



MANUAL FOR FILLING THE A01 STATEMENT - STATISTICAL DATA ON FOREIGN CIS MARKETED IN SPAIN (Circular 2/2011 of the National Securities Market Commission, amended by Circular 2/2017, of 25 October)

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1. INTRODUCTION

The growth of cross-border marketing of collective investment products has made it necessary to amend CNMV Circular 2/2011 in order to have an overview of the marketing of foreign UCITS in Spain and know how this segment of the market is developing.

For this reason, the A01 statistical statement has been modified to include new quantitative and qualitative variables.

Foreign non-harmonised CIS have also been included explicitly as entities that are obliged to send statistical information. This means that all foreign CIS which market their products in Spain are obliged to send an A01 statistical statement.

This manual has been published with the aim of clarifying the content of the statistical statement referred to in Circular 2/2017, so that entities will complete it in a standardised manner and ensure that it serves the purpose for which it is intended.

We remind that legislative references appearing in the manual may be superseded by new legislation enacted after the publication of this manual.

2. GENERAL COMPLETION INSTRUCTIONS

2.1. OBLIGATION TO SUBMIT INFORMATION

All marketing entities of foreign CIS, whether harmonised or non-harmonised, are obliged to submit information, even if in during the quarter they have not marketed any of the CIS for which they are registered with the CNMV.

Non-harmonised CIS must identify the entity charged with representing the CIS before the CNMV for statistical purposes. This entity must report the registrations and de-registrations of entities marketing the CIS in Spain.

Distributors must submit a single .xml file containing the information corresponding to all CIS they market.

If the distributor has delegated the submission of this information to an appointed person, the latter will be responsible for sending the statistical statement. If more than one distributor delegate the submission of the A01 statement to the same person, the latter has to send one .xml file for each distributor.

The procedure for the communication of identifying the representative for statistical purposes of non-harmonised foreign CIS is described in [this link](#).

The procedure for registering or deregistering a distributor/entity marketing the CIS is described in [this link](#).

The procedure for identifying the delegated entity is described in [this link](#).

2.2. INFORMATION CONTENT AND REQUIREMENTS

The fields referring to the amount marketed, net asset value, and marketing volume must be completed in **euros to two decimal places**.

For CIS denominated in currencies other than the euro, these fields must be translated into euros using the spot exchange rate of the referenced date of the information. The spot exchange rate used will be the one most representative of the reference market on the date in question or, failing that, the rate on the last business day before that date. Representative exchange rate means the firm rate quoted by the market participants at stock market closing time in the geographic region to which they belong, or when the UCITS are valued at a price which replicates an index and does not apply closing prices.

In the fields referring to “end of the previous quarter” (17 and 36), the exchange rate to be used is that of the end of the previous quarter.

The information contained must:

- Be correct: CIS must have information capable of explaining any events that may have occurred and any missing information
- Respect the technical requirements established (see Technical Standard)

- Be balanced, both internally and between consecutive quarters (see Technical Standard)
- Conform to the established definitions and classifications.

2.3. FORM AND TIMING OF SUBMISSION

The statements must be sent through an electronic medium, encrypted and digitally signed by the marketing entity or the appointed entity, in accordance with the specifications of the CIFRADO electronic information exchange system or by whatever system may replace it, as specified by the Technical Standard and with the established periodicity and with reference to the last day of the reference period.

3. A01 STATEMENT. STATISTICAL DATA OF FOREIGN CIS MARKETED IN SPAIN

In this statement a quarterly report is made, CIS by CIS, on the following data:

- CIS Type (1): This field is only to be completed as FONDO/SICAV/FIA
- Registry No. (2): Number of FONDO/SICAV or FIA in the CNMV's administrative registers
- For each UCITS, the following fields at CIS level:
 - Name (3): Name of the CIS
 - LEI (4): LEI code of the CIS
 - Country (5): Country of origin of the CIS in accordance with ISO standard 3166

In the case of AIF, if they do not correspond to a CIS, these fields will refer to the umbrella vehicle.

- For each CIS, the following fields at compartment level:
 - Name (6): Name of the compartment
 - LEI (7): LEI code of the compartment
 - Category (8): Investment policy. Possible investment policies are as follows:
 - MF: MMF Funds
 - FF: Fixed Income Funds
 - EQ: Equities Funds
 - HG: Hedge Funds
 - MX: Mixed Funds
 - RE: Real Estate Funds
 - OT: Other Funds
- For each CIS, the following fields of their management company:
 - Name (9): Name of the management company
 - LEI (10): LEI code of the management company
 - Country (11): Country of origin of the management company in accordance with ISO standard 3166

Self-managed CIS must report previous fields with their own data.

- For each CIS, the following fields of their depositary:
 - Name (12): Name of the depositary
 - LEI (13): LEI code of the depositary
 - Country (14): Country of origin of the depositary in accordance with ISO standard 3166

- ISIN (16): ISIN code. One row must be filled in for each ISIN marketed in Spain.

In the case that the ISIN code does not exist, a fictitious code must be entered. This fictitious code must have the following structure:

- For FONDO/SICAV: CCUCGGGGNNND

CC= country code

UC= code to identify that the CIS is UCIT

GGGG= number of FONDO/SICAV in the CNMV's administrative registers

NNN= consecutive numbers for any fictitious ISIN of the same UCIT, even though they are for different compartment

D= check digit calculated using ISO 6166 standards

- For FIA: CCAFGGGGNNND

CC= country code

AF= code to identify that the CIS is AIF

GGGG= number of FIA in the CNMV's administrative registers

NNN= consecutive numbers for any fictitious ISIN of the same FIA

D= check digit calculated using ISO 6166 standards

Example 1: if FONDO from Luxembourg with CNMV registered number 3125 does not have ISIN code, the fictitious one would be: LUUC3125001D, where D is the check digit calculated using ISO 6166 standards. In this case D=1.

Ejemplo 2: if AIF from Luxembourg with CNMV registered number 3125 does not have ISIN code, the second fictitious ISIN code would be: LUAF3125002D where D is the check digit calculated using ISO 6166 standards. In this case D=0.

- NET ASSET VALUE: for each ISIN of each CIS, the net asset value must be entered for the following dates:
 - End of the previous quarter (17): Net asset value on the last day of the previous quarter
 - End of quarter (18): Net asset value on the last day of the quarter
- COMMISSIONS: for each ISIN of each CIS, the following fees must be entered:
 - Management commissions:
 - On assets managed (19): Actual percentage charged for management commission based on assets managed
 - On results (20): Actual percentage charged for management commission based on results

- Mixed (21): Actual total percentage charged when the management commission is being charged on the basis of results and assets managed.
- o Depository commission (22): Actual percentage charged for depository commission
- o Subscription commission (23): Actual percentage charged for subscription commission
- o Redemption commission (24): Actual percentage charged for redemption commission
- NUMBER OF UNIT-HOLDERS/SHAREHOLDERS: For each ISIN of each CIS, the number of unit-holders/shareholders to which the securities have been marketed must be entered. These correspond to:
 - o End of the previous quarter (25): Number of unit-holders/shareholders corresponding to the last day of each quarter.
 - o Incoming (26): Number of new unit-holders/shareholders that have acquired participations/shares of the ISIN in the quarter.
 - o Outgoing (27): Number of unit-holders/shareholders which have ceased to hold participations/shares of the ISIN in the quarter.
 - o End of quarter: Number of unit-holders/shareholders corresponding to the last day of each quarter, broken down as follows:
 - Total (28): Number of natural or legal persons holding participations/shares of the ISIN on the last day of each quarter.
 - Natural persons (29): Number of natural persons holding participations/shares of the ISIN on the last day of each quarter.
 - Legal persons:
 - Total (30): Number of legal persons holding participations/shares of the ISIN on the last day of each quarter.
 - Other marketing entities (31): Of the total number of legal persons holding participations/shares of the ISIN on the last day of each quarter, those that are at the same time distributors of that ISIN.
- MARKETED AMOUNT: For each ISIN of each CIS, the amount marketed must be entered, broken down as follows:
 - o Subscriptions: sum of subscriptions in the quarter at the net asset value at which they were made, with the following breakdown:

- Total (32): Sum of all subscriptions in the quarter, accounted for at the net asset value of the day on which they were made.
- From other marketing entities (33): Of the total number of subscriptions, only those that were made to other distributors of the same ISIN.
- Redemptions: sum of the redemptions in the quarter at the net asset value at which they were carried out, with the following breakdown:
 - Total (34): Sum of all redemptions in the quarter, accounted for at the net asset value of the day on which they were carried out.
 - To other marketing entities (35): Of the total number of redemptions, only those that were carried out to other distributors of the same ISIN
- INVESTMENT VOLUME: For each ISIN of each CIS, the investment volume must be entered according to the following breakdown:
 - End of previous quarter (36): Assets that were marketed in Spain in the previous quarter, at the net asset value on the last day of each previous quarter.
 - End of quarter: Assets marketed in Spain at the net asset value on the last day of each quarter, with the following breakdown:
 - Total (37): Total assets marketed in Spain of that ISIN accounted at net asset value on the last day of each quarter.
 - Natural persons (38): Amount in euros of the assets marketed in Spain of that ISIN accounted at net asset value on the last day of each quarter, whose participant/shareholder is a natural person.
 - Legal persons: Amount in euros of the assets marketed in Spain of that ISIN accounted at net asset value on the last day of each quarter, whose participant/shareholder is a legal person; differentiating between:
 - Total (39): Amount in euros of the assets marketed in Spain of that ISIN accounted at net asset value on the last day of each quarter, whose participant/shareholder is a legal person.
 - Other marketing entities (40): Of the total of the investment volume with participants/shareholders that are legal persons, only those made to other distributors of the same ISIN.

- OTHER QUALITATIVE DATA
 - ETF (41): The only possible values for this variable are “S” or “N” depending on whether or not it is an ETF.
 - SELF-MANAGED (42): The only possible values for this variable are “S” or “N” depending on whether or not it is self-managed.
 - FUND OF FUNDS (43): The only possible values for this variable are “S” or “N” depending on whether or not it is a fund of funds.
 - SUBORDINATED: If the CIS are subordinated, the following fields must be filled in:
 - Subordinated (44): The only possible values for this variable are “S” or “N” according to whether or not it is subordinated. If this variable is coded “S”, the following fields must also be filled in for the principal CIS.
 - Principal CIS:
 - CIS Type (45): If it is a Spanish or foreign CIS marketed in Spain, the type of CIS appearing in CNMV registers. If the above condition is not met, this field must be left blank.
 - CIS No. (46): If it is a Spanish or foreign CIS marketed in Spain, the code used in CNMV registers. If the above condition is not met, this field must be left blank.
 - LEI (47): LEI code of the principal CIS. This field must be filled in whenever a “S” is entered in column (44).
 - Country (48): Country of origin of the principal CIS. This field must be filled in whenever a “S” is entered in column (44).
 - Category (49): Investment policy of the principal CIS. Investment policies will be those indicated in the field “Category (8)”.

In the last record of the A01 statement, the ISIN (field (16)) will be coded ZZZZZZZZZZZZ (i.e. a Z in each of the twelve positions) that will reflect the sum per column of the amounts entered in columns (25) to (40).