

## **FMA-Wegleitung 2020/8 – AIFMD-Reporting Fehlermeldungen**

Wegleitung zur Erläuterung der Fehlermeldungen der Validierung des AIFMD-Reporting

Referenz:	FMA-WL 2020/8 – AIFMD-Reporting Fehlermeldungen
Adressaten:	AIFM nach AIFMG AIF nach AIFMG
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## 1. Allgemeines

Gemäss Art. 107 des Gesetzes über die Verwalter alternativer Investmentfonds (AIFMG) sind Verwalter alternativer Investmentfonds (AIFM) verpflichtet, regelmässig Bericht für den AIFM selbst sowie für jeden vom AIFM verwalteten AIF zu erstatten. Nähere Angaben zur Berichtserstattung finden sich in der FMA [Wegleitung zu Berichtspflichten für AIF und AIFM](#).

Am 1. Juli 2020 erfolgte eine Umstellung der XML-Struktur auf die Strukturvorgaben von ESMA analog zu den Beispieldateien der technischen Anleitung von ESMA (Ref. EMSA 2013/1358). Die Einreichung der AIF/AIFM-Meldungen hat ausschliesslich über das Hochladen der XML-Datei nach den XML-Strukturvorgaben von ESMA zu erfolgen.

Werden hierbei nicht regelkonforme Angaben in der entsprechenden AIF- und AIFM-Meldungen eingegeben, erzeugt die Validierung der FMA sowie ESMA eine automatische Fehlermeldung. Bei einer oder mehreren Fehlermeldungen wird die entsprechende Meldung vom Validierungssystem abgelehnt und der Absender erhält einen Fehler-Report mit den entsprechenden Fehlercodes im e-Service Portal. Die AIF/AIFM-Meldung muss entsprechend den Fehlermeldungen korrigiert und erneut eingereicht werden.

Zur detaillierteren Erläuterung dieser Fehlermeldungen im Rahmen der AIF/AIFM-Meldungen gemäss Art. 107 AIFMG sowie als Ergänzung zur Wegleitung zu Berichtspflichten für AIF und AIFM veröffentlicht die FMA nachfolgend eine Liste mit den entsprechenden Fehlercodes und deren Hintergrund für die AIFM-Meldung (Ziff. 2.1, Seite 3 ff.) und die AIF-Meldung (Ziff. 2.2, Seite 7 ff.).

## 2. Fehlercodes

### 2.1. AIFM-Meldung

AIFM Reporting file							
Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O	Technical guidance	Control	Error reference
<b>AIFM – Header file</b>							
FIL-009	The authority key file attribute is not consistent with the sending	Reporting Member state	<ReportingMemberState>	M	Country code standard ISO-3166-1 of the Member State to which the AIFM reports the AIFMD reporting.	Validate that the reporting member state attribute fits to the file name sender 2 characters of the file	FIL-009
FIL-015	The authority key file attribute is invalid and should an EU or EEA country					Check that the reporting member state attribute of the report is listed in the reference table of countries and referenced as EEA country	FIL-015
		Version	<Version>	M	The version of the XML Schema Definition (XSD) used to generate the file.		
		Creation date and time	<CreationDateAndTime>	M	The date (ISO 8601 extended Date Format yyyy-mm-ddThh:mm:ss) at which the file was created. It shall be expressed as Coordinated Universal Time (UTC).		
<b>AIFM – Header section</b>							
		Filing type	<FilingType>	M	The filing types admitted are: - AMND for "amendment to one reporting previously submitted" - INIT for "initial reporting for the reporting period"		
		AIFM content type	<AIFMContentType>	M	Code indicating the contents of the AIFM reporting. The AIFM content types admitted are: - 1 for "24(1) reporting contents for all AIFs managed" - 2 for "3(3) (d) reporting contents for all AIFs managed" - 3 for "24(1) reporting contents for all AIFs marketed in the Member State"		
CAM-002	The reporting period start date is not allowed.	Reporting period start date	<ReportingPeriodStartDate>	M	The start date of the reporting period should begin on the first calendar of January, April, July or October. yyyy-mm-dd (ISO 8601 Date Format)	For quarterly reporting (Q1, Q2, Q3, Q4) Validate that the reporting start date is the beginning of a quarter. Allowed values are YYYY-10-01, YYYY-07-01, YYYY-04-01, YYYY-01-01 For half-yearly reporting (H1, H2) Validate that the reporting start date is the beginning of a half-yearly period (H1, H2) Allowed values are YYYY-07-01, YYYY-01-01 For yearly reporting (Y1) Validate that the reporting start date is the beginning of the calendar year (Y1) Allowed value is YYYY-01-01  Validate that the reporting period start date has the same year that the reporting year.	CAM-002
CAM-003	The reporting period end date is not allowed	Reporting period end date	<ReportingPeriodEndDate>	M	The end date of the reporting period may be the last calendar day of March, June, September, December or the last day the AIFM exists. yyyy-mm-dd (ISO 8601 Date Format)	Validate that the reporting end date is less or equal to the end of the last reporting period according to the reporting year and reporting period type. For quarterly reporting (Q1, Q2, Q3, Q4) and reporting year YYYY: Validate that 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) and reporting year YYYY: Validate that the reporting end date is less or equal to YYYY-06-30 for H1, YYYY-12-31 for H2. For yearly reporting (Y1) and reporting year YYYY: Validate that the reporting end date is less or equal to YYYY-12-31 for Y1.  Validate that the reporting end date is greater than the reporting start date and has the same year.	CAM-003



Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O	Technical guidance	Control	Error reference
		Reporting period type	<ReportingPeriodType>	M	The reporting period types admitted are: when reporting frequency is quarterly: - 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 when reporting frequency is half yearly: - H1: for 1st half of the calendar year - H2: for 2nd half of the calendar year when reporting frequency is yearly: - Y1: for the calendar year when the specific reporting period is from 1st quarter to 3rd quarter due to change in the reporting obligation: - X1: for period from 1st quarter to 3rd quarter when the specific reporting period is from 2nd quarter to 4th quarter due to change in the reporting obligation: - X2: for period from 2nd quarter to 4th quarter For one calendar year, it is not possible to have reporting overlap. Only acceptable subsequent reporting periods are: - Q1, Q2, Q3, Q4 - Q1, Q2, H2 - Q1, X2 - H1, H2 - H1, Q3, Q4 - Y1 - X1, Q4		
		Reporting period year	<ReportingPeriodYear>	M	The reporting period year (2013, 2014...).		
		Change in AIFM reporting obligation frequency Code	<AIFMReportingObligationChangeFrequencyCode>	O	The codes to report a change in the AIFM reporting obligation frequency are contained in Annex II - Table 8 and 10.		
		Change in AIFM reporting obligation contents Code	<AIFMReportingObligationChangeContentsCode>	O	The codes to report a change in the AIFM reporting obligation contents are contained in Annex II - Table 8.		
CAM-004	The quarter for the AIFM reporting obligation change should be reported	Change in AIFM reporting obligation Quarter	<AIFMReportingObligationChangeQuarter>	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 changes. 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.	The field is mandatory for <AIFMReportingObligationChangeFrequencyCode> or <AIFMReportingObligationChangeContentsCode> filled in	CAM-004
		Last reporting flag	<LastReportingFlag>	M	Flag indicating whether the reporting is the last reporting. true for last AIFM reporting file false otherwise		
		Question Number	<QuestionNumber>	C M for <AssumptionDescription> filled in F otherwise	Question number for which assumption is provided. The field is mandatory for <AssumptionDescription> filled in and forbidden otherwise.		
		Assumption description	<AssumptionDescription>	C M for <QuestionNumber> filled in F otherwise	Free description for assumption. The field is mandatory for <QuestionNumber> filled in and forbidden otherwise.		
		AIFM reporting code	<AIFMReportingCode>	M	Code indicating whether the AIFM is : - 1 for "Registered AIFM" under Article 3 - 2 for "Authorised AIFM (opt-in)" under Article 7 - 3 for "Authorised AIFM with only unleveraged AIFs investing in non-listed companies and issuers in order to acquire control" under Article 7 - 4 for "Authorised AIFM with half-yearly obligation" under Article 7 - 5 for "Authorised AIFM with quarterly obligation" under Article 7 - 6 for "Non-EU AIFM under Private Placement Regime with annual obligation" under Article 42 - 7 for "Non-EU AIFM under Private Placement Regime with only unleveraged AIFs investing in non-listed companies and issuers in order to acquire control" under Article 42 - 8 for "Non-EU AIFM under Private Placement Regime with half yearly obligation" under Article 42 - 9 for "Non-EU AIFM under Private Placement Regime with quarterly obligation" under Article 42 The allowed AIFM reporting codes are contained in Annex II - Table 8		
CAM-005	The jurisdiction of the AIF is not correct.	AIFM jurisdiction	<AIFMJurisdiction>	M	Jurisdiction in which the AIFM is established (Country code standard ISO-3166-1)	The country code should exist in the reference table of countries	CAM-005



Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O	Technical guidance	Control	Error reference
CAM-006	The AIFM national code does not exist in the ESMA Register.	AIFM National Code	<AIFMNationalCode>	M	Unique reference identifying each AIFM allocated by the national competent authority of the reporting Member State of the AIFM to which the AIFM reports under AIFMD	The AIFM national code should exist in the ESMA register for the reporting Member State	CAM-006
		AIFM Name	<AIFMName>	M	Alternative Investment Fund manager name. (no standard) It is strongly recommended to provide the full name corresponding to the allocated LEI code (or BIC code if any and LEI not available).		
		AIFM EEA Flag	<AIFMEEAFlag>	M	Flag indicating whether the AIFM is domiciled in the EEA. true for EEA AIFMs false for non-EEA AIFMs		
		AIFM no reporting flag	<AIFMNoReportingFlag>	M	Flag indicating whether the AIFM does not have any information to report on AIFs, such as where there is a delay between the authorisation or registration being granted to a new AIFM and the actual start of activity, or between the creation of an AIF and the first investments. Only header section should be filled in. true when no information to report for the reporting period false otherwise		
<b>AIFM - Identifiers</b>							
CAM-007	Verify the correctness of the LEI code format rules following the calculation methodology of the 2-last check digits	AIFM LEI Code	<AIFMIdentifierLEI>	O	Legal Entity Identifier (LEI) (ISO 17442 standard) of the Entity or if not available the Interim Entity Identifier (IEI): •Characters 1-4: A four character prefix allocated uniquely to each LOU. •Characters 5-6: Two reserved characters set to zero. •Characters 7-18: Entity - specific part of the code generated and assigned by LOUs according to transparent, sound and robust allocation policies. •Characters 19-20: Two check digits	Verify the correctness of the LEI code format rules following the calculation methodology of the 2-last check digits under validation rules using ISO 7064, (ISO/IEC 7064:2003 Information technology -- Security techniques -- Check character systems").	CAM-007
		AIFM BIC Code	<AIFMIdentifierBIC>	O	BIC code of the entity (ISO 9362 standard)		
CAM-008	The country code does not exist in the reference table of countries	Old AIFM national identifier - Reporting Member State	<ReportingMemberState>	O	Country code standard ISO-3166-1 of the reporting Member State which have allocated the former national identification 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 country code should exist in the reference table of countries	CAM-008
CAM-009	The field is mandatory when the old AIFM national identifier - Reporting Member State is filled in.	Old AIFM national identifier - National code	<AIFMNationalCode>	C M for old AIFM national identifier - Reporting Member State filled in	Former national identification code to provide when the national identification code of the AIFM changes (for the first reporting following the change of the national code and any subsequent reporting). The field is mandatory when the old AIFM national identifier - Reporting Member State is filled in.	The field is mandatory when the old AIFM national identifier - Reporting Member State is filled in.	CAM-009
<b>Five principal markets in which it trades on behalf of the AIFs it manages</b>							
		Ranking (AIFM principal markets)	<Ranking>	M	Ranking of the five most important markets in which it trades on behalf of the AIF it manages. The ranking admitted are: - 1 for "first main market"; - 2 for "second main market"; - 3 for "third main market"; - 4 for "fourth main market"; and - 5 for "fifth main market".		
		Code type of the principal market in which the AIFM trades	<MarketCodeType>	M	The market codes types admitted are: - MIC for markets with MIC codes; - OTC for OTC transactions - XXX for instruments that are not traded on a specific market; and - NOT for "no market to report for the rank".		
CAM-010	The MIC code is not correct	MIC code of the principal market in which the AIFM trades	<MarketCode>	C M for Code type of principal market in which AIFM trades equal to "MIC"	The "MIC" code (ISO 10383) for trading venues where AIFMs trade. The field is mandatory when the market code type is equal to "MIC" and forbidden otherwise.	The field is mandatory when the market code type is equal to "MIC" and forbidden otherwise. ESMA system will not use the validity start date and validity end date of the MIC code to identify the validity of the MIC code.	CAM-010
CAM-011	The field is mandatory for market code type different from "NOT".	Aggregated value of the principal market in which the AIFM trades	<AggregatedValueAmount>	C M for market code type different from "NOT"	Aggregated value of the instruments aggregated at the level of the five most important markets in which it trades on behalf of the AIF it manages. The field is mandatory for market code type different from "NOT". The field is mandatory 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 values are above or equal to the second rank values and so on.	The field is mandatory for market code type different from "NOT".	CAM-011
CAM-012	The reported value is not consistent with the rank.					The ranks that are assigned to the reported values should be consistent in relation to each other. First rank values are above or equal to the second rank values and so on.	CAM-012

Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O	Technical guidance	Control	Error reference
<b>Five principal instruments in which it trades on behalf of the AIFs it manages</b>							
		Ranking (AIFM principal instruments)	<Ranking>	M	Ranking of the five sub-asset types in which the AIF manager trades on behalf of the AIFs it manages. The ranking should be based on the aggregated value of the instruments composing each sub-asset type. The ranking admitted are: - 1 for "first main sub-asset type"; - 2 for "second main sub-asset type"; - 3 for "third main sub-asset type"; - 4 for "fourth main sub-asset type"; and - 5 for "fifth main sub-asset type".		
		Sub-asset type code of the principal instrument	<SubAssetType>	M	The 5 principal sub-asset types in which the AIF manager trades on behalf of the AIFs it manages. The sub-asset types admitted are listed in Annex II - Table 1 (i.e. highest level of detail available). If the AIFM is trading less than five different sub-asset types, code "NTA_NTA_NOTA" should be indicated for each missing rank.		
CAM-013	The aggregated value is not consistent with the sub-asset type.	Aggregated value of the principal instrument	<AggregatedValueAmount>	C M for Sub-asset type different from "NTA_NTA_NOTA"	Value of the instruments calculated as set out in Article 2 of the Regulation 231/2013 aggregated at the level of the sub-asset type expressed in base currency filled in without decimal places. The value of the instruments should be calculated as of the last business day of the reporting period. The field is mandatory for sub-asset type code different from "NTA_NTA_NOTA" and optional otherwise. The ranks that are assigned to the reported values should be consistent in relation to each other. First rank values are above or equal to the second rank values and so on. Each rank should be reported once.	The field is mandatory for sub-asset type code different from "NTA_NTA_NOTA" and optional otherwise.	CAM-013
CAM-014	The reported value is not consistent with the rank.					The ranks that are assigned to the reported values should be consistent in relation to each other. First rank values are above or equal to the second rank values and so on.	CAM-014
<b>Values of assets under management for all AIFs managed, calculated as set out in Article 2</b>							
		Total AuM Amount In Euro	<AUAmountInEuro>	M	Values in Euros of assets under management (AuM) for all AIFs managed using the method set out in Articles 2 and 10 of the Regulation 231/2013. AuM amount expressed in Euro is filled in without decimal places.		
		Total AuM amount in base currency	<AUAmountInBaseCurrency>	M	Value in base currency of Assets under management (AuM) for all AIFs managed, (when all AIFs of the AIFM are denominated in one single same base currency that is not the Euro) using the method set out in Articles 2 and 10 of the Regulation 231/2013. The total AuM amount expressed in base currency is filled in without decimal places and when available should be equal to the total AuM amount in Euro * Base currency / EUR FX rate.		
CAM-016	The total AuM amount in base currency is not consistent with the total AuM amount in Euro.					The total AuM amount expressed in base currency should be equal to the total AuM amount in Euro * Base currency / EUR FX rate.	CAM-016
CAM-017	The currency code does not exist in the reference table of countries	AIFM Base currency	<BaseCurrency>	M	Base currency code (3-character currency code according to the ISO4217) for all AIFs managed by the AIFM.	The currency code should exist in the reference table of countries	CAM-017
		Base currency / EUR FX reference rate type	<FXEURReferenceRateType>	C M for AIFM base currency different from EUR	- "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 when the AIFM base currency is filled in and different from EUR and forbidden otherwise. The ECB reference rates are published daily when TARGET system is open.		
		Base currency / EUR FX rate	<FXEURRate>	C M for AIFM base currency different from EUR	ECB FX Rate used for converting base currency AuM amount into Euro AuM amount at the reporting date It is filled in with 4 decimal places. The field is mandatory when the AIFM base currency is filled in and different from EUR and forbidden otherwise.		
CAM-020	The reference rate description is not consistent with the reference rate type.	Base currency / EUR FX reference rate description for no ECB rates	<FXEUROtherReferenceRateDescription>	C M for Base currency / EUR FX reference rate type equal to "OTH"	Name of the source of the euro reference rates used according to the FX EUR conversion reference rate type reported - 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 The field is mandatory for Base currency / EUR FX reference rate type equal to "OTH" and forbidden otherwise	The field is mandatory for Base currency / EUR FX reference rate type equal to "OTH" and forbidden otherwise	CAM-020



## 2.2. AIF-Meldung

AIF Reporting file							
Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O/F	Technical guidance	Control	Error reference
<b>AIF - Header file</b>							
FIL-009	The authority key file attribute is not consistent with the sending	Reporting Member state	<ReportingMemberState>	M	Country code standard ISO-3166-1 of the Member State to which the AIFM reports the AIFMD reporting.	Validate that the reporting member state attribute fits to the file name sender 2 characters of the file Check that the reporting member state attribute of the report is listed in the reference table of countries and referenced as EEA country	FIL-009
FIL-015	The authority key file attribute is invalid and should be an EU or EEA country						FIL-015
		Version	<Version>	M	The version of the XML Schema Definition (XSD) used to generate the file.		
		Creation date and time	<CreationDateAndTime>	M	The date (ISO 8601 extended Date Format yyyy-mm-ddThh:mm:ss) at which the file was created. It shall be expressed as Coordinated Universal Time (UTC).		
<b>AIF - Header Section</b>							
		Filing type	<FilingType>	M	Flag indicating whether the reporting is an initial filing for the reporting period or an amendment to a previously submitted reporting. The filing types admitted are: - AMND for "amendment to one reporting previously submitted" - INIT for "initial reporting for the reporting period"		
CAF-002	The reported AIF information does not correspond to the AIF content type.	AIF content type	<AIFContentType>	M	Code indicating the contents of the AIF reporting. The AIF content types admitted are: - 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" When the AIF no reporting flag is false: The block "AIFPrincipallInfo" 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"	For AIF content type equal to "4" or "5" (24(4) contents), validate that the AIFLeverageArticle24.4 block is reported. When the AIF no reporting flag is false, validate that the AIFPrincipallInfo block is reported. When the AIF no reporting flag is false and AIF content type equal to "2", "4" or "5" (24(2) contents), validate that the AIFIndividualInfo block is reported.	CAF-002
CAF-003	The reporting period start date is not allowed.	Reporting period start date	<ReportingPeriodStartDate>	M	The start date of the reporting period should begin on the first calendar day of January, April, July or October. yyyy-mm-dd (ISO 8601 Date Format)	For quarterly reporting (Q1, Q2, Q3, Q4) Validate that the reporting start date is the beginning of a quarter. Allowed values are YYYY-10-01, YYYY-07-01, YYYY-04-01, YYYY-01-01 For half-yearly reporting (H1, H2) Validate that the reporting start date is the beginning of a half-yearly period (H1, H2) Allowed values are YYYY-07-01, YYYY-01-01 For yearly reporting (Y1) Validate that the reporting start date is the beginning of the calendar year (Y1) Allowed value is YYYY-01-01  Validate that the reporting period start date has the same year that the reporting year.	CAF-003
CAF-004	The reporting period end date is not allowed	Reporting period end date	<ReportingPeriodEndDate>	M	The end date of the reporting period may be the last calendar day of March, June, September, December or the last day the AIF exists. yyyy-mm-dd (ISO 8601 Date Format)	Validate that the reporting end date is less or equal to the end of the last reporting period according to the reporting year and reporting period type. For quarterly reporting (Q1, Q2, Q3, Q4) and reporting year YYYY: Validate that 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) and reporting year YYYY: Validate that the reporting end date is less or equal to YYYY-06-30 for H1, YYYY-12-31 for H2. For yearly reporting (Y1) and reporting year YYYY: Validate that the reporting end date is less or equal to YYYY-12-31 for Y1.  Validate that the reporting end date is greater than the reporting start date and has the same year.	CAF-004

Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O/F	Technical guidance	Control	Error reference
CAF-005	Data have been reported twice for the same reporting period.	Reporting period type	<ReportingPeriodType>	M	The reporting period types admitted are: when reporting frequency is quarterly: - 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 when reporting frequency is half yearly: - H1: for 1st half of the calendar year - H2: for 2nd half of the calendar year when reporting frequency is yearly: - Y1: for the calendar year when the specific reporting period is from 1st quarter to 3rd quarter due to change in the reporting obligation: - X1: for period from 1st quarter to 3rd quarter when the specific reporting period is from 2nd quarter to 4th quarter due to change in the reporting obligation: - X2: for period from 2nd quarter to 4th quarter For one calendar year, it is not possible to have reporting overlap. Only acceptable subsequent reporting periods are: - Q1, Q2, Q3, Q4 - Q1, Q2, H2 - Q1, X2 - H1, H2 - H1, Q3, Q4 - Y1 - X1, Q4	For one specific calendar year and AIF, it is not possible to have reporting overlap. It is not possible to be reported with: - H1 and Q1 - H1 and Q2 - H2 and Q3 - H2 and Q4 - Y1 and Q1 - Y1 and Q2 - Y1 and Q3 - Y1 and Q4 - Y1 and H1 - Y1 and H2	CAF-005
		Reporting period year	<ReportingPeriodYear>	M	The reporting period year (2013, 2014...).		
		Change in AIF reporting obligation frequency Code	<AIFReportingObligationChangeFrequencyCode>	O	The codes to report a change in the AIF reporting obligation frequency are contained in Annex II - Table 9 and 10.		
		Change in AIF reporting obligation contents Code	<AIFReportingObligationChangeContentsCode>	O	The codes to report a change in the AIF reporting obligation contents are contained in Annex II - Table 9.		
CAF-006	The quarter for the AIF reporting obligation change should be reported	Change in AIF reporting obligation Quarter	<AIFReportingObligationChangeQuarter>	C M for F otherwise	Code indicating the quarter during which the frequency and/or contents reporting obligation on the AIF changes. 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 <AIFReportingObligationChangeFrequencyCode> or <AIFReportingObligationChangeContentsCode> filled in and forbidden otherwise.	The field is mandatory for <AIFReportingObligationChangeFrequencyCode> or <AIFReportingObligationChangeContentsCode> filled in	CAF-006
		Last reporting flag	<LastReportingFlag>	M	Flag indicating whether the reporting is the last reporting. To be filled in when the AIF has been liquidated or merged during the reporting period. true for last AIF reporting file. false otherwise		
		Question Number	<QuestionNumber>	C M for F otherwise	Question number for which assumption is provided. The field is mandatory for <AssumptionDescription> filled in and forbidden otherwise.		
		Assumption description	<AssumptionDescription>	C M for <QuestionNumber> filled in F otherwise	Free description for assumption. The field is mandatory for <QuestionNumber> filled in and forbidden otherwise.		
CAF-007	The AIFM national code does not exist in the AIFM reference table.	AIFM National Code	<AIFMNationalCode>	M	Unique reference identifying each AIFM allocated by the national competent authority of the reporting Member State of the AIFM to which the AIFM reports under AIFMD	The AIFM national code exists in the ESMA register for the reporting Member State	CAF-007
CAF-008	The AIF national code does not exist in the AIF reference table.	AIF national code	<AIFNationalCode>	M	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	The AIF national code exists in the ESMA register for the reported AIFM and for the reporting Member State	CAF-008
		AIF Name	<AIFName>	M	The legal name of the AIF (no standard). In the case of umbrella funds, the names of the umbrella fund and the sub-funds should be reported.		
CAF-009	The EEA flag is not correct.	AIF EEA Flag	<AIFEEAFlag>	M	Flag indicating whether the AIF is domiciled in the EEA or the EU. true for EEA or EU AIFs false for non-EEA or EU AIFs	The AIF domicile should belong to the EEA or EU area when the AIF EEA flag is true.	CAF-009
		AIF reporting code	<AIFReportingCode>	M	Code indicating the reporting category of the AIF. The AIF reporting codes are contained in Annex II - Table 9.		



Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O/F	Technical guidance	Control	Error reference
CAF-010	The domicile of the AIF is not correct.	Domicile of the AIF	<AIFDomicile>	M	For EU AIFs, 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 AIFs, the domicile of the AIF should be the country where the AIF is authorised or registered or where it has its registered office. Country code standard ISO-3166-1	The country code exists in the reference table of countries	CAF-010
CAF-011	The inception date is not allowed as it should be before the reporting start date	Inception Date	<InceptionDate>	M	The date the AIF started business (yyyy-mm-dd (ISO 8601 Date Format)). The inception date should not be after the start date of the reporting period.	The inception date should be before the reporting period start date.	CAF-011
CAF-012	The AIF no reporting flag is not consistent with the reported information.	AIF no reporting flag	<AIFNoReportingFlag>	M	true for empty file (no information to report for the reporting period) false otherwise The AIFCompleteDescription block will not be filled in when the AIF no reporting flag is true.	The AIFCompleteDescription block is not filled in when the AIF no reporting flag is true.	CAF-012
<b>AIF - Article 24 (1) of Directive 2011/61/EU</b>							
<b>Identification of the AIF</b>							
<b>Fund identification codes</b>							
CAF-013	The check digits of the LEI code are not correct.	AIF LEI code	<AIFIdentifierLEI>	O	Legal Entity Identifier (LEI) (ISO 17442 standard) of the Entity or if not available the Interim Entity Identifier (IEI): -Characters 1-4: A four character prefix allocated uniquely to each LOU. -Characters 5-6: Two reserved characters set to zero. -Characters 7-18: Entity - specific part of the code generated and assigned by LOUs according to transparent, sound and robust allocation policies. -Characters 19-20: Two check digits	Verify the correctness of the LEI code format rules following the calculation methodology of the 2-last check digits under validation rules using ISO 7064. ("ISO/IEC 7064:2003 Information technology -- Security techniques -- Check character systems")	CAF-013
CAF-014	The check digit of the ISIN code is not correct.	AIF ISIN code	<AIFIdentifierISIN>	O	ISIN code (ISO 6166 standard)	Verify the correctness of the ISIN code format rules following the calculation methodology of the last check digit	CAF-014
		AIF CUSIP code	<AIFIdentifierCUSIP>	O	CUSIP code		
		AIF SEDOL code	<AIFIdentifierSEDOL>	O	SEDOL code		
		AIF Bloomberg Code	<AIFIdentifierTicker>	O	Bloomberg ticker symbol		
		AIF Reuters code	<AIFIdentifierRIC>	O	Reuters Identifier Code (RIC)		
		AIF ECB code	<AIFIdentifierECB>	O	European Central Bank code		
CAF-015	The country of the old AIF national code is not correct and should be an EEA or EU country.	Old AIF national identifier - Reporting Member State	<ReportingMemberState>	C M for old AIF national identifier - Reporting Member State filled in F otherwise	Country code standard ISO-3166-1 of the reporting Member State to which the AIF reports under AIFMD when the national code identifying the AIF has been modified. The field is mandatory when the old AIF national identifier - National code is filled in.	The country code should exist in the reference table of countries and should be referenced as EEA country.	CAF-015
		Old AIF national identifier - National code	<AIFNationalCode>	C M for old AIF national identifier - Reporting Member State filled in F otherwise	Former national identification code to provide when the national identification code of the AIF changes (for the first reporting following the change of the national code and any subsequent reporting). The field is mandatory when the old AIF national identifier - Reporting Member State is filled in.		
<b>Share class identification codes</b>							
		AIF share class flag	<ShareClassFlag>	M	Flag indicating whether the AIF has several share classes. true for AIF with several share classes false otherwise		
CAF-016	The share class national code is not consistent with the share class flag.	Share class national code	<ShareClassNationalCode>	C F for AIF share class flag false Otherwise	Where available, unique reference allocated by the national competent authority to which the AIF reports under AIFMD identifying each share class The field is forbidden for AIF share class equal to false and optional otherwise.	The field is forbidden for AIF share class equal to false and optional otherwise.	CAF-016
CAF-017	The check digit of the ISIN code is not correct.	Share class ISIN code	<ShareClassIdentifierISIN>	C F for AIF share class flag false Otherwise	Where available, the ISIN code (ISO 6166 standard) identifying each share class. The field is forbidden for AIF share class equal to false and optional otherwise.	Verify the correctness of the ISIN code format rules following the calculation methodology of the last check digit The field is forbidden for AIF share class equal to false and optional otherwise.	CAF-017
CAF-018	The share class ISIN code is not consistent with the share class flag.						
CAF-019	The share class SEDOL code is not consistent with the share class flag.	Share class SEDOL code	<ShareClassIdentifierSEDOL>	C F for AIF share class flag false Otherwise	Where available, the CUSIP code identifying each share class. The field is forbidden for AIF share class equal to false and optional otherwise.	The field is forbidden for AIF share class equal to false and optional otherwise.	CAF-019
CAF-020	The share class CUSIP code is not consistent with the share class flag.	Share class CUSIP code	<ShareClassIdentifierCUSIP>	C F for AIF share class flag false Otherwise	Where available, the SEDOL code identifying each share class. The field is forbidden for AIF share class equal to false and optional otherwise.	The field is forbidden for AIF share class equal to false and optional otherwise.	CAF-020
CAF-021	The share class Bloomberg code is not consistent with the share class flag.	Share class Bloomberg code	<ShareClassIdentifierTicker>	C F for AIF share class flag false Otherwise	Where available, the Bloomberg ticker symbol identifying each share class. The field is forbidden for AIF share class equal to false and optional otherwise.	The field is forbidden for AIF share class equal to false and optional otherwise.	CAF-021
CAF-022	The share class Reuters code is not consistent with the share class flag.	Share class Reuters code	<ShareClassIdentifierRIC>	C F for AIF share class flag false Otherwise	Where available, the Reuters Identifier Code (RIC) identifying each share class. The field is forbidden for AIF share class equal to false and optional otherwise.	The field is forbidden for AIF share class equal to false and optional otherwise.	CAF-022
CAF-023	The share class name is not consistent with the share class flag.	Share class name	<ShareClassName>	C M for AIF share class flag true F otherwise	The name of the share class. The field is mandatory for AIF share class equal to true and forbidden otherwise.	The field is mandatory for AIF share class equal to true and Forbidden otherwise.	CAF-023

Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O/F	Technical guidance	Control	Error reference
<b>Master feeder structure</b>							
		<b>Master feeder status</b>	<AIFMasterFeederStatus>	M	3 status are admitted: - "MASTER" for master AIF - "FEEDER" for feeder AIF - "NONE" in other cases		
CAF-024	The master AIF name is not consistent with the master feeder status.	<b>Master AIF name</b>	<AIFName>	C M for Master feeder status equal to "FEEDER" F otherwise	No standard. It is strongly recommended to provide the full name as provided by Swift for master AIF(s) that have one BIC or LEI code. The field is mandatory for Master feeder status equal to "FEEDER" and forbidden otherwise.	The field is optional for Master feeder status equal to "FEEDER" and forbidden otherwise.	CAF-024
CAF-025	The country of the master AIF national code is not correct and should be an EEA or EU country.	<b>Master AIF national identifier - Reporting Member State</b>	<ReportingMemberState>	C O for Master feeder status equal to "FEEDER" F otherwise	Country code standard ISO-3166-1 of the reporting Member State to which the AIFM of the master AIF(s) reports under AIFMD The field is optional for Master feeder status equal to "FEEDER" and forbidden otherwise.	The country code should exist in the reference table of countries and should be referenced as EEA country	CAF-025
CAF-026	The master AIF name is not consistent with the master feeder status.	<b>Master AIF national identifier - National code</b>	<AIFNationalCode>	C M for Master AIF national identifier - Reporting Member State filled in O for Master feeder status equal to "FEEDER" F otherwise	Unique reference identifying the master AIF allocated by the national competent authority to which the AIFM of the master AIF (s) reports under AIFMD The field is optional for Master feeder status equal to "FEEDER" and forbidden otherwise. The field is mandatory when the master AIF national identifier - Reporting Member State is filled in.	The field is optional for Master feeder status equal to "FEEDER" and forbidden otherwise.	CAF-026
CAF-027	The master AIF national code is not consistent with the master feeder status.	<b>Prime Broker Name</b>	<EntityName>	O	Entity name. (no standard) It is strongly recommended to provide the full name corresponding to the allocated LEI code (or BIC code if any and LEI not available).		
CAF-028	The check digits of the LEI code are not correct.	<b>Prime Broker LEI code</b>	<EntityIdentificationLEI>	O	LEI code (ISO 17442 standard) or if not available the interim entity identifier: •Characters 1-4: A four character prefix allocated uniquely to each LOU. •Characters 5-6: Two reserved characters set to zero. •Characters 7-18: Entity - specific part of the code generated and assigned by LOUs according to transparent, sound and robust allocation policies. •Characters 19-20: Two check digits	Verify the correctness of the LEI code format rules following the calculation methodology of the 2-last check digits under validation rules using ISO 7064, ("ISO/IEC 7064:2003 Information technology -- Security techniques -- Check character systems").	CAF-028
		<b>Prime Broker BIC code</b>	<EntityIdentificationBIC>	O	BIC code (ISO 9362 standard)		
<b>Base currency information</b>							
		<b>Total AuM amount of the AIF in base currency</b>	<AUMAmountInBaseCurrency>	M	Value in base currency of the AIF of Assets under management (AuM) for the AIF, using the method set out in Articles 2 and 10 of the Regulation 231/2013. The total AuM amount expressed in base currency is filled in without decimal places.		
CAF-029	The currency code is not correct.	<b>Base currency of the AIF</b>	<BaseCurrency>	M	Currency code (3-character currency code according to the ISO 4217)	The currency code exists in the reference table of currencies	CAF-029
CAF-030	The FX rate is not consistent with the AIF base currency.	<b>Base currency / EUR FX rate</b>	<FXEURRate>	C M for AIF base currency different from EUR F otherwise	Conversion rate filled in with 4 decimal places. The field is mandatory for AIF base currency different from EUR and forbidden otherwise	The field is mandatory for AIF base currency different from EUR and forbidden otherwise	CAF-030
CAF-031	The FX reference rate type is not consistent with the AIF base currency.	<b>Base currency / EUR FX reference rate type</b>	<FXEURReferenceRateType>	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 AIF base currency different from EUR and	The field is mandatory for AIF base currency different from EUR and forbidden otherwise.	CAF-031
CAF-032	The reference rate description is not consistent with the FX reference rate type.	<b>Base currency / EUR FX reference rate description for no ECB rates</b>	<FXEUROtherReferenceRateDescription>	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 indicated in item X - 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	The field is mandatory for reference rate type equal to "OTH" and forbidden otherwise	CAF-032
		<b>Total Net Asset Value of the AIF (NAV)</b>	<AIFNetAssetValue>	M	NAV filled in without decimal places.		



Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O/F	Technical guidance	Control	Error reference
<b>Jurisdictions of the three main funding sources</b>							
CAF-033	The first funding country is not correct.	<b>First funding source country</b>	<FirstFundingSourceCountry>	O	The country of the first main funding source (counterparty of the liability) using the country code standard ISO-3166-1.	The country code exists in the reference table of countries	CAF-033
CAF-034	The second funding country is not correct.	<b>Second funding source country</b>	<SecondFundingSourceCountry>	O	The country of the second main funding source (counterparty of the liability) using the country code standard ISO-3166-1.	The country code exists in the reference table of countries	CAF-034
CAF-035	The third funding country is not correct.	<b>Third funding source country</b>	<ThirdFundingSourceCountry>	O	The country of the third main funding source (counterparty of the liability) using the country code standard ISO-3166-1.	The country code exists in the reference table of countries	CAF-035
<b>AIF type</b>							
		<b>Predominant AIF Type</b>	<PredominantAIFType>	M	The most appropriate AIF type based on the NAV of the AIF among : - "HFND" for "Hedge Fund"; - "PEQF" for "Private Equity Fund" - "REST" for "Real Estate Fund"		
<b>Breakdown of investment strategies</b>							
CAF-036	The investment strategy code is not consistent with the predominant AIF type.	<b>Investment strategy code</b>	<HedgeFundStrategyType> <PrivateEquityFundStrategyType> <FundOfFundsStrategyType> <OtherFundStrategyType> <RealEstateFundStrategyType>	C M within each strategy block	The investment strategy types admitted are listed in Annex II - Table 3. Investment strategies are mutually exclusive, except when AIFMs select 'None'. 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_PEQF" is reported, at least 2 other different Private equity fund investment strategy codes should be reported.	Check that: - For predominant AIF type "HFND", the <HedgeFundStrategyType> block is reported - For predominant AIF type "PEQF", the <PrivateEquityFundStrategyType> block is reported - For predominant AIF type "RESF", the <RealEstateFundStrategyType> block is reported - For predominant AIF type "FOFS", the <FundOfFundsStrategyType> block is reported - For predominant AIF type "OTHR", the <OtherFundStrategyType> block is reported	CAF-036
CAF-037	The investment strategy code is not allowed.					Check that: - Different investment strategies are not reported when the AIF predominant type is different from "NONE". In that case, only one investment strategy block	CAF-037
CAF-038	Multi strategies investment strategies should be primary strategies.	<b>Primary strategy flag</b>	<PrimarystrategyFlag>	C M within each strategy block	Flag indicating whether the fund strategy is the primary strategy. There is only one primary investment strategy. true for primary strategy false otherwise The flag should be true when the investment strategy code reported is equal to "MULT_PEQF", "MULT_HFND" or "MULT_REST".	The flag should be true when the investment strategy code reported is equal to "MULT_PEQF", "MULT_HFND" or "MULT_REST".	CAF-038
CAF-039	The sum of the percentages should be equal to 100%.	<b>Investment strategy NAV percentage</b>	<StrategyNAVRate>	C M within each strategy block for reported investment strategy code different from "MULT_PEQF", "MULT_HFND" or "MULT_REST".	NAV rate expressed as a percentage for each reported investment strategy. As there is no Nav percentages reported for multi strategies funds, this element is only mandatory for investment strategy codes different from "MULT_PEQF", "MULT_HFND" or "MULT_REST". The sum of all the percentages should be 100%	For the reported AIF, the sum of all the reported investment strategy NAV percentages should be 100%	CAF-039
CAF-040	There is no NAV percentage reported for multi strategies investment strategies.					The NAV percentage is forbidden when the investment strategy code reported is equal to "MULT_PEQF", "MULT_HFND" or "MULT_REST".	CAF-040
CAF-041	The investment strategy code description is not consistent with the reported investment strategy code.	<b>Description for strategy type Other</b>	<StrategyTypeOtherDescription>	C M for strategy codes equal to "OTHR_HFND", "OTHR_PEQF", "OTHR_REST", "OTHR_FOFS", "OTHR_OTHF" F otherwise	No standard. The 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)	The field is mandatory for investment strategy codes equal to: - "OTHR_HFND" - "OTHR_PRIV" - "OTHR_REST" - "OTHR_FOFS" - "OTHR_OTHF"	CAF-041
		<b>Number of transactions under HFT *</b>	<HFTTransactionNumber>	O *	The total number of transactions carried out using a high frequency algorithmic trading technique, as defined in the forthcoming revised Markets in Financial Instruments Directive (MiFID II).		
		<b>Market value of buys and sells in base currency under HFT *</b>	<HFTBuySellMarketValue>	O *	The market value of buys and sells in the base currency of the AIF over the reporting period corresponding to the total number of transactions carried out using a high frequency algorithmic trading technique, as defined in the forthcoming revised Markets in Financial Instruments Directive (MiFID II). It is expressed in base currency filled in without decimal places.		



Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O/F	Technical guidance	Control	Error reference
<b>Principal exposures and most important concentration</b>							
<b>Main instruments in which the AIF is trading</b>							
		<b>Ranking (Five main instruments)</b>	<Ranking>	M	The ranking admitted are: - 1 for "first main sub-asset type/instrument/position type"; - 2 for "second main sub-asset type/instrument/position type"; - 3 for "third main sub-asset type/instrument/position type"; - 4 for "fourth main sub-asset type/instrument/position type"; and - 5 for "fifth main sub-asset type/instrument/position type".		
		<b>Sub-asset type code of the five main instruments in which the AIF is trading</b>	<SubAssetType>	M	The sub-asset types admitted are listed in Annex II - Table 1 (i.e. highest level of detail available). If AIFM reports fewer than five instruments for that AIF, the AIFM should enter "NTA_NTA_NOTA" for the relevant ranks.		
CAF-042	The instrument code type is not consistent with the sub-asset type.	<b>Instrument code type of the five main instruments in which the AIF is trading</b>	<InstrumentCodeType>	C M for Sub-asset type different from "NTA_NTA_NOTA" F otherwise	The instrument code type admitted are: - "NONE" for instrument without codes - "ISIN" for instruments with ISIN codes - "AII" for instruments with AII codes The field is mandatory for Sub-asset type code different from "NTA_NTA_NOTA" and forbidden otherwise.	The field is mandatory for sub-asset type code different from "NTA_NTA_NOTA" and forbidden otherwise	CAF-042
CAF-043	The instrument name is not consistent with the sub-asset type.	<b>Instrument name of the five main instruments in which the AIF is trading</b>	<InstrumentName>	C M for Sub-asset type different from "NTA_NTA_NOTA" F otherwise	No standard. It is strongly recommended to provide the instrument short name as provided by Swift under ISO:8774 when available. The field is mandatory for Sub-asset type code different from "NTA_NTA_NOTA" and forbidden otherwise.	The field is mandatory for sub-asset type code different from "NTA_NTA_NOTA" and forbidden otherwise	CAF-043
CAF-044	The check digit of the ISIN code is not correct.	<b>Instrument ISIN code of the five main instruments in which the AIF is trading</b>	<ISINInstrumentIdentification>	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 Instrument code type equal to "ISIN" and forbidden otherwise.	Verify the correctness of the ISIN code format rules following the calculation methodology of the last check digit	CAF-044
CAF-045	The instrument ISIN code is not consistent with the instrument code type.					The field is mandatory for Instrument code type equal to "ISIN" and forbidden otherwise	CAF-045
CAF-046	The MIC code is not correct	<b>AII exchange code</b>	<AIIExchangeCode>	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 Instrument code type equal to "AII" and forbidden otherwise.	Verify the MIC code exists in the reference table of markets. ESMA system will not use the validity start date and validity end date of the MIC code to identify the validity of the MIC	CAF-046
CAF-047	The instrument AII exchange code is not consistent with the instrument code type.					The field is mandatory for Instrument code type equal to "AII" and forbidden otherwise.	CAF-047
CAF-048	The instrument AII exchange product code is not consistent with the instrument code type.	<b>AII exchange product code</b>	<AIIProductCode>	C M for Instrument code type equal to "AII" F otherwise	A 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 Instrument code type equal to "AII" and forbidden otherwise.	The field is mandatory for Instrument code type equal to "AII" and forbidden otherwise	CAF-048
CAF-049	The instrument AII derivative type is not consistent with the instrument code type.	<b>AII derivative type</b>	<AIIDerivativeType>	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 Instrument code type equal to "AII" and forbidden otherwise.	The field is mandatory for Instrument code type equal to "AII" and forbidden otherwise	CAF-049
CAF-050	The instrument put/call identifier is not consistent with the instrument code type.	<b>AII Put/Call identifier</b>	<AIIPutCallIdentifier>	C M for Instrument code type equal to "AII" F otherwise	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. The field is mandatory for Instrument code type equal to "AII" and forbidden otherwise.	The field is mandatory for Instrument code type equal to "AII" and forbidden otherwise	CAF-050
CAF-051	The instrument AII expiry date is not consistent with the instrument code type.	<b>AII expiry/delivery/prompt date</b>	<AIIExpiryDate>	C M for Instrument code type equal to "AII" F otherwise	Exercise date/ maturity date of a derivative contract. The field is mandatory for Instrument code type equal to "AII" and forbidden otherwise.	The field is mandatory for Instrument code type equal to "AII" and forbidden otherwise	CAF-051
CAF-052	The instrument AII strike price is not consistent with the instrument code type.	<b>AII strike price</b>	<AIIStrikePrice>	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 Instrument code type equal to "AII" and forbidden otherwise.	The field is mandatory for Instrument code type equal to "AII" and forbidden otherwise	CAF-052
CAF-053	The position type is not consistent with the sub-asset type.	<b>Position type of the five main instruments in which the AIF is trading</b>	<PositionType>	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 Sub-asset type code different from "NTA_NTA_NOTA" and forbidden otherwise	The field is mandatory for sub-asset type code different from "NTA_NTA_NOTA" and forbidden otherwise	CAF-053
CAF-054	The position value is not consistent with the sub-asset type.	<b>Instrument position value of the five main instruments in which the AIF is trading</b>	<PositionValue>	C M for Sub-asset type different from "NTA_NTA_NOTA" F otherwise	Instrument position value expressed in base currency filled in without decimal places. The field is mandatory for sub-asset type code different from "NTA_NTA_NOTA" and forbidden otherwise	The field is mandatory for sub-asset type code different from "NTA_NTA_NOTA" and forbidden otherwise	CAF-054
CAF-055	The reported value is not consistent with the rank.					The ranks that are assigned to the reported values should be consistent in relation to each other. First rank values are above or equal to the second rank values and so on.	CAF-055
CAF-056	The position value is not consistent with the position type.	<b>Short position hedging percentage *</b>	<ShortPositionHedgingRate>	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	The field is optional for position type equal to "S" and forbidden otherwise	CAF-056

Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O/F	Technical guidance	Control	Error reference
<b>Geographical focus</b>							
CAF-057	The sum of the percentages should be equal to 100%	Africa NAV percentage	<AfricaNAVRate>	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%.	The sum of all the area NAV percentages should be equal to 100%.	CAF-057
CAF-057	The sum of the percentages should be equal to 100%	Asia Pacific (other than Middle East) NAV percentage	<AsiaPacificNAVRate>	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%.	The sum of all the area NAV percentages should be equal to 100%.	CAF-057
CAF-057	The sum of the percentages should be equal to 100%	Europe (other than EEA) NAV percentage	<EuropeNAVRate>	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%.	The sum of all the area NAV percentages should be equal to 100%.	CAF-057
CAF-057	The sum of the percentages should be equal to 100%	Europe EEA NAV percentage	<EEANAVRate>	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%.	The sum of all the area NAV percentages should be equal to 100%.	CAF-057
CAF-057	The sum of the percentages should be equal to 100%	Middle East NAV percentage	<MiddleEastNAVRate>	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%.	The sum of all the area NAV percentages should be equal to 100%.	CAF-057
CAF-057	The sum of the percentages should be equal to 100%	North America NAV percentage	<NorthAmericaNAVRate>	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%.	The sum of all the area NAV percentages should be equal to 100%.	CAF-057
CAF-057	The sum of the percentages should be equal to 100%	South America NAV percentage	<SouthAmericaNAVRate>	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%.	The sum of all the area NAV percentages should be equal to 100%.	CAF-057
CAF-057	The sum of the percentages should be equal to 100%	Supra National/Multiple regions NAV percentage	<SupraNationalNAVRate>	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%.	The sum of all the area NAV percentages should be equal to 100%.	CAF-057
CAF-058	The sum of the percentages should be equal to 100%	Africa AuM value percentage *	<AfricaAUMRate>	O *	AUM rate expressed as a percentage for each geographical area. The sum of all the area percentages should be 100%	The sum of all the area AUM percentages should be equal to 100%.	CAF-058
CAF-058	The sum of the percentages should be equal to 100%	Asia Pacific (other than Middle East) AuM value percentage *	<AsiaPacificAUMRate>	O *	AUM rate expressed as a percentage for each geographical area. The sum of all the area percentages should be 100%	The sum of all the area AUM percentages should be equal to 100%.	CAF-058
CAF-058	The sum of the percentages should be equal to 100%	Europe (other than EEA) AuM value percentage *	<EuropeAUMRate>	O *	AUM rate expressed as a percentage for each geographical area. The sum of all the area percentages should be 100%	The sum of all the area AUM percentages should be equal to 100%.	CAF-058
CAF-058	The sum of the percentages should be equal to 100%	Europe EEA AuM value percentage *	<EEAAUMRate>	O *	AUM rate expressed as a percentage for each geographical area. The sum of all the area percentages should be 100%	The sum of all the area AUM percentages should be equal to 100%.	CAF-058
CAF-058	The sum of the percentages should be equal to 100%	Middle East AuM value percentage *	<MiddleEastAUMRate>	O *	AUM rate expressed as a percentage for each geographical area. The sum of all the area percentages should be 100%	The sum of all the area AUM percentages should be equal to 100%.	CAF-058



Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O/F	Technical guidance	Control	Error reference
CAF-058	The sum of the percentages should be equal to 100%	North America AuM value percentage *	<NorthAmericaAUMRate>	O*	AUM rate expressed as a percentage for each geographical area. The sum of all the area percentages should be 100%	The sum of all the area AUM percentages should be equal to 100%	CAF-058
CAF-058	The sum of the percentages should be equal to 100%	South America AuM value percentage *	<SouthAmericaAUMRate>	O*	AUM rate expressed as a percentage for each geographical area. The sum of all the area percentages should be 100%	The sum of all the area AUM percentages should be equal to 100%	CAF-058
CAF-058	The sum of the percentages should be equal to 100%	Supra National/Multiple regions AuM value percentage *	<SupraNationalAUMRate>	O*	AUM rate expressed as a percentage for each geographical area. The sum of all the area percentages should be 100%	The sum of all the area AUM percentages should be equal to 100%	CAF-058
<b>10 principal exposures of the AIF at the reporting date</b>							
		Ranking (10 principal exposures)	<Ranking>	M	Ranking of the ten principal exposures by sub-asset type and by type of position(long or short).The ranking should be based on the aggregated value of the instruments composing each sub-asset type. The ranking admitted are: - 1 for "first principal exposure"; - 2 for "second principal exposure"; - 3 for "third principal exposure"; - 4 for "fourth principal exposure"; - 5 for "fifth principal exposure"; - 6 for "sixth principal exposure"; - 7 for "seventh principal exposure"; - 8 for "eighth principal exposure"; - 9 for "ninth principal exposure"; and - 10 for "tenth principal exposure".		
		Macro asset type of the 10 principal exposures	<AssetMacroType>	M	The macro asset types admitted are listed in Annex II - Table 1 (i.e. first level of detail available). If the AIF has less than ten different exposures, the code "NTA" should be indicated for each missing rank.		
CAF-059	The sub-asset type is not consistent with the macro-asset type.	Sub-asset type of the 10 principal exposures	<SubAssetType>	C M for macro asset type different from "NTA" F otherwise	The ten sub-asset types of the ten principal exposures. The sub-asset types admitted are listed in Annex II - Table 1 (i.e. highest level of detail available). The field is mandatory for macro asset type code different from "NTA" and forbidden otherwise.	The field is mandatory for macro asset type code different from "NTA" and forbidden otherwise.	CAF-059
CAF-060	The position type is not consistent with the macro-asset type.	Position type of the 10 principal exposures	<PositionType>	C M for macro asset type different from "NTA" F otherwise	The long/short position flag admitted are: - "L" for long - "S" for short The field is mandatory for macro asset type code different from "NTA" and forbidden otherwise.	The field is mandatory for macro asset type code different from "NTA" and forbidden otherwise.	CAF-060
CAF-061	The aggregated value is not consistent with the macro-asset type.	Aggregated value of the 10 principal exposures	<AggregatedValueAmount>	C M for macro asset type different from "NTA" F otherwise	Aggregated value for each sub-asset type expressed in Base currency filled in without decimal places. The field is mandatory for macro asset type code different from "NTA" and forbidden otherwise.	The field is mandatory for macro asset type code different from "NTA" and forbidden otherwise.	CAF-061
CAF-062	The reported value is not consistent with the rank.					The ranks that are assigned to the reported values should be consistent in relation to each other. First rank values are above or equal to the second rank values and so on.	CAF-062
CAF-063	The aggregated value percentage is not consistent with the macro-asset type.	Aggregated value percentage of the 10 principal exposures	<AggregatedValueRate>	C M for macro asset type different from "NTA" F otherwise	Aggregated value rate expressed as a percentage for each sub-asset type. The field is mandatory for macro asset type code different from "NTA" and forbidden otherwise.	The field is mandatory for macro asset type code different from "NTA" and forbidden otherwise.	CAF-063
		Counterparty Name of the 10 principal exposures	<EntityName>	O	Entity name. (no standard) It is strongly recommended to provide the full name corresponding to the allocated LEI code (or BIC code if any and LEI not available).		
CAF-064	The LEI code is not consistent with the counterparty name.	Counterparty LEI code of the 10 principal exposures	<EntityIdentificationLEI>	C F for counterparty name of the principal exposure not filled in O otherwise	Legal Entity Identifier (LEI) (ISO 17442 standard) of the Entity or if not available the Interim Entity Identifier (IEI): •Characters 1-4: A four character prefix allocated uniquely to each LOU. •Characters 5-6: Two reserved characters set to zero. •Characters 7-18: Entity - specific part of the code generated and assigned by LOUs according to transparent, sound and robust allocation policies. •Characters 19-20: Two check digits The LEI code cannot be filled if the counterparty name is not filled in.	The LEI code cannot be filled if the counterparty name is not filled in.	CAF-064
CAF-065	The check digits of the LEI code are not correct.					Verify the correctness of the LEI code format rules following the calculation methodology of the 2-last check digits under validation rules using ISO 7064, ("ISO/IEC 7064:2003 Information technology -- Security techniques -- Check character systems").	CAF-065
CAF-066	The BIC code is not consistent with the counterparty name.	Counterparty BIC code of the 10 principal exposures	<EntityIdentificationBIC>	C F for counterparty name of the principal exposure not filled in O otherwise	BIC code of the entity (ISO 9362 standard) The BIC code cannot be filled if the counterparty name is not filled in.	The BIC code cannot be filled if the counterparty name is not filled in.	CAF-066



Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O/F	Technical guidance	Control	Error reference
<b>Five most important portfolio concentrations</b>							
		<b>Ranking (Portfolio concentration)</b>	<Ranking>	M	Ranking of the five most important portfolio concentrations by asset type, market where the trade occurred and position type. The ranking should be based on the aggregated value of the instruments composing each asset type. The ranking admitted are: - 1 for "first important portfolio concentration"; - 2 for "second important portfolio concentration"; - 3 for "third important portfolio concentration"; - 4 for "fourth important portfolio concentration"; and - 5 for "fifth important portfolio concentration".		
		<b>Asset type code for portfolio concentration</b>	<AssetType>	M	The asset types admitted are listed in Annex II - Table 1 (i.e. second level of detail available). If the AIF has less than five different concentrations, the code "NTA_NTA" should be indicated for each missing rank.		
CAF-067	The position type is not consistent with the asset type.	<b>Position type for portfolio concentration</b>	<PositionType>	C M for Asset type different from "NTA_NTA" F otherwise	The long/short position flag admitted are: - "L" for long - "S" for short The field is mandatory for asset type code different from "NTA_NTA" and forbidden otherwise.	The field is mandatory for asset type code different from "NTA_NTA" and forbidden otherwise.	CAF-067
CAF-068	The market code type is not consistent with the asset type.	<b>Market code type for portfolio concentration</b>	<MarketCodeType>	C M for Asset type different from "NTA_NTA" F otherwise	The market codes types admitted are: - MIC for markets with MIC codes - OTC for OTC derivatives - XXX for no market	The field is mandatory for asset type code different from "NTA_NTA" and forbidden otherwise.	CAF-068
CAF-069	The MIC code is not correct	<b>Market code for portfolio concentration</b>	<MarketCode>	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 market type code equal to "MIC" and forbidden otherwise.	The MIC code exists in the reference table of markets. ESMA system will not use the validity start date and validity end date.	CAF-069
CAF-070	The MIC code is not consistent with the market code type.					The field is mandatory for market type code equal to "MIC" and forbidden otherwise.	CAF-070
CAF-071	The aggregated value is not consistent with the asset type.	<b>Asset aggregated value for portfolio concentration</b>	<AggregatedValueAmount>	C M for Asset type different from "NTA_NTA" F otherwise	Aggregated value for each each asset type, market and position type expressed in Base currency filled in without decimal places. The field is mandatory for asset type code different from "NTA_NTA" and forbidden otherwise.	The field is mandatory for asset type code different from "NTA_NTA" and forbidden otherwise.	CAF-071
CAF-072	The reported value is not consistent with the rank.					The ranks that are assigned to the reported values should be consistent in relation to each other. First rank values are above or equal to the second rank values and so on.	CAF-072
CAF-073	The aggregated value percentage is not consistent with the asset type.	<b>Asset aggregated value percentage for portfolio concentration</b>	<AggregatedValueRate>	C M for Asset type different from "NTA_NTA" F otherwise	Aggregated value rate expressed as a percentage for each each asset type, market and position type. The field is mandatory for asset type code different from "NTA_NTA" and forbidden otherwise.	The field is mandatory for asset type code different from "NTA_NTA" and forbidden otherwise.	CAF-073
CAF-074	The counterparty name is not consistent with the market code type.	<b>Counterparty name for portfolio concentration</b>	<EntityName>	C F for market code type different from "OTC" O otherwise	Entity name. (no standard) It is strongly recommended to provide the full name corresponding to the allocated LEI code (or BIC code if any and LEI not available). Counterparty data is not allowed when reported market type is different from "OTC".	Counterparty data is not allowed when reported market is different from market code type "OTC".	CAF-074
CAF-075	The LEI code is not consistent with the counterparty name.	<b>Counterparty LEI code for portfolio concentration</b>	<EntityIdentificationLEI>	C F for counterparty name of the portfolio concentration not filled in or market code type is different from "OTC" O otherwise	LEI code (ISO 17442 standard) or if not available the interim entity identifier: - Characters 1-4: A four character prefix allocated uniquely to each LOU. - Characters 5-6: Two reserved characters set to zero. - Characters 7-8: Entity - specific part of the code generated and assigned by LOUs according to transparent, sound and robust allocation policies. - Characters 19-20: Two check digits Counterparty data 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.	The LEI code cannot be filled if the counterparty name is not filled in.	CAF-075
CAF-076	The counterparty LEI code is not consistent with the counterparty name.					Verify the correctness of the LEI code format rules following the calculation methodology of the 2-last check digits under validation rules using ISO 7064, ("ISO/IEC 7064:2003 Information technology -- Security techniques -- Check character systems").	CAF-076
CAF-077	The BIC code is not consistent with the counterparty name.	<b>Counterparty BIC code for portfolio concentration</b>	<EntityIdentificationBIC>	C F for counterparty name of the portfolio concentration not filled in or market code type is different from "OTC" O otherwise	BIC code (ISO 9362 standard) Counterparty data is not allowed when reported market type is different from "OTC". The BIC code cannot be filled if the counterparty name is not filled in.	The BIC code cannot be filled if the counterparty name is not filled in.	CAF-077
CAF-078	The counterparty BIC code is not consistent with the counterparty name.					Counterparty data is not allowed when reported market is different from "OTC".	CAF-078
<b>Typical deal/position size</b>							
CAF-079	The position size type is not consistent with the predominant AIF type.	<b>Position size type</b>	<TypicalPositionSize>	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. The field is mandatory for AIF predominant type "Private Equity funds" and forbidden otherwise.	The field is mandatory for AIF predominant type "Private Equity funds" and forbidden otherwise.	CAF-079

Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O/F	Technical guidance	Control	Error reference
<b>Principal markets in which AIF trades</b>							
		Ranking (AIF principal markets)	<Ranking>	M	Ranking of the three principal markets in which the AIF trades. The ranking admitted are: - 1 for "first main market"; - 2 for "second main market"; and - 3 for "third main market".		
		Code type of principal market in which AIF trades	<MarketCodeType>	M	The market codes types admitted are: - NOT for "no market to report for the rank"; - MIC for markets with MIC codes - OTC for OTC derivatives - XXX for transactions traded without market		
CAF-080	The MIC code is not correct	MIC code of principal market in which AIF trades	<MarketCode>	C	The "MIC" code (ISO 10383) for the trading venue. The field is mandatory for market type code equal to "MIC" and forbidden otherwise.	The MIC code exists in the reference table of markets. ESMA system will not use the validity start date and validity end date of the MIC code to identify the validity of the MIC code. The field is mandatory for market type code equal to "MIC" and forbidden otherwise.	CAF-080
CAF-081	The MIC code is not consistent with the market code type.			M for market code type equal to "MIC" F otherwise			CAF-081
CAF-082	The aggregated value is not consistent with the market code type.	Aggregated value of principal market in which AIF trades	<AggregatedValueAmount>	C	Aggregated value of the instruments aggregated at the level of the three most important markets in which the AIF trades. Aggregated value expressed in base currency filled in without decimal places. The field is mandatory for market type code different from "NOT" and forbidden otherwise.	The field is mandatory for market type code different from "NOT" and forbidden otherwise.	CAF-082
CAF-083	The reported value is not consistent with the rank.			M for market code type different from "NOT" F otherwise			CAF-083
<b>Investor Concentration</b>							
		Beneficially owned percentage by top 5 beneficial owners	<MainBeneficialOwnersRate>	M	Rate expressed as a percentage.		
CAF-084	The sum of the percentages should be equal to 0% or 100%.	Investor Concentration percentage by professional clients	<ProfessionalInvestorConcentrationRate>	M	Rate expressed as a percentage. The sum of the percentages reported by professional clients and retail investors should be 100%	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-084
CAF-084	The sum of the percentages should be equal to 0% or 100%.	Investor Concentration percentage by retail investors	<RetailInvestorConcentrationRate>	M	Rate expressed as a percentage. The sum of the percentages reported by professional clients and retail investors should be 100%	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-084
<b>AIF - Article 24(2) of Directive 2011/61/EU</b>							
<b>Instruments Traded and Individual Exposures</b>							
<b>Individual Exposures in which it is trading and the main categories of assets in which the AIF invested as at the reporting date</b>							
		Sub-asset type code of individual exposure	<SubAssetType>	M	The sub-asset types of the individual exposures in which it is trading as at the reporting date. 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.		
CAF-085	The gross value is not consistent with the sub-asset type.	Gross value of individual exposure	<GrossValue>	C Forbidden for Sub-asset type different from "DER_FEX_INVNT", "DER_FEX_HEDG" and "DER_IRD_INTR" Otherwise	Gross value amount for Sub-asset types "DER_FEX_INVNT", "DER_FEX_HEDG" and "DER_IRD_INTR" expressed in base currency filled in without decimal places.	The field is forbidden for sub-asset type different from "DER_FEX_INVNT", "DER_FEX_HEDG" and "DER_IRD_INTR"	CAF-085
CAF-086	The long value is not consistent with the sub-asset type.	Long value of individual exposure	<LongValue>	C Forbidden for Sub-asset type equal to "DER_FEX_INVNT", "DER_FEX_HEDG" and "DER_IRD_INTR" Otherwise	Long value amount for each Sub-asset type different from "DER_FEX_INVNT", "DER_FEX_HEDG" and "DER_IRD_INTR" with long position value expressed in base currency filled in without decimal places.	The field is forbidden for sub-asset type equal to "DER_FEX_INVNT", "DER_FEX_HEDG" and "DER_IRD_INTR"	CAF-086
CAF-087	The short value is not consistent with the sub-asset type.	Short value of individual exposure	<ShortValue>	C Forbidden for Sub-asset type equal to "DER_FEX_INVNT", "DER_FEX_HEDG" and "DER_IRD_INTR" Otherwise	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 base currency filled in without decimal places.	The field is forbidden for sub-asset type equal to "DER_FEX_INVNT", "DER_FEX_HEDG" and "DER_IRD_INTR"	CAF-087
<b>Value of turnover in each asset class over the reporting months</b>							
		Sub-asset type code of turnover	<TurnoverSubAssetType>	M	The sub-asset type codes admitted are listed in Annex II - Table 2 (sub-asset types for turnover)		
		Market value of turnover	<MarketValue>	O	The market value of turnover in each relevant sub-asset type over the reporting months expressed in base currency filled in without decimal places.		





Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O/F	Technical guidance	Control	Error reference
CAF-088	The notional value is not consistent with the sub-asset type.	<b>Notional value of turnover</b>	<NotionalValue>	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	The notional value of turnover in each relevant sub-asset type over the reporting months expressed in base currency filled in without decimal places. The notional amount should be reported only for derivatives sub-asset types (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' should be reported for the sub-asset type code 'OTH_OTH_OTH'.	The field is 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	CAF-088
<b>Currency of Exposures</b>							
CAF-089	The currency code is not correct.	<b>Currency of the exposure</b>	<ExposureCurrency>	O	3-character currency code according to the ISO 4217 for each currency exposure	The currency code exists in the reference table of currencies	CAF-089
CAF-090	The long position value is not consistent with the currency of exposure.	<b>Currency Long Position Value</b>	<LongPositionValue>	C F for currency of the exposure not filled in O otherwise	Long position value amount for each currency exposure filled in without decimal places. The field is forbidden for currency of the exposure not filled in and optional otherwise	The field is forbidden for currency of the exposure not filled in and optional otherwise	CAF-090
CAF-091	The short position value is not consistent with the currency of exposure.	<b>Currency Short Position Value</b>	<ShortPositionValue>	C F for currency of the exposure not filled in O otherwise	Short position value amount for each currency exposure filled in without decimal places. The field is forbidden for currency of the exposure not filled in and optional otherwise	The field is forbidden for currency of the exposure not filled in and optional otherwise	CAF-091
<b>Dominant Influence (see Article 1 of Directive 83/349/EEC)</b>							
CAF-092	The company name is not consistent with the AIF predominant type.	<b>Dominant influence company name</b>	<EntityName>	C M for AIF predominant type "Private Equity funds" F otherwise	Entity name. (no standard) 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 field is mandatory for AIF predominant type "Private Equity funds" and forbidden otherwise.	The field is mandatory for AIF predominant type "Private Equity funds" and forbidden otherwise.	CAF-092
CAF-093	The check digits of the LEI code are not correct.	<b>Dominant influence company name</b>	<EntityName>	C M for AIF predominant type "Private Equity funds" F otherwise	Entity name. (no standard) 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 field is mandatory for AIF predominant type "Private Equity funds" and forbidden otherwise.	Verify the correctness of the LEI code format rules following the calculation methodology of the 2-last check digits under validation rules using ISO 7064, ("ISO/IEC 7064:2003 Information technology -- Security techniques -- Check character systems").	CAF-093
CAF-094	The LEI code is not consistent with the AIF predominant type.					The field is forbidden for AIF predominant type different from "Private Equity funds".	CAF-094
CAF-095	The BIC code is not consistent with the AIF predominant type.	<b>Dominant influence company BIC code</b>	<EntityIdentificationBIC>	C O for AIF predominant type "Private Equity funds" F otherwise	BIC code (ISO 9362 standard) The field is forbidden for AIF predominant type different from "Private Equity funds".	The field is forbidden for AIF predominant type different from "Private Equity funds".	CAF-095
CAF-096	The transaction type is not consistent with the AIF predominant type.	<b>Transaction type</b>	<TransactionType>	C M for AIF predominant type "Private Equity funds" F otherwise	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 AIF predominant type "Private Equity funds" and forbidden otherwise.	The field is mandatory for AIF predominant type "Private Equity funds" and forbidden otherwise.	CAF-096
CAF-097	The description for other transaction type is not consistent with the transaction type.	<b>Description of other transaction type</b>	<OtherTransactionTypeDescription>	C M for transaction type equal to "OTHR" F otherwise	Free text. The field is mandatory for transaction type equal to "OTHR" and forbidden otherwise.	The field is mandatory for transaction type equal to "OTHR"	CAF-097
CAF-098	The percentage of voting rights is not consistent with the AIF predominant type.	<b>% Voting rights</b>	<VotingRightsRate>	C M for AIF predominant type "PEQP" F otherwise	Rate expressed as a percentage. The field is mandatory for AIF predominant type "Private Equity funds" and forbidden otherwise.	The field is mandatory for AIF predominant type "Private Equity funds" and forbidden otherwise.	CAF-098
<b>Risk Profile of the AIF</b>							
<b>1. Market Risk Profile</b>							
<b>Measures of risks</b>							
		<b>Expected annual investment return</b>	<AnnualInvestmentReturnRate>	M	Expected annual investment return/IRR in normal market conditions (in %) Rate expressed as a percentage. When there is no expected annual return/IRR in normal market conditions to report, AIFMs should report the value 'NA' for non-applicable.		



Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O/F	Technical guidance	Control	Error reference
		<b>Risk measure type</b>	<RiskMeasureType>	O*	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)"* - NET_CTY_DELTA for "Net Commodity Delta (portfolio's sensitivity to a change in commodity prices)"* - VEGA_EXPO for "Vega Exposure"*.		
CAF-099	The risk measure value is not consistent with the risk measure type.	<b>Risk measure value</b>	<RiskMeasureValue>	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 risk measure type equal to "NET_EQTY_DELTA" and "NET_FX_DELTA" and "NET_CTY_DELTA" and forbidden otherwise.	The field is forbidden for risk measure type different from "NET_DV01" and "NET_CS01" and mandatory otherwise	CAF-099
CAF-100	The risk measure value is not consistent with the risk measure type.	<b>Risk measure value for bucket &lt; 5 years</b>	<LessFiveYearsRiskMeasureValue>	C O for risk measure type equal to "NET_DV01" and "NET_CS01" F otherwise	This field is only authorised for risk measure type equal to "NET_DV01" and "NET_CS01" and forbidden otherwise	The field is mandatory for risk measure type different from "NET_DV01" and "NET_CS01" and forbidden otherwise	CAF-100
CAF-101	The risk measure value is not consistent with the risk measure type.	<b>Risk measure value for bucket 5-15 years</b>	<FifteenYearsRiskMeasureValue>	C O for risk measure type equal to "NET_DV01" and "NET_CS01" F otherwise	This field is only authorised for risk measure type equal to "NET_DV01" and "NET_CS01" and forbidden otherwise	The field is mandatory for risk measure type different from "NET_DV01" and "NET_CS01" and forbidden otherwise	CAF-101
CAF-102	The risk measure value is not consistent with the risk measure type.	<b>Risk measure value for bucket &gt;15 years</b>	<MoreFifteenYearsRiskMeasureValue>	C O for risk measure type equal to "NET_DV01" and "NET_CS01" F otherwise	This field is only authorised for risk measure type equal to "NET_DV01" and "NET_CS01" and forbidden otherwise	The field is mandatory for risk measure type different from "NET_DV01" and "NET_CS01" and forbidden otherwise	CAF-102
CAF-103	The risk measure value is not consistent with the risk measure type.	<b>Risk measure value for Vega exposure at current market levels *</b>	<CurrentMarketRiskMeasureValue>	C O* for risk measure type equal to "VEGA_EXPO" F otherwise	This field is only authorised for risk measure type equal to "VEGA_EXPO" and forbidden otherwise	This field is only authorised for risk measure type equal to "VEGA_EXPO" and forbidden otherwise	CAF-103
CAF-104	The risk measure value is not consistent with the risk measure type.	<b>Risk measure value for Vega exposure at market levels 10% lower *</b>	<LowerMarketRiskMeasureValue>	C O* for risk measure type equal to "VEGA_EXPO" F otherwise	This field is only authorised for risk measure type equal to "VEGA_EXPO" and forbidden otherwise	This field is only authorised for risk measure type equal to "VEGA_EXPO" and forbidden otherwise	CAF-104
CAF-105	The risk measure value is not consistent with the risk measure type.	<b>Risk measure value for Vega exposure at market levels 10% higher *</b>	<HigherMarketRiskMeasureValue>	C O* for risk measure type equal to "VEGA_EXPO" F otherwise	This field is only authorised for risk measure type equal to "VEGA_EXPO" and forbidden otherwise	This field is only authorised for risk measure type equal to "VEGA_EXPO" and forbidden otherwise	CAF-105
CAF-106	The risk measure value is not consistent with the risk measure type.	<b>VAR Value *</b>	<VARValue>	O*	This field is authorised only for risk measure type equal to "VAR" and forbidden otherwise. It is expressed as a percentage.	This field is mandatory for risk measure type equal to "VAR" and forbidden otherwise. It is expressed as a percentage.	CAF-106
CAF-107	The VAR calculation method is not consistent with the risk measure type.	<b>VAR Calculation Method Code Type *</b>	<VARCalculationMethodCodeType>	O*	Allowed values are: - HISTO for Historical simulation - CARLO for Monte Carlo simulation - PARAM for Parametric This field is authorised only for risk measure type equal to "VAR" and forbidden otherwise.	This field is mandatory for risk measure type equal to "VAR" and forbidden otherwise.	CAF-107
CAF-108	The Risk measure description is not consistent with the risk measure value.	<b>Risk Measure description</b>	<RiskMeasureDescription>	C M for risk measure values equal to 0	Free description. The field is mandatory for risk measure values equal to 0 and optional otherwise.	Mandatory for risk measure value equal to 0	CAF-108

Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O/F	Technical guidance	Control	Error reference
<b>2. Counterparty Risk Profile</b>							
<b>Trading and clearing mechanisms</b>							
CAF-109	The sum of the percentages should be equal to 100%.	Percentage of market value for securities traded on regulated exchanges	<RegulatedMarketRate>	O	Estimated % in terms of market value of securities traded on regulated exchange markets. Rate expressed as a percentage. The sum of the percentages reported by regulated exchanges and OTCs should be 100%	The sum of the regulated exchange and OTC percentages should be equal to 100%.	CAF-109
CAF-109	The sum of the percentages should be equal to 100%.	Percentage of market value for securities traded on OTC	<OTCRate>	O	Estimated % in terms of market value of securities traded on OTC markets. Rate expressed as a percentage. The sum of the percentages reported by regulated exchanges and OTCs should be 100%	The sum of the regulated exchange and OTC percentages should be equal to 100%.	CAF-109
CAF-111	The sum of the percentages should be equal to 100%.	Percentage of trade volumes for derivatives traded on regulated exchanges	<RegulatedMarketRate>	O	Estimated % in terms of trade volumes of derivatives that are traded on regulated exchange markets. Rate expressed as a percentage. The sum of the percentages reported by regulated exchanges and OTCs should be 100%	The sum of the regulated exchange and OTC percentages should be equal to 100%.	CAF-111
CAF-111	The sum of the percentages should be equal to 100%.	Percentage of trade volumes for derivatives traded on OTC	<OTCRate>	O	Estimated % in terms of trade volumes of derivatives that are traded on OTC markets. Rate expressed as a percentage. The sum of the percentages reported by regulated exchanges and OTCs should be 100%	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%.	Percentage of trade volumes for derivatives cleared by a CCP	<CCPRate>	O	Estimated % in terms of trade volumes of derivatives transactions that are cleared by a CCP. Rate expressed as a percentage. The sum of the percentages reported for number of trade cleared by a CCP and bilaterally should equal 100%.	The sum of the CCP and bilaterally percentages should be equal to 100%.	
	The sum of the percentages should be equal to 100%.	Percentage of trade volumes for derivatives cleared bilaterally	<BilateralClearingRate>	O	Estimated % in terms of trade volumes of derivatives transactions that are cleared bilaterally. Rate expressed as a percentage. The sum of the percentages reported for number of trade cleared by a CCP and bilaterally should equal 100%.	The sum of the CCP and bilaterally percentages should be equal to 100%.	
	The sum of the percentages should be equal to 100%.	Percentage of market value for repos trades cleared by a CCP	<CCPRate>	O	Estimated % in terms of market value of repo trades that are cleared by a CCP. Rate expressed as a percentage. The sum of the percentages reported for the market value of repo trades cleared by a CCP, bilaterally and on a tri-party basis should equal 100%.	The sum of the CCP triparty and bilaterally percentages should be equal to 100%.	
	The sum of the percentages should be equal to 100%.	Percentage of market value for repos trades cleared bilaterally	<BilateralClearingRate>	O	Estimated % in terms of market value of repo trades that are cleared bilaterally. Rate expressed as a percentage. The sum of the percentages reported for the market value of repo trades cleared by a CCP, bilaterally and on a tri-party basis should equal 100%.	The sum of the CCP triparty and bilaterally percentages should be equal to 100%.	
	The sum of the percentages should be equal to 100%.	Percentage of market value for repos trades cleared with triparty repos	<TriPartyRepoClearingRate>	O	Estimated % in terms of market value of repo trades that are cleared via tri party repos. Rate expressed as a percentage. The sum of the percentages reported for the market value of repo trades cleared by a CCP, bilaterally and on a tri-party basis should equal 100%.	The sum of the CCP triparty and bilaterally percentages should be equal to 100%.	
<b>Value of collateral and other credit support that the AIF has posted to all counterparties</b>							
		Collateral Cash amount posted to all counterparties	<AllCounterpartyCollateralCash>	O	Value of collateral posted in the form of cash and cash equivalent expressed in base currency filled in without decimal places.		
		Collateral Securities amount posted to all counterparties	<AllCounterpartyCollateralSecurities>	O	Value of collateral posted in the form of other securities (excluding cash and cash equivalent) expressed in base currency filled in without decimal places.		
		Other Collateral amount posted to all counterparties	<AllCounterpartyOtherCollateralPosted>	O	Value of other collateral and credit support posted (including face amount of letters of credit and similar third party credit support) expressed in base currency filled in without decimal places.		
<b>Top Five Counterparty Exposures (excluding CCPs)</b>							
		Ranking (Counterparty to which the AIF has the greatest exposure)	<Ranking>	M	The ranking admitted are: - 1 for "first counterparty exposure (to which)"; - 2 for "second counterparty exposure (to which)"; - 3 for "third counterparty exposure (to which)"; - 4 for "fourth counterparty exposure (to which)"; and - 5 for "fifth counterparty exposure (to which)".		
		Counterparty exposure flag (Counterparty to which the AIF has the greatest exposure)	<CounterpartyExposureFlag>	M	true when the AIF has exposure to the counterparty (excluding CCPs) corresponding to the reporting rank false otherwise		
CAF-113	The counterparty name is not consistent with the counterparty exposure flag.	Name of the counterparty to which the AIF has the greatest exposure	<EntityName>	C Within each ranking, M for Counterparty exposure flag (to which) equal to "true" F otherwise	Entity name. (no standard) It is strongly recommended to provide the full name corresponding to the allocated LEI code (or BIC Code if any and LEI not available). Within each ranking, if the Counterparty exposure flag is equal to "true", this field has to be reported. It is forbidden otherwise.	Within each ranking, Mandatory for Counterparty exposure flag (to which) equal to "true" Else Forbidden	CAF-113



Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O/F	Technical guidance	Control	Error reference
CAF-114	The check digits of the LEI code are not correct.	LEI code of the counterparty to which the AIF has the greatest exposure	<EntityIdentificationLEI>	C F for name of the counterparty not filled in O otherwise	LEI code (ISO 17442 standard) or if not available the interim entity identifier: Characters 1-4: A four character prefix allocated uniquely to each LOU. Characters 5-6: Two reserved characters set to zero. Characters 7-18: Entity - specific part of the code generated and assigned by LOUs according to transparent, sound and robust allocation policies. Characters 19-20: Two check digits The field is forbidden for name of the counterparty not filled in and optional otherwise.	Verify the correctness of the LEI code format rules following the calculation methodology of the 2-last check digits under validation rules using ("ISO/IEC 7064:2003 Information technology -- Security techniques -- Check character systems").	CAF-114
CAF-115	The LEI code is not consistent with the counterparty exposure flag.					Within each ranking, Forbidden for Counterparty exposure flag (to which) equal to "false"	CAF-115
CAF-116	The BIC code is not consistent with the counterparty exposure flag.	BIC code of the counterparty to which the AIF has the greatest exposure	<EntityIdentificationBIC>	C F for name of the counterparty not filled in O otherwise	BIC code (ISO 9362 standard) The field is forbidden for name of the counterparty not filled in and optional otherwise.	Within each ranking, Forbidden for Counterparty exposure flag (to which) equal to "false"	CAF-116
CAF-117	The NAV percentage is not consistent with the counterparty exposure flag.	NAV percentage of the total exposure value of the counterparties to which the AIF has the greatest exposure	<CounterpartyTotalExposureRate>	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 Counterparty exposure flag is equal to "true", this field has to be reported. It is forbidden otherwise.	Within each ranking, Mandatory for Counterparty exposure flag (to which) equal to "true" Else Forbidden	CAF-117
CAF-118	The reported value is not consistent with the rank.					The ranks that are assigned to the reported values should be consistent in relation to each other. First rank values are above or equal to the second rank values and so on.	CAF-118
		Ranking (Counterparty that has the greatest exposure to the AIF)	<Ranking>	M	The ranking admitted are: - 1 for "first counterparty exposure"; - 2 for "second counterparty exposure"; - 3 for "third counterparty exposure"; - 4 for "fourth counterparty exposure"; and - 5 for "fifth counterparty exposure".		
		Counterparty exposure flag (Counterparty that has the greatest exposure to the AIF)	<CounterpartyExposureFlag>	M	true when the counterparty (excluding CCPs) corresponding to the reporting rank has exposure to the AIF false otherwise		
CAF-119	The counterparty name is not consistent with the counterparty exposure flag.	Name of the counterparty that has the greatest exposure to the AIF	<EntityName>	C Within each ranking, M for Counterparty exposure flag equal to "true" F otherwise	Entity name. (no standard) It is strongly recommended to provide the full name corresponding to the allocated LEI code (or BIC code if any and LEI not available). Within each ranking, if the Counterparty exposure flag is equal to "true", this field has to be reported. It is forbidden otherwise.	Within each ranking, Mandatory for Counterparty exposure flag equal to "true" Else Forbidden	CAF-119
CAF-120	The check digits of the LEI code are not correct.	LEI code of the counterparty that has the greatest exposure to the AIF	<EntityIdentificationLEI>	C F for name of the counterparty not filled in O otherwise	LEI code (ISO 17442 standard) or if not available the interim entity identifier: Characters 1-4: A four character prefix allocated uniquely to each LOU. Characters 5-6: Two reserved characters set to zero. Characters 7-18: Entity - specific part of the code generated and assigned by LOUs according to transparent, sound and robust allocation policies. Characters 19-20: Two check digits The field is forbidden for name of the counterparty not filled in and optional otherwise.	Verify the correctness of the LEI code format rules following the calculation methodology of the 2-last check digits under validation rules using ISO 7064, ("ISO/IEC 7064:2003 Information technology -- Security techniques -- Check character systems").	CAF-120
CAF-121	The LEI code is not consistent with the counterparty exposure flag.					Within each ranking, Forbidden for Counterparty exposure flag (to which) equal to "false"	CAF-121
CAF-122	The BIC code is not consistent with the counterparty exposure flag.	BIC code of the counterparty that has the greatest exposure to the AIF	<EntityIdentificationBIC>	C F for name of the counterparty not filled in O otherwise	BIC code (ISO 9362 standard) The field is forbidden for name of the counterparty not filled in and optional otherwise.	Within each ranking, Forbidden for Counterparty exposure flag (to which) equal to "false"	CAF-122
CAF-123	The NAV percentage is not consistent with the counterparty exposure flag.	NAV percentage of the total exposure value of the counterparties that have the greatest exposure to the AIF	<CounterpartyTotalExposureRate>	C Within each ranking, M for Counterparty exposure flag 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 Counterparty exposure flag is equal to "true", this field has to be reported. It is forbidden otherwise.	Within each ranking, Mandatory for Counterparty exposure flag equal to "true" Else Forbidden	CAF-123
CAF-124	The reported value is not consistent with the rank.					The ranks that are assigned to the reported values should be consistent in relation to each other. First rank values are above or equal to the second rank values and so on.	CAF-124
<b>Direct clearing through central clearing counterparties (CCPs)</b>							
		Direct clearing flag	<ClearTransactionsThroughCCPFlag>	M	true for Direct clearing false for no direct clearing		
CAF-125		Ranking (CCP)	<Ranking>	C First ranking mandatory for Direct clearing flag equal to "true" F otherwise	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 is equal to "true", at least rank "1" has to be reported.	If the Direct clearing flag equal to "true", at least rank "1" has to be reported.	CAF-125
	Data should be reported for ranking 1 when there is direct clearing.	Name of CCP with greatest exposure	<EntityName>	C First ranking mandatory for Direct clearing flag equal to "true" F otherwise	Entity name. (no standard) It is strongly recommended to provide the full name corresponding to the allocated LEI code (or BIC code if any and LEI not available). If the Direct clearing flag is equal to "true", at least rank "1" has to be reported.		



Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O/F	Technical guidance	Control	Error reference
CAF-126	The LEI code is not consistent with the counterparty exposure flag.	LEI code of CCP with greatest exposure	<EntityIdentificationLEI>	C Forbidden for Direct clearing flag equal to "false" Otherwise	LEI code (ISO 17 442 standard) or if not available the interim entity identifier: •Characters 1-4: A four character prefix allocated uniquely to each LOU. •Characters 5-6: Two reserved characters set to zero. •Characters 7-18: Entity - specific part of the code generated and assigned by LOUs according to transparent, sound and robust allocation policies. •Characters 19-20: Two check digits The field is forbidden for Direct clearing flag equal to "false" and optional otherwise.	Verify the correctness of the LEI code format rules following the calculation methodology of the 2-last check digits under validation rules using ISO 7064. ("ISO/IEC 7064:2003 Information technology -- Security techniques -- Check character systems").	CAF-126
		BIC code of CCP with greatest exposure	<EntityIdentificationBIC>	C Forbidden for Direct clearing flag equal to "false" Otherwise	BIC code (ISO 9362 standard) The field is forbidden for Direct clearing flag equal to "false" and optional otherwise.		
		Exposure value of CCP with greatest exposure	<CCPExposureValue>	C First ranking mandatory for Direct clearing flag equal to "true" Otherwise	Exposure amount for each 3 greatest CCP exposures expressed in base currency filled in without decimal places. The field is mandatory for Direct clearing flag equal to "true" for rank "1" and optional otherwise.		
CAF-127	The reported value is not consistent with the rank.					The ranks that are assigned to the reported values should be consistent in relation to each other. First rank values are above or equal to the second rank values and so on.	CAF-127
<b>3. Liquidity Profile</b>							
<b>Portfolio Liquidity Profile</b>							
CAF-128	The sum of the percentages should be equal to 100%.	Percentage of portfolio liquidity in 0 to 1 day	<PortfolioLiquidityInDays0to1Rate>	C To be filled in when at least one portfolio liquidity profile element is reported	The percentage of portfolio capable of being liquidated within 1 day 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%.	The total sum of the percentage of the fund's portfolio that is capable of being liquidated should equal 100%.	CAF-128
CAF-128	The sum of the percentages should be equal to 100%.	Percentage of portfolio liquidity in 2 to 7 days	<PortfolioLiquidityInDays2to7Rate>	C To be filled in when at least one portfolio liquidity profile element is reported	The percentage of portfolio capable of being liquidated in 2 to 7 days. 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%.	The total sum of the percentage of the fund's portfolio that is capable of being liquidated should equal 100%.	CAF-128
CAF-128	The sum of the percentages should be equal to 100%.	Percentage of portfolio liquidity in 8 to 30 days	<PortfolioLiquidityInDays8to30Rate>	C To be filled in when at least one portfolio liquidity profile element is reported	The percentage of portfolio capable of being liquidated in 8 to 30 days. 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%.	The total sum of the percentage of the fund's portfolio that is capable of being liquidated should equal 100%.	CAF-128
CAF-128	The sum of the percentages should be equal to 100%.	Percentage of portfolio liquidity in 31 to 90 days	<PortfolioLiquidityInDays31to90Rate>	C To be filled in when at least one portfolio liquidity profile element is reported	The percentage of portfolio capable of being liquidated in 31 to 90 days. 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%.	The total sum of the percentage of the fund's portfolio that is capable of being liquidated should equal 100%.	CAF-128
CAF-128	The sum of the percentages should be equal to 100%.	Percentage of portfolio liquidity in 91 to 180 days	<PortfolioLiquidityInDays91to180Rate>	C To be filled in when at least one portfolio liquidity profile element is reported	The percentage of portfolio capable of being liquidated in 91 to 180 days. 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%.	The total sum of the percentage of the fund's portfolio that is capable of being liquidated should equal 100%.	CAF-128
CAF-128	The sum of the percentages should be equal to 100%.	Percentage of portfolio liquidity in 181 to 365 days	<PortfolioLiquidityInDays181to365Rate>	C To be filled in when at least one portfolio liquidity profile element is reported	The percentage of portfolio capable of being liquidated in 181 to 365 days. 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%.	The total sum of the percentage of the fund's portfolio that is capable of being liquidated should equal 100%.	CAF-128
CAF-128	The sum of the percentages should be equal to 100%.	Percentage of portfolio liquidity in more than 365 days	<PortfolioLiquidityInDays365MoreRate>	C To be filled in when at least one portfolio liquidity profile element is reported	The percentage of portfolio capable of being liquidated in more than 365 days. 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%.	The total sum of the percentage of the fund's portfolio that is capable of being liquidated should equal 100%.	CAF-128
		Unencumbered cash amount	<UnencumberedCash>	O	Amount expressed in Base currency filled in without decimal places.		
<b>Investor Liquidity Profile</b>							
CAF-129	The sum of the percentages should be equal to 100%.	Percentage of investor liquidity in 0 to 1 day	<InvestorLiquidityInDays0to1Rate>	C To be filled in when at least one portfolio liquidity profile element is reported	Breakdown of the NAV divided among the 1 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%.	The total of the breakdown should equal 100%.	CAF-129
CAF-129	The sum of the percentages should be equal to 100%.	Percentage of investor liquidity in 2 to 7 days	<InvestorLiquidityInDays2to7Rate>	C To be filled in when at least one portfolio liquidity profile element is reported	Breakdown of the NAV divided among the "2 to 7 days" 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%.	The total of the breakdown should equal 100%.	CAF-129
CAF-129	The sum of the percentages should be equal to 100%.	Percentage of investor liquidity in 8 to 30 days	<InvestorLiquidityInDays8to30Rate>	C To be filled in when at least one portfolio liquidity profile element is reported	Breakdown of the NAV divided among the "8 to 30 days" 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%.	The total of the breakdown should equal 100%.	CAF-129
CAF-129	The sum of the percentages should be equal to 100%.	Percentage of investor liquidity in 31 to 90 days	<InvestorLiquidityInDays31to90Rate>	C To be filled in when at least one portfolio liquidity profile element is reported	Breakdown of the NAV divided among the "31 to 90 days" 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%.	The total of the breakdown should equal 100%.	CAF-129

Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O/F	Technical guidance	Control	Error reference
CAF-129	The sum of the percentages should be equal to 100%.	Percentage of investor liquidity in 91 to 180 days	<InvestorLiquidityInDays91to180Rate>	C To be filled in when at least one portfolio liquidity profile element is reported	Breakdown of the NAV divided among the "91 to 180 days" 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%.	The total of the breakdown should equal 100%.	CAF-129
CAF-129	The sum of the percentages should be equal to 100%.	Percentage of investor liquidity in 181 to 365 days	<InvestorLiquidityInDays181to365Rate>	C To be filled in when at least one portfolio liquidity profile element is reported	Breakdown of the NAV divided among the "181 to 365 days" 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%.	The total of the breakdown should equal 100%.	CAF-129
CAF-129	The sum of the percentages should be equal to 100%.	Percentage of investor liquidity in more than 365 days	<InvestorLiquidityInDays365MoreRate>	C To be filled in when at least one portfolio liquidity profile element is reported	Breakdown of the NAV divided among the "more than 365 days" 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%.	The total of the breakdown should equal 100%.	CAF-129
<b>Investor redemptions</b>							
		Withdrawal redemption rights flag	<ProvideWithdrawalRightsFlag>	O	Flag indicating whether the AIF provides investors with withdrawal/redemption rights in the ordinary course. true or false		
CAF-130	The investor redemption frequency is not consistent with the withdrawal redemption rights flag.	Investor Redemption Frequency	<InvestorRedemptionFrequency>	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" - Q for "Quarterly" - H for "Half-yearly" - Y for "Yearly" - O for "Other" - N for "None" see Annex II - Table 6 The field is forbidden for Withdrawal redemption rights flag equal to "false" and optional otherwise.	The field is forbidden for Withdrawal redemption rights flag false and optional otherwise	CAF-130
CAF-131	The investor redemption notice period is not consistent with the withdrawal redemption rights flag.	Investor Redemption Notice Period	<InvestorRedemptionNoticePeriod>	C F for Withdrawal redemption rights flag false O otherwise	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. The field is forbidden for Withdrawal redemption rights flag equal to "false" and optional otherwise.	The field is forbidden for Withdrawal redemption rights flag false and optional otherwise	CAF-131
CAF-132	The investor redemption lock-up is not consistent with the withdrawal redemption rights flag.	Investor Redemption Lock Up Period	<InvestorRedemptionLockUpPeriod>	C F for Withdrawal redemption rights flag false O otherwise	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. The field is forbidden for Withdrawal redemption rights flag equal to "false" and optional otherwise.	The field is forbidden for Withdrawal redemption rights flag false and optional otherwise	CAF-132
		Side Pocket percentage	<SidePocketRate>	O	The NAV percentage of the AIF's assets that are currently subject to side pockets arrangements. Rate expressed as a percentage.		
		Gates percentage	<GatesRate>	O	The NAV percentage of the AIF's assets that are currently subject to Gates arrangements. Rate expressed as a percentage.		
		Dealing Suspension percentage	<DealingSuspensionRate>	O	The NAV percentage of the AIF's assets that are currently subject to suspension of dealing arrangements. Rate expressed as a percentage.		
		Other Arrangement Type	<OtherArrangementType>	C M for Other arrangement percentage filled in O otherwise	Free text for other arrangement for managing illiquid assets. The field is mandatory for Other arrangement percentage filled in and optional otherwise.		
		Other arrangement percentage	<OtherArrangementRate>	C M for Other arrangement type filled in O otherwise	The NAV percentage of the AIF's assets that are currently subject to other arrangements for managing illiquid assets. Rate expressed as a percentage. The field is mandatory for Other arrangement type filled in and optional otherwise.		
		Total arrangement percentage	<TotalArrangementRate>	O	The NAV percentage of the AIF's assets that are currently subject to the special arrangements arising from their illiquid nature under Article 23.4 of the AIFMD. Rate expressed as a percentage.		
		Investor preferential treatment Flag	<InvestorPreferentialTreatmentFlag>	O	Flag indicating whether there are any investors who obtain preferential treatment or the right to preferential treatment. true or false		
		Disclosure Terms Preferential Treatment Flag	<DisclosureTermsPreferentialTreatmentFlag>	O	Flag indicating whether there are any different disclosure/reporting to investors true or false		



Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O/F	Technical guidance	Control	Error reference
		Liquidity Terms Preferential Treatment Flag	<LiquidityTermsPreferentialTreatmentFlag>	O	Flag indicating whether there are any different investor liquidity terms true or false		
		Fee Terms Preferential Treatment Flag	<FeeTermsPreferentialTreatmentFlag>	O	Flag indicating whether there are any different fee terms for investors true or false		
		Other Terms Preferential Treatment Flag	<OtherTermsPreferentialTreatmentFlag>	O	Flag indicating whether there are any other preferential treatment true or false		
<b>Breakdown of the ownership of units in the AIF by investor group</b>							
		Investor Group Type	<InvestorGroupType>	M	The breakdown of the ownership of units in the AIF beneficially owned by each investor group (as % of NAV of the AIF assets). Possible values are: - NFCO for "Non-financial corporations" - BANK for "Banks" - INSC for "Insurance corporations" - OFIN for "Other financial institutions" - PFND for "Pension plans / funds" - GENG for "General government" - OCIU for "Other collective investment undertakings (e.g. fund of funds or master)" - HHLD for "Households" - UNKN for "Unknown" - NONE for "None" See Annex II - Table 7 ("Investor Groups")		
		Investor group NAV percentage	<InvestorGroupRate>	M	The percentage of NAV for each typology of investors.		
<b>Financing liquidity</b>							
		Available financing amount	<TotalFinancingAmount>	O	The amount of borrowing by and cash financing available to the AIF (including all drawn and undrawn, committed and uncommitted lines of credit as well as any term financing. Amount expressed in base currency filled in without decimal places.		
CAF-133	The sum of the percentages should be equal to 100%.	Percentage of financing amount in 0 to 1 day	<TotalFinancingInDays0to1Rate>	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%.	The sum of the percentages of financing amount should be 100%.	CAF-133
CAF-133	The sum of the percentages should be equal to 100%.	Percentage of financing amount in 2 to 7 days	<TotalFinancingInDays2to7Rate>	C M if "Available Financing Amount" is filled in F otherwise	Breakdown of the total financing amount divided among the "2 to 7 days" period depending on the longest period for which the creditor is contractually committed to provide such financing. The total should equal 100%.	The sum of the percentages of financing amount should be 100%.	CAF-133
CAF-133	The sum of the percentages should be equal to 100%.	Percentage of financing amount in 8 to 30 days	<TotalFinancingInDays8to30Rate>	C M if "Available Financing Amount" is filled in F otherwise	Breakdown of the total financing amount divided among the "8 to 30 days" period depending on the longest period for which the creditor is contractually committed to provide such financing. The total should equal 100%.	The sum of the percentages of financing amount should be 100%.	CAF-133
CAF-133	The sum of the percentages should be equal to 100%.	Percentage of financing amount in 31 to 90 days	<TotalFinancingInDays31to90Rate>	C M if "Available Financing Amount" is filled in F otherwise	Breakdown of the total financing amount divided among the "91 to 180 days" period depending on the longest period for which the creditor is contractually committed to provide such financing. The total should equal 100%.	The sum of the percentages of financing amount should be 100%.	CAF-133
CAF-133	The sum of the percentages should be equal to 100%.	Percentage of financing amount in 91 to 180 days	<TotalFinancingInDays91to180Rate>	C M if "Available Financing Amount" is filled in F otherwise	Breakdown of the total financing amount divided among the "8 to 30 days" period depending on the longest period for which the creditor is contractually committed to provide such financing. The total should equal 100%.	The sum of the percentages of financing amount should be 100%.	CAF-133
CAF-133	The sum of the percentages should be equal to 100%.	Percentage of financing amount in 181 to 365 days	<TotalFinancingInDays181to365Rate>	C M if "Available Financing Amount" is filled in F otherwise	Breakdown of the total financing amount divided among the "181 to 365 days" period depending on the longest period for which the creditor is contractually committed to provide such financing. The total should equal 100%.	The sum of the percentages of financing amount should be 100%.	CAF-133
CAF-133	The sum of the percentages should be equal to 100%.	Percentage of financing amount longer than 365 days	<TotalFinancingInDays365MoreRate>	C M if "Available Financing Amount" is filled in F otherwise	Breakdown of the total financing amount divided among the "more than 365 days" period depending on the longest period for which the creditor is contractually committed to provide such financing. The total should equal 100%.	The sum of the percentages of financing amount should be 100%.	CAF-133
<b>4. Operational and Other Risk Aspects</b>							
<b>Total number of open positions</b>							
		Total number of open positions	<TotalOpenPositions>	O	Total number of open positions. Number filled in without decimal places.		



Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O/F	Technical guidance	Control	Error reference
<b>Historical risk profile</b>							
CAF-134	The month rate is not consistent with the reporting period.	Percentage of gross investment returns for January	<RateJanuary>	O	Gross investment returns or IRR of the AIF for 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.	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-134
CAF-134	The month rate is not consistent with the reporting period.	Percentage of gross investment returns for February	<RateFebruary>	O	Gross investment returns or IRR of the AIF for February (in %, gross of management and performance fees). Rate expressed as a percentage. For each calendar year, the February 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.	For each calendar year, the February 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-134
CAF-134	The month rate is not consistent with the reporting period.	Percentage of gross investment returns for March	<RateMarch>	O	FALSCH	For each calendar year, the March 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-134











































Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O/F	Technical guidance	Control	Error reference
CAF-138	The month quantity is not consistent with the reporting period.	Number of redemptions for October	<QuantityOctober>	O	Number of redemptions during October Number filled in without decimal places. For each calendar year, the October 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, 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.	For each calendar year, the October 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, 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
CAF-138	The month quantity is not consistent with the reporting period.	Number of redemptions for November	<QuantityNovember>	O	Number of redemptions during November Number filled in without decimal places. For each calendar year, the November 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, 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.	For each calendar year, the November 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, 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
CAF-138	The month quantity is not consistent with the reporting period.	Number of redemptions for December	<QuantityDecember>	O	Number of redemptions during December Number filled in without decimal places. For each calendar year, the December 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, 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.	For each calendar year, the December 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, 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
<b>Results of stress tests</b>							
		Results of stress tests performed in accordance with point(b) of Article 15(3)	<StressTestsResultArticle15>	M	Free text to indicate the results of the stress tests performed in accordance with point (b) of Article 15(3) of Directive 2011/61/EU [risks associated with each investment position of the AIF and their overall effect on the AIF's portfolio can be properly identified, measured, managed and monitored on an on-going basis, including through the use of appropriate stress testing procedures.		

Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O/F	Technical guidance	Control	Error reference
		Results of stress tests performed in accordance with the second subparagraph of Article 16(1)	<StressTestsResultArticle16>	M	Free text to indicate the results of the stress tests performed in accordance with the second subparagraph of Article 16(1) of Directive 2011/61/EU. [AIFMs shall regularly conduct stress tests, under normal and exceptional liquidity conditions, which enable them to assess the liquidity risk of the AIFs and monitor the liquidity risk of the AIFs accordingly.]		
<b>AIF - Article 24(2) and 24(4) of Directive 2011/61/EU</b>							
<b>Of the amount of collateral and other credit support that the reporting fund has posted to counterparties: what percentage has been re-hypothecated by counterparties?</b>							
		Rehypothecation flag	<AllCounterpartyCollateralRehypothecationFlag>	M	Flag indicating whether the contract between the AIFM and the counterparty allows the counterparty to re-hypothecate collateral for a given AIF. AIFMs should indicate: true when the contract allows false otherwise		
CAF-139		Rehypothecated percentage of collateral amount posted to all counterparties	<AllCounterpartyCollateralRehypothecatedRate>	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. Rate expressed as a percentage. The field is forbidden for Rehypothecation flag equal to "false" and optional otherwise.	The field is forbidden for rehypothecation flag false and optional otherwise.	CAF-139
<b>Value of borrowings of cash or securities represented by:</b>							
		Unsecured borrowing amount	<UnsecuredBorrowingAmount>	O	Value of borrowings of cash or securities by unsecured cash borrowing. Amount expressed in base currency filled in without decimal places.		
		Collateralised/secured cash borrowing prime broker amount	<SecuredBorrowingPrimeBrokerageAmount>	O	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.		
		Collateralised/secured cash borrowing reverse repo amount	<SecuredBorrowingReverseRepoAmount>	O	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.		
		Collateralised/secured cash borrowing other amount	<SecuredBorrowingOtherAmount>	O	Value of borrowings of cash or securities by collateralised/secured cash borrowing - via other. Amount expressed in base currency filled in without decimal places.		
<b>Value of borrowing embedded in financial instruments</b>							
		Exchange traded derivatives exposure amount	<ExchangedTradedDerivativesExposureValue>	O	Value of borrowing embedded in financial instruments by exchange traded derivatives (gross exposure less margin posted). Amount expressed in base currency filled in without decimal places.		
		OTC derivatives exposure amount	<OTCDerivativesAmount>	O	Value of borrowing embedded in financial instruments by OTC derivatives (gross exposure less margin posted). Amount expressed in base currency filled in without decimal places.		
		Short position borrowed securities value	<ShortPositionBorrowedSecuritiesValue>	O	Value of securities borrowed for short positions. Amount expressed in base currency filled in without decimal places.		
<b>4. Borrowing and Exposure Risk</b>							
<b>Gross exposure of financial and, as the case may be, or legal structures controlled by the AIF as defined in Recital 78 of the AIFMD</b>							
		Controlled structure Name	<EntityName>	O	Entity name. (no standard) It is strongly recommended to provide the full name corresponding to the allocated LEI code (or BIC code if any and LEI not available).		
CAF-140	The check digits of the LEI code are not correct.	Controlled structure LEI code	<EntityIdentificationLEI>	O	LEI code (ISO 17 442 standard) or if not available the interim entity identifier: •Characters 1-4: A four character prefix allocated uniquely to each LOU. •Characters 5-6: Two reserved characters set to zero. •Characters 7-18: Entity - specific part of the code generated and assigned by LOUs according to transparent, sound and robust allocation policies. •Characters 19-20: Two check digits	Verify the correctness of the LEI code format rules following the calculation methodology of the 2-last check digits under validation rules using ISO 7 064, ("ISO/IEC 7 064:2003 Information technology -- Security techniques -- Check character systems")	CAF-140
		Controlled structure BIC code	<EntityIdentificationBIC>	O	BIC code (ISO 9362 standard)		
		Controlled structure Exposure value	<ControlledStructureExposureValue>	C M when the controlled company name is filled in O otherwise	Gross exposure of financial and/or legal structures controlled by the AIF as defined in Recital 78 of the AIFMD expressed in base currency filled in without decimal places. The field is mandatory for Controlled structure Name filled in and optional otherwise.		
<b>AIF – 24.2 - Item 30: Leverage of the AIF</b>							
		Leverage under gross method	<GrossMethodRate>	M	Leverage value of the AIF under gross method expressed as a percentage of the NAV.		



Error reference	Error message	Field Name	XSD element name / XML tag	M/C/O/F	Technical guidance	Control	Error reference
		Leverage under commitment method	<CommitmentMethodRate>	M	Leverage value of the AIF under commitment method expressed as a percentage of the NAV.		
<b>AIF - Article 24(4) of Directive 2011/61/EU</b>							
<b>Five largest sources of borrowed cash or securities (short positions)</b>							
		Ranking (Source company)	<Ranking>	M	The ranking admitted are: - 1 for "first largest source"; - 2 for "second largest source"; - 3 for "third largest source"; - 4 for "fourth largest source"; and - 5 for "fifth largest source".		
		Borrowing source flag	<BorrowingSourceFlag>	M	true when the AIF has one source of borrowed cash or securities for the reported rank false otherwise		
CAF-141		Name of the largest source of borrowed cash or securities	<EntityName>	C Within each ranking, M for Borrowing source flag equal to "true" F otherwise	Entity name. (no standard) It is strongly recommended to provide the full name corresponding to the allocated LEI code (or BIC code if any and LEI not available). Within each ranking, if the Borrowing source flag is equal to "true", this field has to be reported. It is forbidden otherwise.	Within each ranking, Mandatory for Borrowing source flag equal to "true" Else Forbidden	CAF-141
CAF-142	The check digits of the LEI code are not correct.	LEI code of the largest source of borrowed cash or securities	<EntityIdentificationLEI>	C Within each ranking, F for Borrowing source flag equal to "false"	LEI code (ISO 17442 standard) or if not available the interim entity identifier: Characters 1-4: A four character prefix allocated uniquely to each LOU. •Characters 5-6: Two reserved characters set to zero. •Characters 7-18: Entity - specific part of the code generated and assigned by LOUs according to transparent, sound and robust allocation policies. •Characters 19-20: Two check digits The field is forbidden for name of the counterparty not filled in and	Verify the correctness of the LEI code format rules following the calculation methodology of the 2-last check digits under validation rules using ISO 7064, ("ISO/IEC 7064:2003 Information technology -- Security techniques -- Check character systems").	CAF-142
CAF-143	The LEI code is not consistent with the borrowing source flag.					Within each ranking, Forbidden for Borrowing source flag equal to "false"	CAF-143
CAF-144	The BIC code is not consistent with the borrowing source flag.	BIC code of the largest source of borrowed cash or securities	<EntityIdentificationBIC>	C Within each ranking, F for Borrowing source flag equal to "false"	BIC code (ISO 9362 standard) The field is forbidden for name of the counterparty not filled in and optional otherwise.	Within each ranking, Forbidden for Borrowing source flag equal to "false"	CAF-144
CAF-145	The leverage amount is not consistent with the borrowing source flag.	Received leverage amount	<LeverageAmount>	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 Borrowing source flag is equal to "true", this field has to be reported. It is forbidden otherwise.	Within each ranking, Mandatory for Borrowing source flag equal to "true" Else Forbidden	CAF-145
CAF-146	The reported value is not consistent with the rank.					The ranks that are assigned to the reported values should be consistent in relation to each other. First rank values are above or equal to the second rank values and so on.	CAF-146
		XSD structure check E for enumeration values C for conditionality managed within XSD					

### **3. Datenschutz**

Die FMA verarbeitet personenbezogene Daten ausschliesslich nach den allgemeinen Datenverarbeitungsgrundsätzen der Datenschutz-Grundverordnung (Verordnung (EU) 2016/679 des Europäischen Parlaments und des Rates vom 27. April 2016 zum Schutz natürlicher Personen bei der Verarbeitung personenbezogener Daten, zum freien Datenverkehr und zur Aufhebung der Richtlinie 95/46/EG) sowie nach dem geltenden Datenschutzrecht.

Sämtliche Informationen zur Verarbeitung personenbezogener Daten, einschliesslich der Angaben zum Verarbeitungszweck, zum Datenverantwortlichen sowie zu den Betroffenenrechten sind in der FMA-Information zum Datenschutz enthalten: <https://www.fma-li.li/de/fma/datenschutz/fma-information-zum-datenschutz.html>

### **4. Inkraftsetzung**

Diese Wegleitung tritt am 6. Oktober 2020 in Kraft.

Für Rückfragen steht die FMA zur Verfügung.

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