



User Guide concerning reporting under Art.37 of the MMFR

VERSION 1 – APRIL 2021

User Guide concerning reporting under Art.37

CONTENTS

Question: When is the reporting deadline for the submission of the MMFR reports?	4
Question: Is an unlaunched fund/sub-fund required to submit an MMF report?	4
Question: The file covers more than one quarter. How should it be named?	4
Question: Does the inception date correspond to the launch date of the fund/sub-fund?	5
Question: The reporting template requires display of the fund/sub-fund NAV while the MMF Regulation asks for assets under management. Which is correct?	5
Question: Does the CSSF perform checks on the MMF type?	6
Question: Does the CSSF perform checks on the WAM and WAL?	6
Question: Does the CSSF perform checks on the Daily Maturing Asset Rate and Weekly Maturing Asset Rate?	6
Question: The excel file Validation_rules_V06 requires the clean price: Price of the asset expressed as a clean price for the money market instruments, the securitisations or asset backed commercial papers. and as a net asset value per unit or share for other money market funds. How should the data be reported?	6
Question: The template requires display of the MMF's NAV in EUR over the reporting period for each month of the quarter(s) included in the report (Field codes 262, 265, 268 & 271). How should the data be reported?	8
Question: The excel file Validation_rules_V06 indicates the Reporting Currency Market Price applicable to LVNAV MMF: Specifies the market price expressed in the reporting currency of the asset valued by using the mark-to-market or mark-to-model method. How should the data be reported?	8
Question: The excel file Validation_rules_V06 provides information about the units or shares for other money market funds. How should the data be reported?	9
Question: Does the percentage of the NAV subject to liquidity arrangements relate to the used or theoretical percentage of NAV covered by the arrangement types?	9
Question: How many stress tests must be included in the reporting?	10
Question: With respect to the reporting items relating to monthly data, is it possible for the months that do not relate to the period covered by the reporting to submit either previously reported data or "not available"?	10
Question: Does the CSSF perform checks between NAV of the MMF in EUR for each month of the quarter and the U1.1 reports?	10

Question: CME-028 ERR - The national code of the manager of the MMF XXXXXXXXXX is not authorised under Article 4 for that MMF national code and country. How should it be corrected?	11
Question: CME-035 ERR - At least one country code of the EU member state where the MMF is marketed XX is not an ISO 3166 2-character country code of an EU country. Is a fund/sub-fund required to display the non-EU countries where the fund/sub-fund is distributed?	11
Question: CME-038 ERR - The LEI of the MMF's depository has not been provided. What should be entered if the depository is a branch and does not have a LEI code?	12
Question: CME-059 ERR - More than one share class is flagged with the largest NAV or no share class is reported as the one with the highest NAV. How should situations where several classes have the same values be handled?	12
Question: CME-077 ERR - The input factor is not reported for macro scenario code MST-01 or MST-02. How should it be corrected?	13
Question: CME-078 ERR - The CFI code of the asset XXXXXX under field 93 for Money Market Instrument must be an existing ISO 10962 CFI code. How should it be corrected?	13
Question: CME-086/089 ERR - Accrued interests in base currency/EUR under field 109/110 are XXX and are not consistent with the method used to price the money market instrument AMCS / MTMO. How should it be corrected?	13
Question: CME-191 ERR - The minimum price deviation XXX is not greater than or equal to 10 basis points (absolute value). How should it be corrected?	14
Question: What is the consequence of incorrect or delayed submission of an MMFR report?	14
Annex 1 Stress tests codes	16
Annex 2 Asset types per CFI code	17

User Guide concerning reporting under Art.37

Question: When is the reporting deadline for the submission of the MMFR reports?

Answer: The 25th calendar day of the month following the end of the quarter (example: 25 January for Q4-20XX) as indicated in the MMFR Handbook and the 30th day to transmit to ESMA as indicated in Regulation (EU) 2017/1131 of the European Parliament and of the Council of 14 June 2017 on money market funds (Art. 37(5) *“Competent authorities shall transmit to ESMA all information received pursuant to this Article. Such information shall be transmitted to ESMA no later than 30 days after the end of the reporting quarter.”*).

Question: Is an unlaunched fund/sub-fund required to submit an MMF report?

Answer: Yes. As indicated in the ESMA Guidelines on the reporting to competent authorities under Article 37 of the MMF Regulation – Final report *« There may be cases in which managers of MMFs do not have any information to report on MMFs. In such a scenario, managers of MMFs should still provide a report to their NCAs by indicating that no information is available by using a specific field. »*

A fund/sub-fund authorised as an MMF under the MMFR scheme and unlaunched as at 31 December 20XX must submit a light version of the report limited to static data. The field code 57 <DataSetActn> must display “NOTX”.

The deadline for the submission is the same as for the other reports and the frequency is annual.

Question: The file covers more than one quarter. How should it be named?

Answer: The filename must display the last quarter included in the report “QX” or the annual type “Y1”.

For example, if the report includes data for 3 quarters from 01/01/2020 to 30/09/2020. The filename must be: MMFREP-EIIIIIIII-EMMMMMMMM-CCCCCCCC-2020-Q3-XXXX.xml

(see MMFR Handbook)

Question: Does the inception date correspond to the launch date of the fund/sub-fund?

Answer: The inception date of an MMF as referred to in field A.1.11 is the date when the first NAV of the MMF is calculated. If the MMF is a pre-existing fund which has been granted MMF authorisation under the MMF Regulation, this inception date should be the date when the first NAV of this fund as an MMF (under the MMF Regulation) is calculated.

Example: A fund authorised as an MMF under the CESR 10-049 scheme on 15 June 2014 and which was then authorised as an MMF under the MMFR scheme on 15 October 2018, must display 2018-10-15 in the field code 53 <IncptnDt>.

Question: The reporting template requires display of the fund/sub-fund NAV while the MMF Regulation asks for assets under management. Which is correct?

Answer: The total **NAV** must be reported in the field code 59 <RptgCcyAmt> "Reporting Currency Amount" and field code 58 <BaseCcyAmt> "Base Currency Amount".

With respect to the thresholds referred to in Article 37(1) of the MMF Regulation, the total value of assets under management is considered for the purpose of the reporting template to equal the NAV, as per field A.4 (A.4.1 and A.4.2).

In addition, the excel file Validation_rules_V06 displays these fields within the <Net Asset Value Per Unit> tag which is defined as "Value at the end-of-period of all the holdings, less the fund's liabilities, attributable to a specific investment fund class calculated in accordance with mark-to-market or mark-to-model divided by the number of outstanding units or shares of the fund."

It must not be calculated per unit. The information displayed in the excel file can be misleading.

Please note that the Type / Code is [0 <= decimal / td = 18 / fd = 5] which means that the figures must be displayed with a maximum of 18 digits, of which a maximum of 5 digits are decimals.

The CSSF performs controls over the amounts displayed in the U1.1 reports.

Question: Does the CSSF perform checks on the MMF type?

Answer: Yes. The information in field code 40 <MnyMktFndTp> “Money Market Fund Type” (STLV, STCN, STVN or SDVN) is checked against the information in the prospectus.

Question: Does the CSSF perform checks on the WAM and WAL?

Answer: Yes. The field code 61 <WghtdAvrgMtrty> “Weighted Average Maturity” and the field code 62 <WghtdAvrgLife> “Weighted Average Life” are checked together with the MMF type (STLV, STCN, STVN or SDVN) against the thresholds defined in the MMF Regulation.

Figures are expressed in days.

Question: Does the CSSF perform checks on the Daily Maturing Asset Rate and Weekly Maturing Asset Rate?

Answer: Yes. The information in field code 63 <DalyMtrgAsstRate> “Daily Maturing Asset Rate” and field code 64 <WklyMtrgAsstRate> “Weekly Maturing Asset Rate” is checked against the thresholds defined in the MMF Regulation.

Percentages should be reported as numbers between 0 and 100. For example, 53% should be reported as 53 (and not 0.53).

As a rule, the Weekly Maturing Asset Rate should include the assets maturing in one day in the calculation and it should be normally greater than or equal to the Daily Maturing Asset Rate.

Question: The excel file Validation_rules_V06 requires the clean price: Price of the asset expressed as a clean price for the money market instruments, the securitisations or asset backed commercial papers. and as a net asset value per unit or share for other money market funds. How should the data be reported?

Answer: The clean price must be displayed in monetary values, not in percentages.

It is stated in the document "Guidelines on the reporting to competent authorities under Article 37 of the MMF Regulation", 19 July 2019 | ESMA34-49-168 :

5.2.21 Clean price of the money market instrument (A.6.12 and A.6.13), eligible securitisation or asset backed commercial paper (A.6.30 and A.6.31)

With respect to the clean price of the money market instrument (A.6.12 and A.6.13), eligible securitisation or asset backed commercial paper (A.6.30 and A.6.31) these fields should always be reported in absolute terms (in monetary values, not in percentages). Accrued interests (A.6.14, A.6.15, A.6.32, A.6.33) and Total market values (A.6.16, A.6.17, A.6.34, A.6.35) should also always be reported in absolute terms (in monetary values, not in percentages).

5.2.22 [...] If the manager indicates that the method used to price the money market instrument (A.6.18) is "mark to market", the sum of the fields A.6.13 (clean price) and A.6.15 (accrued interests) should equal the field A.6.17 (total market value).

In addition, the excel "Validation rules v06", 04 December 2020 | ESMA34-49-168 displays the same requirements for the 3 fields: Clean price of the asset, Accrued interests and Total market values:

Row nb	Item type	Field Code	Lvl	Name	XML Tag	Mandatory/ Conditional /Optional	Multiplicity	Type / Code	Fixed Value	ITS field code	ITS field name
259	PIC		10	Price	<Pric>	RIXS	[1..1]	Choice			
260	P		11	Amount	<Amt>	XDR	[1..1]				
261	E	105	12	Base Currency Amount	<BaseCcyAmt>	CISYS	[0..1]	0 <= decimal, td = 18, fd = 5		A.6.13	Clean Price of the MMI in base currency
262	E	106	12	Reporting Currency Amount	<RptgCcyAmt>	RIXS	[1..1]	0 <= decimal, td = 18, fd = 5		A.6.12	Clean price of the MMI in EUR
268	PIC		10	Accrued Interest	<AcrdIntrst>	RIXS	[1..1]	Choice			
269	P		11	Amount	<Amt>	XDR	[1..1]				
270	E	109	12	Base Currency Amount	<BaseCcyAmt>	RIXS	[0..1]	0 <= decimal, td = 18, fd = 5		A.6.15	Accrued interests of the MMI in base currency
271	E	110	12	Reporting Currency Amount	<RptgCcyAmt>	RIXS	[1..1]	0 <= decimal, td = 18, fd = 5		A.6.14	Accrued interests of the MMI in EUR
277	PIC		10	Total Value	<TtlVal>	RIXS	[1..1]	Choice			
278	P		11	Amount	<Amt>	XDR	[1..1]				
279	E	113	12	Base Currency Amount	<BaseCcyAmt>	CISYS	[0..1]	0 <= decimal, td = 18, fd = 5		A.6.17	Total market value of the MMI in base currency
280	E	114	12	Reporting Currency Amount	<RptgCcyAmt>	RIXS	[1..1]	0 <= decimal, td = 18, fd = 5		A.6.16	Total market value of the MMI in EUR

Example:

A bond (EUR) valued according to mark-to-market method with a nominal value of 10,000,000 selling at 102.00 bearing an interest rate of 2.5% payable annually in six months must be displayed as follows:

```
<Qty><Unit>10000000</Unit></Qty>
```

```
<Pric><Amt><BaseCcyAmt>10200000</BaseCcyAmt><RptgCcyAmt Ccy="EUR">10200000</RptgCcyAmt></Amt></Pric>
```

```
<AcrdIntrst><Amt><BaseCcyAmt>125000</BaseCcyAmt><RptgCcyAmt Ccy="EUR">125000</RptgCcyAmt><Amt></AcrdIntrst>
```

```
<TtIVal><Amt><BaseCcyAmt>10325000</BaseCcyAmt><RptgCcyAmt Ccy="EUR">10325000</RptgCcyAmt></Amt></TtIVal>
```

```
<ValtnTp>MTMA</ValtnTp>
```

Question: The template requires display of the MMF's NAV in EUR over the reporting period for each month of the quarter(s) included in the report (Field codes 262, 265, 268 & 271). How should the data be reported?

Answer: The MMF's NAV must be displayed in monetary values in EUR, not the NAV per unit or share, at the end of each month.

The reasoning is the same as for the Clean Price (see above).

Question: The excel file Validation_rules_V06 indicates the Reporting Currency Market Price applicable to LVNAV MMF: Specifies the market price expressed in the reporting currency of the asset valued by using the mark-to-market or mark-to-model method. How should the data be reported?

Answer: The Reporting Currency Market Price (B.1.4) must be displayed in monetary values, not in percentages.

The Reporting Currency Amortised Cost Price (B.1.5) must be displayed in monetary values, not in percentages.

The reasoning is the same as for the Clean Price (see above).

Question: The excel file Validation_rules_V06 provides information about the units or shares for other money market funds. How should the data be reported?

Answer: The excel file displays:

- *Price: Price of the asset expressed [...] as a net asset value per unit or share for other money market funds.*
- *Total Value: The end-of period total market value in base currency of the financial instrument in which the money market fund has invested. The total value has to be reported for [...] units of other funds [...].*

The field codes 188 “Price/NAV of the unit or share of other MMF in base currency” (Item A.6.71) and 189 “Price/NAV of the unit or share of other MMF in EUR” (Item A.6.70) must display the market price of a unit or share held in the portfolio.

The field codes 192 “Total market value of the unit or share of other MMF in base currency” (Item A.6.68) and 193 “Total market value of the unit or share of other MMF in EUR” (Item A.6.67) must display the monetary value of units or shares held in the portfolio.

Question: Does the percentage of the NAV subject to liquidity arrangements relate to the used or theoretical percentage of NAV covered by the arrangement types?

Answer: The field codes 258 “Breakdown By Arrangement” (Item A7.7) are mandatory and refer to arrangements available according to the prospectus **used as at the reporting date**.

In normal circumstances, the report must display “0” (zero percent) for the four arrangement types.

As the arrangement types are not mutually exclusive, the sum of the percentage of each liquidity arrangement may be greater than 100%.

Please note that in the event that liquidity arrangement(s) were used during the reporting period and have ceased as at the reporting date, the report must in any case display the event date and measure taken in the field codes 351 – 353 “Maturing Asset Threshold Event”.

Question: How many stress tests must be included in the reporting?

Answer: ESMA has developed 12 scenarios and they must all be displayed in the reporting.

If a scenario is not relevant for a particular fund, it must display the scenario with a result of 0 on the NAV or the outflows.

Only the last stress test results should be displayed (i.e. results of previous quarters must not be displayed in the yearly report).

As a fund can display the results of the stress tests on the NAV and/or the outflows, the number of scenarios per report is minimum 12 and maximum 24 (see validation rules for additional information).

Question: With respect to the reporting items relating to monthly data, is it possible for the months that do not relate to the period covered by the reporting to submit either previously reported data or “not available”?

Answer: No.

The template requires display of:

- NAV of the MMF in EUR for each month of the quarter
- Subscriptions of the MMF in EUR for each month of the quarter
- Redemptions of the MMF in EUR for each month of the reporting quarter
- Monthly payment to investors of the MMF in EUR for each month of the reporting quarter
- Exchange Rate of the MMF in EUR for each month of the reported quarter - Unit currency

The report should only include data related to the period reported.

Question: Does the CSSF perform checks between NAV of the MMF in EUR for each month of the quarter and the U1.1 reports?

Answer: Yes. The CSSF performs controls over the EUR countervalue of amounts displayed in the U1.1 reports.

Question: CME-028 ERR - The national code of the manager of the MMF XXXXXXXXXX is not authorised under Article 4 for that MMF national code and country. How should it be corrected?

Answer: In most cases, the message appears when the fund/sub-fund is put into liquidation, merged or authorisation as MMFR is withdrawn.

In these cases, the field code 15 <ToDt> "To Date" must match with the date of the authorisation withdrawal and not with the end of quarter.

In addition, the field code 54 <MrgrDt> "Merger date", if any, must be equal to the field code 15 <ToDt> "To Date".

The field code 55 <LqdtDt> "Liquidation date", if any, must be before or equal to the field code 15 <ToDt> "To Date".

Finally, the field code 56 <LastRptSnt> "Last Report Sent" must be set to >true<.

Question: CME-035 ERR - At least one country code of the EU member state where the MMF is marketed XX is not an ISO 3166 2-character country code of an EU country. Is a fund/sub-fund required to display the non-EU countries where the fund/sub-fund is distributed?

Answer: No. The fund/sub-fund must not display the non-EU countries where the fund/sub-fund is distributed if it is distributed in at least one EU country.

As a side note, the UK (ISO 3166 2-character country code = GB) is considered as an EU country until 31 December 2020 included.

Example: a fund is distributed in China, Japan, South Korea and Luxembourg

```
<RegdDstrbtnCtry>  
<Ctry>LU</Ctry>  
</RegdDstrbtnCtry>
```

If the fund is distributed in countries other than EU countries, or it is not yet distributed, the conditional field code 34 must be displayed with the value >true< and a justification element must be added.

Example: a fund is distributed only in the United States of America

```
<RegdDstrbtnCtry>  
<NonEurpnCtry>true</NonEurpnCtry>  
</RegdDstrbtnCtry>
```

+

```
<ElmtJustfn>  
<PlcAndNm>/Document/MnyMktFndRpt/FndRpt/Upd/FndData/FndAttrbts/RegdDstrbtnCtry/NonEurpnCtry</PlcAndNm>  
<Justfn>  
<Nm>NonEuropeanCountry</Nm>  
<Val>The fund is distributed in the USA</Val>  
</Justfn>  
</ElmtJustfn>
```

Question: CME-038 ERR - The LEI of the MMF's depository has not been provided. What should be entered if the depository is a branch and does not have a LEI code?

Answer: The LEI code of the parent company must be displayed. Please note that a warning message will replace the error message.

Question: CME-059 ERR - More than one share class is flagged with the largest NAV or no share class is reported as the one with the highest NAV. How should situations where several classes have the same values be handled?

Answer: The share class with the highest NAV resulting from the calculation [number of shares in circulation] * [net asset value per share] converted into the base currency of the fund/sub-fund.

If two (or more) share classes are candidates for the designation (same product result), then we recommend choosing the share class based on historical records.

If the fund/sub-fund is not yet launched, we recommend choosing a share class with the same currency as the base currency of the fund with the lowest CSSF code.

The highest share class indicator may vary from one quarter to the following quarter.

Question: CME-077 ERR - The input factor is not reported for macro scenario code MST-01 or MST-02. How should it be corrected?

Answer: The stress tests for macro scenario codes "MST-01" and "MST-02" require an additional input factor compared to the other stress tests: percentage of outflows for macro scenario codes.

Example: input factor = 25 means that 25% of outflows is forecasted in the scenario.

See ANNEX 1 : Stress Test Scenario codes MST-01 & MST02, Field code 88

Question: CME-078 ERR - The CFI code of the asset XXXXXX under field 93 for Money Market Instrument must be an existing ISO 10962 CFI code. How should it be corrected?

Answer: The CFI code authorised for the Money Market Instrument "MMII" must start with DB, DY or DT.

See ANNEX 2 for the full list of authorised CFI codes and asset types.

Question: CME-086/089 ERR - Accrued interests in base currency/EUR under field 109/110 are XXX and are not consistent with the method used to price the money market instrument AMCS / MTMO. How should it be corrected?

Answer: If the security is valued with the mark-to-model or amortised cost method, it means that the clean price is equal to the dirty price. The accrued interest must not be reported (even with 0) but it must be replaced by "not available".

Example:

<AcrdIntrst><NotAvlblVal>NTAV</NotAvlblVal></AcrdIntrst>

Question: CME-191 ERR - The minimum price deviation XXX is not greater than or equal to 10 basis points (absolute value). How should it be corrected?

Answer: If the price deviation goes up and down, for example increasing to 12, decreasing to 8 and then increasing again to 13 basis points, the two peaks should be considered as two separate events.

Question: What is the consequence of incorrect or delayed submission of an MMFR report?

Answer: The CSSF may by law¹ impose an administrative fine of between EUR 125 and EUR 12.500 in case of non-transmission of financial reports or any further requested information, or where such information proves to be incomplete, inaccurate or false.

The CSSF considers that the obligation to submit the MMFR report has not been met when:

- the report is not delivered on time and/or
- the contents of the report are incorrect, incomplete or do not comply with the naming conventions or consistency checks laid out in the relevant regulations.

¹ Article 148 of the law of 17 December 2010 relating to UCIs and Article 51 of the law of 13 February 2007 relating to SIFs



Commission de Surveillance
du Secteur Financier

Reports not received, or received after the deadline, reduce the quality of the prudential supervision and statistical data being compiled and administrative sanctions may be applied in cases where reports are not submitted within the time limits and pursuant to the conditions as set out in the regulation.



Annex 1 Stress tests codes

Reporting element	Scenario code	Position date	Net asset value basis	Impact on NAV	First bucket outflow impact	Total bucket outflow impact	Not Available Value	Input factor/Memo	Additional comment	No Vulnerability	Action plan proposed
Field code	83	80	82	84	85	86	87	88	89	90	91
Element path	/Document/MnyMktFndRpt/FndRpt/Upd/RptData/StrssTstRskCdd	/Document/MnyMktFndRpt/FndRpt/Upd/RptData/StrssTstRskCdd	/Document/MnyMktFndRpt/FndRpt/Upd/RptData/StrssTstRskCdd	/Document/MnyMktFndRpt/FndRpt/Upd/RptData/StrssTstRskCdd	/Document/MnyMktFndRpt/FndRpt/Upd/RptData/StrssTstRskCdd	/Document/MnyMktFndRpt/FndRpt/Upd/RptData/StrssTstRskCdd	/Document/MnyMktFndRpt/FndRpt/Upd/RptData/StrssTstRskCdd	/Document/MnyMktFndRpt/FndRpt/Upd/RptData/StrssTstRskCdd	/Document/MnyMktFndRpt/FndRpt/Upd/RptData/StrssTstRskCdd	/Document/MnyMktFndRpt/FndRpt/Upd/RptData/StrssTstRskCdd	/Document/MnyMktFndRpt/FndRpt/Upd/RptData/StrssTstRskCdd
Description	Scenario code as defined in the MMF Reporting Guidelines	Date when the last stress test was performed (as-of date)	Is the constant net asset value used as a basis for the stress test scenario ?	% of the NAV that is corresponding to the effects of a stressed scenario	Weekly outflows derived from the monthly outflows compared with available weekly liquid assets, considered as the highly liquid assets	Weekly outflows derived from the monthly outflows compared with available weekly liquid assets, considered as the sum of highly liquid assets and weekly maturing assets	Specifies that value (field 84 or fields 85 & 86) are not available for that scenario	Value used as an input for computing stress test effects. Corresponds to % of outflows for macro scenario codes	Any other additional information about the stress test result optionnally reported	In case of no vulnerability revealed by the stress test, "No vulnerability element" is reported. Either No vulnerability or Action plan should be reported.	is proposed by the board of directors following a stress test that revealed any vulnerability. Either No vulnerability or Action plan should be reported.
Possible scenarios (as available in the guidelines on Stress testing)	Liquidity	LST-01									
	Credit	CST-01									
	Credit	CST-02									
	FX rate	FST-01									
	FX rate	FST-02									
	Interest rate	IST-01									
	Level of redemption	RST-01									
	Level of redemption	RST-02									
	Level of redemption	RST-03									
	Spread among indices	SST-01									
	Macro	MST-01									
	Macro	MST-02									

Annex 2 Asset types per CFI code

CFI CONSTRUCT	Label	Allowed ASSET TYPE			Updates
CEXXXX	Collective investment vehicles - Exchange-traded funds (ETFs)	MMFT			
CFXXXX	Collective investment vehicles - Funds of funds	MMFT			
CIXXXX	Collective investment vehicles - Standard (vanilla) investment funds/mutual funds	MMFT			
CMXXXX	Collective investment vehicles - Pension funds	MMFT			Updated in November 2020 with CMXXXX allowed for Unit Or Share Of Other Money Market Fund asset type (MMFT)
CSXXXX	Collective investment vehicles - Pension funds	MMFT			
DAXXXX	Debt instruments - Asset-backed securities	ABCP	STSA		
DBXXXX	Debt instruments - Bonds	SCRT	STSS	MMII	Updated in November 2020 with DBXXXX allowed for Money Market Instrument asset type (MMII)
DDXXXX	Debt instruments - Depository receipts on debt instruments	SCRT	STSS		
DEXXXX	Debt instruments - Structured products (without capital protection)	SCRT	STSS		
DGXXXX	Debt instruments - Mortgage-backed securities	ABCP	STSA		
DNXXXX	Debt instruments - Municipal bonds	SCRT	STSS		
DSXXXX	Debt instruments - Structured products (capital protection)	SCRT	STSS		
DTXXXX	Debt instruments - Medium term notes	SCRT	STSS	MMII	Updated in November 2020 with DTXXXX allowed for Money Market Instrument asset type (MMII)
DWXXXX	Debt instruments - Bonds with warrants attached	SCRT	STSS		
DYXXXX	Debt instruments - Money Market Instruments	MMII			
FFBXXX	Futures - Financial futures - Basket (Underlying Asset)	RMAD	RMBD	RMCD	
FFCXXX	Futures - Financial futures - Currencies (Underlying Asset)	RMAD	RMBD	RMCD	
FFDXXX	Futures - Financial futures - Debt Instruments (Underlying Asset)	RMAD	RMBD	RMCD	
FFFXXX	Futures - Financial futures - Futures (Underlying Asset)	RMAD	RMBD	RMCD	
FFIXXX	Futures - Financial futures - Indices (Underlying Asset)	RMAD	RMBD	RMCD	
FFNXXX	Futures - Financial futures - Interest rates (Underlying Asset)	RMAD	RMBD	RMCD	
FFOXXX	Futures - Financial futures - Options (Underlying Asset)	RMAD	RMBD	RMCD	
FFWXXX	Futures - Financial futures - Swaps (Underlying Asset)	RMAD	RMBD	RMCD	

HFXXXX	Non-listed and complex listed options - Foreign exchange	OTCD				
HRXXXX	Non-listed and complex listed options - Rates	OTCD				
JFXXXX	Forwards - Foreign exchange	OTCD				
JRXXXX	Forwards - Rates	OTCD				
OCXBXX	Listed options - Call options - Basket (Underlying Asset)	RMAD	RMBD	RMCD		
OPXBXX	Listed options - Put options - Basket (Underlying Asset)	RMAD	RMBD	RMCD		
OMXXXX	Listed options - Other (miscellaneous)	RMAD	RMBD	RMCD		
OCXCXX	Listed options - Call options - Currency (Underlying Asset)	RMAD	RMBD	RMCD		
OPXCXX	Listed options - Put options - Currency (Underlying Asset)	RMAD	RMBD	RMCD		
OCXDXX	Listed options - Call options - Debt (Underlying Asset)	RMAD	RMBD	RMCD		
OPXDXX	Listed options - Put options - Debt (Underlying Asset)	RMAD	RMBD	RMCD		
OCXFXX	Listed options - Call options - Future (Underlying Asset)	RMAD	RMBD	RMCD		
OPXFXX	Listed options - Put options - Future (Underlying Asset)	RMAD	RMBD	RMCD		
OCXIXX	Listed options - Call options - Index (Underlying Asset)	RMAD	RMBD	RMCD		
OPXIXX	Listed options - Put options - Index (Underlying Asset)	RMAD	RMBD	RMCD		
OCXNXX	Listed options - Call options - Interest Rates (Underlying Asset)	RMAD	RMBD	RMCD		
OPXNXX	Listed options - Put options - Interest Rates (Underlying Asset)	RMAD	RMBD	RMCD		
OCXOXX	Listed options - Call options - Option (Underlying Asset)	RMAD	RMBD	RMCD		
OPXOXX	Listed options - Put options - Option (Underlying Asset)	RMAD	RMBD	RMCD		
OCXWXX	Listed options - Call options - Swap (Underlying Asset)	RMAD	RMBD	RMCD		
OPXWXX	Listed options - Put options - Swap (Underlying Asset)	RMAD	RMBD	RMCD		
SFXXXX	Swaps - Foreign exchange	OTCD	RMAD	RMBD	RMCD	
SRXXXX	Swaps - Rates	OTCD	RMAD	RMBD	RMCD	
LRXXXX	Financing - Repurchase agreements and Reverse Repurchase agreement	REPO	RVPO			



Commission de Surveillance du Secteur Financier

283, route d'Arlon

L-2991 Luxembourg (+352) 26 25 1-1

direction@cssf.lu

www.cssf.lu