. For H1 reporting period, only January, February, March, April, May and June quantities may be reported. For H2 reporting period, only July, August, September, October, November and December quantities may be reported. For Y1 reporting period, all month quantities may be reported. For X1 reporting period, only January, February, March, April, May, June, July, August and September rates may be reported. For X2 reporting period, only April, May, June, July, August, September, October, November and December rates may be reported.
CAF-138	The month quantity is not consistent with the reporting period.	<QuantityJanuary> <QuantityFebruary> <QuantityMarch> <QuantityApril> <QuantityMay> <QuantityJune> <QuantityJuly> <QuantityAugust> <QuantitySeptember> <QuantityOctober> <QuantityNovember>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/OperationalRisk/HistoricalRiskProfile/Redemption	0	For example, this is the number of redemptions during January. This number should be filled in without decimal places. For each calendar year, the January quantity should be reported only once. For Q1 reporting period, only January, February and March quantities may be reported. For Q2 reporting period, only April, May and June quantities may be reported. For Q3 reporting period, only July, August and September quantities may be reported. For Q4 reporting period, only October, November and December quantities may be reported. For H1 reporting period, only January, February, March, April, May and June quantities may be reported. For H2 reporting period, only July, August, September,

		<QuantityDecember>			October, November and December quantities may be reported. For Y1 reporting period, all month quantities may be reported. For X1 reporting period, only January, February, March, April, May, June, July, August and September rates may be reported. For X2 reporting period, only April, May, June, July, August, September, October, November and December rates may be reported.
CAF-139	The field is forbidden for rehypothecation flag false and optional otherwise.	<AllCounterpartyCollateralRehypothecatedRate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFLeverageInfo/AIFLeverageArticle24-2	C F for rehypothecation flag "false" O otherwise	Percentage of the amounts of collateral and other credit support (that the AIF has posted to counterparties) that have been rehypothecated by counterparties. This rate is expressed as a percentage. The field is forbidden if the <AllCounterpartyCollateralRehypothecationFlag> is equal to "false" and optional otherwise.
CAF-140	The check digits of the LEI code are not correct.	<EntityIdentificationLEI>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFLeverageInfo/AIFLeverageArticle24-2/ControlledStructures/ControlledStructureIdentification	O	The CSSF verifies the correctness of the LEI code format and performs the 2-last digits check (ISO 17442 standard).
CAF-141	Within each ranking of five largest sources of borrowed cash, mandatory for Borrowing source flag	<EntityName>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFLeverageInfo/AIFLeverageArticle24-	O	The name of the company has to be filled in (no standard), although it is strongly recommended to provide the full name corresponding to the allocated LEI code (or BIC code no LEI is available). Within each ranking, if the <BorrowingSourceFlag> is equal

	equal to true else forbidden.		4/BorrowingSource/SourceIdentification		to "true", this field has to be reported. It is forbidden otherwise.
CAF-142	The check digits of the LEI code are not correct.	<EntityIdentificationLEI>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFLeverageInfo/AIFLeverageArticle24-4/BorrowingSource/SourceIdentification	O	The CSSF verifies the correctness of the LEI code format and performs the 2-last digits check (ISO 17442 standard).
CAF-143	The LEI code is not consistent with the borrowing source flag.	<EntityIdentificationLEI>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFLeverageInfo/AIFLeverageArticle24-4/BorrowingSource/SourceIdentification	O	Within each ranking, the LEI code is forbidden, if the <BorrowingSourceFlag> is equal to "false".
CAF-144	The BIC code is not consistent with the borrowing source flag.	<EntityIdentificationBIC>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFLeverageInfo/AIFLeverageArticle24-4/BorrowingSource/SourceIdentification	O	The BIC code (ISO 9362 standard) has to be used for this field. The field is forbidden, if the name of the counterparty is not filled in and optional otherwise.
CAF-145	The leverage amount is not consistent with the borrowing source flag.	<LeverageAmount>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFLeverageInfo/AIFLeverageArticle24-4/BorrowingSource/SourceIdentification	C Within each ranking, M for Borrowing source flag equal to	Leverage amount received from each of the 5 largest sources of borrowed cash or securities expressed in base currency filled in without decimal places. Within each ranking, if the <BorrowingSourceFlag> is equal

			geArticle24-4/BorrowingSource	"true" F otherwise	to "true", this field has to be reported. It is forbidden otherwise.
CAF-146	The reported value is not consistent with the rank.	<LeverageAmount>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFLeverageInfo/AIFLeverageArticle24-4/BorrowingSource	C Within each ranking, M for Borrowing source flag equal to "true" F otherwise	Leverage amount received from each of the 5 largest sources of borrowed cash or securities expressed in base currency filled in without decimal places. Within each ranking, if the <BorrowingSourceFlag> is equal to "true", this field has to be reported. It is forbidden otherwise.
CAF-203	The system verifies that the AIF domicile is referenced in the countries reference table.	<AIFDomicile>	AIFReportingInfo/AIFRecordInfo	M	For EU AIF, the domicile of the AIF should be understood as the home Member State of the AIF as defined in Article 4(1)(p) of the AIFMD. For non-EU AIF, the domicile of the AIF should be the country where the AIF is authorised or registered or where it has its registered office. The Country code standard ISO-3166-1 has to be used to fill in this field. The domicile of the AIF must be the same as the one in the CSSF register.
CAF-204	The sum of the percentages should be equal to a value between 99 and 101%.	<TotalFinancingInDays0to1Rate> <TotalFinancingInDays2to7Rate> <TotalFinancingInDays8to30Rate> <TotalFinancingInDays31to90Rate> <TotalFinancingInDays91to180Rate>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/LiquidityRiskProfile/FinancingLiquidityProfile	C M if "Available Financing Amount" is filled in F otherwise	Breakdown of the total financing amount divided among the 1 day or less period depending on the longest period for which the creditor is contractually committed to provide such financing. The total should equal 100%.

		<TotalFinancingIn Days181to365Rate > <TotalFinancingIn Days365MoreRate >			
CAF-205	The reporting code of the AIFMs and AIFs should be consistent.	<AIFReportingCode>	AIFReportingInfo/AIFRecordInfo	M	<p>Code indicating the reporting category of the AIF. The AIF reporting codes are contained in Annex II - Table 9.</p> <p>The Reporting period of the DATMAN and DATAIF files should be similar.</p> <p>The reporting period will be considered similar when the reporting year is the same and the reporting period type is similar based on the following conditions:</p> <ul style="list-style-type: none"> -If 'Received Reporting period type' = Q1, then 'Similar Reporting period type' = Q1 -If 'Received Reporting period type' = Q2, then 'Similar Reporting period type' = Q2 or H1 -If 'Received Reporting period type' = Q3, then 'Similar Reporting period type' = Q3 or X1 -If 'Received Reporting period type' = Q4, then 'Similar Reporting period type' = Q4 or H2 or X2 or Y1 -If 'Received Reporting period type' = H1, then 'Similar Reporting period type' = Q2 or H1 -If 'Received Reporting period type' = H2, then 'Similar Reporting period type' = Q4 or H2 or X2 or Y1

					<p>-If 'Received Reporting period type' = Y1, then 'Similar Reporting period type' = Q4 or H2 or X2 or Y1</p> <p>-If 'Received Reporting period type' = X1, then 'Similar Reporting period type' = Q3 or X1</p> <p>-If 'Received Reporting period type' = X2, then 'Similar Reporting period type' = Q4 or H2 or X2 or Y1</p>
CAF-206	The field <UnencumberedCash> cannot be empty for the <AIFReportingCode> reported.	<UnencumberedCash> [Field 185]	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/LiquidityRiskProfile/PortfolioLiquidityProfile	C Mandatory under 24(2) Reporting obligations	<p>Amount expressed in Base currency filled in without decimal places.</p> <p>An error is generated when this field is not populated for AIFs to which Article 24(2) is applicable (field 20 <AIFReportingCode> in {2;3;5;6;8;9;11;12;14;15;17;18;20;21;23;24;26;27;29;30;32;33;35;36;37;38;39;40;41;42;43;44;45}).</p>
CAF-207	The field <ProvideWithdrawalRightsFlag> cannot be empty for the <AIFReportingCode> reported.	<ProvideWithdrawalRightsFlag> [Field 193]	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/LiquidityRiskProfile/InvestorRedemption	C Mandatory under 24(2) Reporting obligations	<p>Flag indicating whether the AIF provides investors with withdrawal/redemption rights in the ordinary course.</p> <p>True or false.</p> <p>An error is generated when this field is not populated for AIFs to which Article 24(2) is applicable (field 20 <AIFReportingCode> in {2;3;5;6;8;9;11;12;14;15;17;18;20;21;23;24;26;27;29;30;32;33;35;36;37;38;39;40;41;42;43;44;45}).</p>
CAF-208	The field <UnsecuredBorrowingAmount> cannot be empty for the <AIFReportingCode> reported.	<UnsecuredBorrowingAmount> [Field 283]	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFLeverageInfo/AIFLeverageArticle24-	C Mandatory under 24(2) and 24(4) Reporting obligations	<p>Value of borrowings of cash or securities by unsecured cash borrowing.</p> <p>Amount expressed in base currency filled in without decimal places.</p> <p>An error is generated when this field is not populated for AIFs to which Article 24(2) and 24(4) are applicable (field 20</p>

			2/SecuritiesCashBorrowing		<AIFReportingCode> in {2;3;4;5;6;8;9;11;12;13;14;15;17;18;20;21;22;23;24;26;27;29;30;31;32;33;35;36;37;38;39;40;41;42;43;44;45}).
CAF-209	The field <SecuredBorrowingPrimeBrokerageAmount> cannot be empty for the <AIFReportingCode> reported.	<SecuredBorrowingPrimeBrokerageAmount> <i>[Field 284]</i>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFLeverageInfo/AIFLeverageArticle24-2/SecuritiesCashBorrowing	C Mandatory under 24(2) and 24(4) Reporting obligations	Value of borrowings of cash or securities by collateralised/secured cash borrowing - via prime broker. Amount expressed in base currency filled in without decimal places. An error is generated when this field is not populated for AIFs to which Article 24(2) and 24(4) are applicable (field 20 <AIFReportingCode> in {2;3;4;5;6;8;9;11;12;13;14;15;17;18;20;21;22;23;24;26;27;29;30;31;32;33;35;36;37;38;39;40;41;42;43;44;45}).
CAF-210	The field <SecuredBorrowingReverseRepoAmount> cannot be empty for the <AIFReportingCode> reported.	<SecuredBorrowingReverseRepoAmount> <i>[Field 285]</i>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFLeverageInfo/AIFLeverageArticle24-2/SecuritiesCashBorrowing	C Mandatory under 24(2) and 24(4) Reporting obligations	Value of borrowings of cash or securities by collateralised/secured cash borrowing - via reverse repo. Amount expressed in base currency filled in without decimal places. An error is generated when this field is not populated for AIFs to which Article 24(2) and 24(4) are applicable (field 20 <AIFReportingCode> in {2;3;4;5;6;8;9;11;12;13;14;15;17;18;20;21;22;23;24;26;27;29;30;31;32;33;35;36;37;38;39;40;41;42;43;44;45}).
CAF-211	The field <SecuredBorrowingOtherAmount> cannot be empty for the <AIFReportingCode> reported.	<SecuredBorrowingOtherAmount> <i>[Field 286]</i>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFLeverageInfo/AIFLeverageArticle24-2/SecuritiesCashBorrowing	C Mandatory under 24(2) and 24(4) Reporting obligations	Value of borrowings of cash or securities by collateralised/secured cash borrowing - via other. Amount expressed in base currency filled in without decimal places. An error is generated when this field is not populated for AIFs to which Article 24(2) and 24(4) are applicable (field 20

					<AIFReportingCode> in {2;3;4;5;6;8;9;11;12;13;14;15;17;18;20;21;22;23;24;26;27;29;30;31;32;33;35;36;37;38;39;40;41;42;43;44;45}).
CAF-212	The field <ShortPositionBorrowedSecuritiesValue> cannot be empty for the <AIFReportingCode> reported.	<ShortPositionBorrowedSecuritiesValue> <i>[Field 289]</i>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFLeverageInfo/AIFLeverageArticle24-2	C* Mandatory under 24(2) and 24(4) Reporting obligations	Value of securities borrowed for short positions. Amount expressed in base currency filled in without decimal places. An error is generated when this field is not populated for AIFs to which Article 24(2) and 24(4) are applicable (field 20 <AIFReportingCode> in {2;3;4;5;6;8;9;11;12;13;14;15;17;18;20;21;22;23;24;26;27;29;30;31;32;33;35;36;37;38;39;40;41;42;43;44;45}). *Comment CSSF (17.11.2023) : The description of this field is currently different in the ESMA technical guidance document. ESMA will set the field description to mandatory in its next version.
CAF-213	The field <GrossValue> cannot be empty for the "individual exposure"-<SubAssetType> reported, when the "10 principal exposures"-<AggregatedValueRate> is greater than 0 for the corresponding "10 principal exposures"-<SubAssetType> reported and the	<GrossValue> <i>[Field 122]</i>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/IndividualExposure/AssetTypeExposures/AssetTypeExposure	C F for Sub-asset type different from "DER_FEX_INVT", "DER_FEX_HEDG" and "DER_IRD_INTR" M for SubAssetType equal to "DER_FEX_INVT",	Gross value amount should be reported for each sub-asset type "DER_FEX_INVT", "DER_FEX_HEDG" and "DER_IRD_INTR" that is also reported under field 96. The gross value is expressed in base currency filled in without decimal places. An error is generated when it is not the case. The field is forbidden for sub-asset type different from "DER_FEX_INVT", "DER_FEX_HEDG" and "DER_IRD_INTR".

	<AIFReportingCode> reported.			"DER_FEX_HEDG", "DER_IRD_INTR" when AggregatedValueRate (10 principal exposures)>0 under 24(2) Reporting obligations	
CAF-214	The field <LongValue> cannot be empty for the "individual exposure"-<SubAssetType> reported, when the "10 principal exposures"-<AggregatedValueRate> is greater than 0 and the <PositionType> equals to "Long" for the corresponding "10 principal exposures"-<SubAssetType> reported and the <AIFReportingCode> reported.	<LongValue> <i>[Field 123]</i>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/IndividualExposure/AssetTypeExposures/AssetTypeExposure	C F for Sub-asset type equal to "DER_FEX_INVNT", "DER_FEX_HEDG" and "DER_IRD_INTR" M for SubAssetType different from "DER_FEX_INVNT", "DER_FEX_HEDG", "DER_IRD_INTR", "NTA_NTA_NOTA" when AggregatedValueRate (10 principal exposures)>0 AND PositionType = 'Long' under 24(2) Reporting obligations	Long value amount should be reported for each sub-asset type different from "DER_FEX_INVNT", "DER_FEX_HEDG", "DER_IRD_INTR" and "NTA_NTA_NOTA" that is also reported under field 96 with field 97 "L". The long position value is expressed in base currency filled in without decimal places. An error is generated when it is not the case. The field is forbidden for sub-asset type equal to "DER_FEX_INVNT", "DER_FEX_HEDG" and "DER_IRD_INTR".

CAF-215	The field <ShortValue> cannot be empty for the "individual exposure"-<SubAssetType> reported, when the "10 principal exposures"-<AggregatedValueRate> is greater than 0 and the <PositionType> equals to "Short" for the corresponding "10 principal exposures"-<SubAssetType> reported and the <AIFReportingCode> reported.	<ShortValue> [Field 124]	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/IndividualExposure/AssetTypeExposures/AssetTypeExposure	C F for Sub-asset type equal to "DER_FEX_INVNT", "DER_FEX_HEDG" and "DER_IRD_INTR" M for SubAssetType different from "DER_FEX_INVNT", "DER_FEX_HEDG", "DER_IRD_INTR", "NTA_NTA_NOTA" when AggregatedValueRate (10 principal exposures)>0 AND PositionType = 'Short' under 24(2) Reporting obligations	Short value amount should be reported for each sub-asset type different from "DER_FEX_INVNT", "DER_FEX_HEDG", "DER_IRD_INTR" and "NTA_NTA_NOTA" that is also reported under field 96 with field 97 "S". The short position value is expressed in base currency filled in without decimal places. An error is generated when it is not the case. The field is forbidden for sub-asset type equal to "DER_FEX_INVNT", "DER_FEX_HEDG" and "DER_IRD_INTR".
CAF-216	Field 'RiskMeasureType' should be reported for "NET_EQTY_DELTA", "NET_CS01" AND "NET_DV01" when AIFReportingCode = <reported value>	<RiskMeasureType> [Field 138]	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/RiskProfile/MarketRiskProfile/MarketRiskMeasures/MarketRiskMeasure/RiskMeasureType	C * M for risk measure types NET_EQTY_DELTA, NET_CS01, NET_DV01 under 24(2) reporting obligations	The possible codes for the Risk measure type are: - NET_EQTY_DELTA for "Net Equity Delta" - NET_DV01 for "Net DV01" - NET_CS01 for "Net CS01" - VAR for "VAR" * - NET_FX_DELTA for "Net FX Delta (portfolio's sensitivity to a change in FX rates)" *

					<p>- NET_CTY_DELTA for "Net Commodity Delta (portfolio's sensitivity to a change in commodity prices)" *</p> <p>- VEGA_EXPO for "Vega Exposure" *.</p> <p>Risk measure types NET_EQTY_DELTA, NET_CS01, NET_DV01 have to be reported for AIFs with reporting obligations under 24(2).</p>
CAF-217	Field SubAssetType (individual exposure) should be reported for SubAssetType (10 principal exposures) = <reported value> AND AIFReportingCode = <reported value>	<SubAssetType (individual exposure)> <i>[Field 121]</i>	AIFReportingInfo/AIFRecordInfo/AIFCompleteDescription/AIFIndividualInfo/IndividualExposure/AssetTypeExposures/AssetTypeExposure/SubAssetType	M	<p>The sub-asset types of the individual exposures in which it is trading as at the reporting date.</p> <p>The sub-asset types admitted are listed in Annex II - Table 1 (i.e. highest level of detail available). The sub-asset type NTA_NTA_NOTA is forbidden for this field.</p> <p>For AIFs under 24(2) reporting obligations, this field has to be filled at least for all asset types (excluding sub-asset type NTA_NTA_NOTA) reported under the 10 principal exposures sub-asset types (field 96) and for which the aggregate amount value (field 98) is above 0</p>
WAF-001	The sum of the percentages should be equal to 100%.				Percentage of trade volumes for derivatives cleared by a CCP <CCPRate> + Percentage of trade volumes for derivatives cleared bilaterally <BilaterallyClearingRate> = 100(%).
WAF-002	The sum of the percentages should be equal to 100%.				Percentage of market value for repos trades cleared by CCP <CCPRate> + Percentage of market value for repos trades cleared bilaterally <BilaterallyClearingRate> + Percentage of market value for repos trades cleared with cleared bilaterally <TriPartyClearingRate> = 100(%).



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