Money Market Funds Regulation

Contents

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Chapter 1

Commission Implementing Regulation (EU) 2018/708

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1

01/01/2021

Preamble

THE EUROPEAN COMMISSION,

Having regard to the Treaty on the Functioning of the European Union,

Having regard to Regulation (EU) 2017/1131 of the European Parliament and of the Council of 14 June 2017 on money market funds, and in particular Article 37(4) thereof,

Whereas:

(1) In addition to the reporting requirements laid down in Directives 2009/65/EC and 2011/61/EU of the European Parliament and of the Council, further reporting requirements are needed to ensure that competent authorities can effectively detect, monitor and respond to risks in the money market funds (MMFs) market.

(2) Article 37 of Regulation (EU) 2017/1131 requires MMFs to provide their competent authorities with a detailed list of information. To ensure consistency throughout the European Union in the way these authorities collect such data, and to ensure that the said authorities are informed of the main developments in the MMF market and can facilitate a collective analysis of the potential impacts of the MMF market in the Union, the information needs to be conveyed to the competent authorities in a uniform fashion throughout the EU. Moreover, using a standard reporting template makes it easier to carry out the procedures and processes associated with MMFs' reporting requirements, and minimises the associated costs.

(3) To ensure effective supervision within the Union, such data must be forwarded to the European Securities and Markets Authority (ESMA), so that a central database for MMFs is established.

(4) This Regulation is based on the draft implementing technical standards submitted by ESMA to the Commission.

(5) ESMA has held an open public consultation on the draft implementing technical standards on which this Regulation is based, analysed the potential related costs and benefits, and requested the opinion of the Securities and Markets Stakeholder Group established by Article 37 of Regulation (EU) No 1095/2010 of the European Parliament and of the Council.

(6) The application date of this Implementing Regulation should be aligned with the date of entry into application of Regulation (EU) 2017/1131 in order to enable the national authorities to collect information to be forwarded to ESMA's data base referred to in Article 37(5) of Regulation (EU) 2017/1131.

HAS ADOPTED THIS REGULATION:

1

Article 1

Managers of money market funds (MMFs) shall use the template in the Annex to this Regulation when reporting to the competent authority of a particular MMF, as stipulated by Article 37 of Regulation (EU) 2017/1131.

Article 2

This Regulation shall enter into force on the twentieth day following that of its publication in the *Official Journal of the European Union*.

It shall apply from 21 July 2018.

Commission Implementing Regulation (EU) 2018/708

1

Signature

01/01/2021	Done at Brussels, 17 April 2018.
01/01/2021	*For the Commission*
01/01/2021	*The President*
01/01/2021	Jean-Claude JUNCKER

ANNEX Reporting template for managers of Money Market Funds (MMFs)

| 01/01/2021 | Except where otherwise specified, all figures shall be filled in at sub-fund level |

Item	Data type	Reported data
APPLICABLE TO ALL MMFS		
General characteristics, identification of the MMF and the manager of that MMF		
(A.1.1)	Reporting period	
(A.1.2)	National code of the MMF as provided by the FCA	
(A.1.3)	LEI of the MMF	ISO 17442 Legal Entity Identifier 20 al phanumerical character code (LEI)
(A.1.4)	ECB code (MFI ID code) of the MMF	
(A.1.5)	Name of the MMF	
(A.1.6)	Indicate if the MMF is a UCITS or an AIF	UCITS AIF
(A.1.7)	Indicate if the MMF is marketed solely through employee saving schemes gov erned by national law and which have nat ural persons as investors (in accordance with Art 16(5) of the Regulation (EU) 2017/1131	(Yes/No)
(A.1.8)	Domicile of the MMF	ISO 3166 — Country code
(A.1.9)		
(A.1.10)		
(A.1.11)	Inception date of the MMF	ISO 8601 date in the format YYYY-MM-DD
(A.1.12)	Base currency of the MMF	ISO 4217 Currency Code, 3 alphabetical characters

1

(A.1.13)	National code of the manager of the MMF as provided by the competent authority of the MMF	
(A.1.14)	National code of the manager of the MMF as provided by the FCA	
(A.1.15)	LEI of the manager of the MMF	ISO 17442 LEI 20 alphanumerical character code
(A.1.16)	ECB code (MFI ID code) of the manager of the MMF	
(A.1.17)	Name of the manager of the MMF	
(A.1.18)	Country where the manager of the MMF is authorized	
(A.1.19)	LEI of the depositary of the MMF	ISO 17442 LEI 20 alphanumerical character code
(A.1.20)	National code of the depositary of the MMF	
(A.1.21)	Legal name of the depositary of the MMF	

Type of the MMF

| (A.2.1) | MMF type [Select one] | Short-term VNAV MMF
Short-term Public debt CNAV MMF
Short-term LVNAV MMF
Standard VNAV MMF |

Other characteristics of the MMF

Master/feeder information (MMF marketed solely through employee savings scheme governed by national law and which has natural persons as investors)

| (A.3.1) | If the MMF complies with the conditions of Article 16(5) of Regulation (EU) 2017/1131, indicate whether the MMF is a master or a feeder fund [Select one] | Master
Feeder |

If the MMF is a feeder:

(A.3.2)	LEI of the master of the MMF	ISO 17442 LEI 20 alphanumerical character code
(A.3.3)	National code of the master of the MMF	
(A.3.4)	Legal name of the master of the MMF	

Information on share classes

(A.3.5)	Indicate whether the MMF has share classes	(Yes/No)
(A.3.6)	Where the MMF has share classes, state the single ISIN of the different share classes	ISO 6166 ISIN 12 character alphanumeric al code
(A.3.7)	Where the MMF has share classes, state the currency of the different share classes	ISO4217 Currency Code, 3 alphabetical characters

Information on preceding fund or liquidation (one-off reporting)

If the MMF has been merged with another fund, please indicate:

(A.3.8)	Date of merger.	ISO 8601 date in the format YYYY-MM-DD

if the MMF is being liquidated, please indicate:

(A.3.9)	Date of liquidation.	ISO 8601 date in the format YYYY-MM-DD

Portfolio indicators of the MMF

Total value of assets (for the purpose of the reporting template under the MMF Regulation, it is con sidered that the total value of assets equals the NAV - please see below field A.4.1)

NAV (subfund level - not share class)

(A.4.1)	Net asset value of the MMF (subfund level)	(EUR) (if the base currency is not in EUR the exchange ratio used shall be the rate most recently set by the European Central Bank)
(A.4.2)	Net asset value of the MMF	(in base currency)

WAM

(A.4.3)	Weighted Average Maturity of the MMF calculated as set out in Article 2(19) of Regulation (EU) 2017/1131.	(days)

WAL

(A.4.4)	Weighted Average Life of the MMF calcu lated as set out in Articles 2(20), 24(1)(b), 25(1)(b) of Regulation (EU) 2017/1131.	(days)

Liquidity indicators

Portfolio Liquidity Profile

(A.4.5)	% of assets qualifying for the daily liquid ity buffer (daily maturing assets as defined	%

1

		under Articles 24 and 25 of Regulation (EU) 2017/1131)	
	(A.4.6)	% of assets qualifying for the weekly liquidity buffer (weekly maturing assets as defined under Articles 24 and 25 of Regulation (EU) 2017/1131)	%
	(A.4.7)	Portfolio liquidity profile	Percentage of portfolio capable of being liquidated that fall within each period
Period			
	Yield		
	(A.4.8)	Cumulative returns	%
Range			
	(A.4.9)	Calendar year performance (net return) of the most representative share class	%
Range			
	(A.4.10)	Monthly portfolio volatility and Monthly portfolio volatility of the shadow NAV (when applicable)	%
Range			
	Stress tests of the MMF		
	Results of the stress tests of the MMF		
	(A.5.1)	Results of the liquidity stress tests of the MMF conducted within the reporting period as set out in Art 28(1) of Regulation (EU) 2017/1131 and the corresponding ESMA guidelines on stress tests scenarios	
	(A.5.2)	Results of the credit stress tests of the MMF conducted within the reporting period as set out in Art 28(1) of Regulation (EU) 2017/1131 and the corresponding ESMA guidelines on stress tests scenarios	
	(A.5.3)	Results of the FX rate stress tests of the MMF conducted within the reporting period as set out in Art 28(1) of Regulation (EU) 2017/1131 and the corresponding ESMA guidelines on stress tests scenarios	
	(A.5.4)	Results of the Interest rate stress tests of the MMF conducted within the reporting period as set out in Art 28(1) of Regulation (EU) 2017/1131 and the correspond	

	ing ESMA guidelines on stress tests scenarios	
(A.5.5)	Results of stress test on the level of redemption of the MMF conducted within the reporting period as set out in Art 28(1) of Regulation (EU) 2017/1131 and the corresponding ESMA guidelines on stress tests scenarios	
(A.5.6)	Results of stress test of the MMF on the spread among indices to which interest rate of portfolio securities are tied conducted within the reporting period as set out in Art 28(1) of Regulation (EU) 2017/1131 and the corresponding ESMA guidelines on stress tests scenarios	
(A.5.7)	Results of the macro stress test of the MMF conducted within the reporting period as set out in Art 28(1) of Regulation (EU) 2017/1131 and the corresponding ESMA guidelines on stress tests scenarios	
(A.5.8)	Results of the multivariate stress test of the MMF conducted within the reporting period as set out in Art 28(1) of Regulation (EU) 2017/1131 and the corresponding ESMA guidelines on stress tests scenarios	
(A.5.9)	In the case of CNAV and LVNAV MMFs, indicate the results of the stress tests mentioned in the fields A.5.1 to A.5.8 in terms of difference between the constant NAV per unit or share and the NAV per unit or share	
Proposed action plan (where applicable)		
(A.5.10)	Indicate the proposed action plan as set out in Art 28(4) of Regulation (EU) 2017/1131	Free text
Information on the assets held in the portfolio of the MMF		
Money market instruments, eligible securitisations and asset backed commercial papers		
The below fields A.6 shall be completed using a line-by-line reporting template		
(A.6.1)	Type of the Money market instrument, eligible securitisations and asset backed commercial papers [Select one or several]	
	Indicate the type of money market instruments, eligible securitisations and asset backed commercial papers	Money market instruments under Article 10 of Regulation (EU) 2017/1131 Securitisations referred to in Article 13 of Commission Delegated Regulation (EU) 2015/61

1

		ABCPs as referred to in Art 11(1)(b) of Regulation (EU) 2017/1131 A simple, transparent and standardised securitisation or ABCP as referred to in Art 11(1)(c) of Regulation (EU) 2017/1131
	If the type of asset is a money market instrument, complete the fields A.6.2 to A.6.20	
(A.6.2)	Asset description of the money market instrument	
(A.6.3)	ISIN of the money market instrument	ISO 6166 ISIN 12 character alphanumerical code
(A.6.4)	CFI (if available, and if the ISIN is not available) of the money market instrument	ISO 10692 CFI, 6 characters alphabetical code
(A.6.5)	LEI of the issuer	ISO 17442 LEI 20 alphanumerical character code
(A.6.6)	Name of the issuer	
(A.6.7)	Issuer category The issuer categories shall be selected among the corresponding ones [Select one]	Sovereign (EU) Sovereign (non-EU) EU Central Bank Non EU Central Bank Regional Local National Public body EU Public body (except National Public body) Non EU Public body Supranational Public body (EU) Supranational Public body (other than EU) Credit institution Other financial corporations Non-financial corporations
(A.6.8)	Country of the issuer of the money market instrument	ISO 3166 — Country code
(A.6.9)	Maturity date of the money market instrument	ISO 8601 date in the format YYYY-MM-DD
(A.6.10)	Currency of the money market instrument	(ISO 4217 Currency Code, 3 alphabetical characters)
(A.6.11)	Quantity of the money market instrument	
(A.6.12)	Clean price of the money market instrument	(in EUR) (if the base currency is not in EUR the exchange ratio used shall be the rate most recently set by the European Central Bank)

(A.6.13)	Clean Price of the money market instrument	(in base currency)
(A.6.14)	Accrued interests	
(A.6.15)	Accrued interests	(in base currency, if A.6.14 is in EUR)
(A.6.16)	Total market value of the money market instrument	(in EUR) (if the base currency is not in EUR the exchange ratio used shall be the rate most recently set by the European Central Bank)
(A.6.17)	Total market value of the money market instrument	(in base currency)
(A.6.18)	Method used to price the money market instrument	mark to market mark-to-model amortised cost
(A.6.19)	Indicate whether the outcome of the internal credit assessment procedure is favourable or unfavourable	(favourable/unfavourable)
(A.6.20)	Provide the next interest rate reset date (as mentioned in Art 10(2) of Regulation (EU) 2017/1131)	ISO 8601 date in the format YYYY-MM-DD
	If the type of asset is an eligible securitisation or asset backed commercial paper, complete the fields A.6.21 to A.6.37	
(A.6.21)	Asset description of the eligible securitisation or asset backed commercial paper	
(A.6.22)	ISIN of the eligible securitisation or asset backed commercial paper	ISO 6166 ISIN 12 character alphanumerical code
(A.6.23)	Country of the sponsor of the eligible securitisation and asset backed commercial paper	ISO 3166 — Country code
(A.6.24)	LEI of the sponsor	ISO 17442 LEI 20 alphanumerical character code
(A.6.25)	Name of the sponsor	
(A.6.26)	The type of underlying	Trade receivables Consumer loans Leasing Credit card receivables Loans to corporates or SME Residential Mortgage Commercial Mortgage Other assets

1

(A.6.27)	Maturity date	ISO 8601 date in the format YYYY-MM-DD
(A.6.28)	Currency	(ISO 4217 Currency Code, 3 alphabetical characters)
(A.6.29)	Quantity	
(A.6.30)	Clean price	(in EUR) (if the base currency is not in EUR the exchange ratio used shall be the rate most recently set by the European Central Bank)
(A.6.31)	Clean Price	(in base currency)
(A.6.32)	Accrued interests	
(A.6.33)	Accrued interests	(in base currency, if A.6.30 is in EUR)
(A.6.34)	Total market value	(in EUR) (if the base currency is not in EUR the exchange ratio used shall be the rate most recently set by the European Central Bank)
(A.6.35)	Total market value	(in base currency)
(A.6.36)	Method used to price the eligible securitisations or asset backed commercial paper	mark to market mark-to-model amortised cost
(A.6.37)	Whether the outcome of the internal credit assessment procedure is favourable/unfavourable	(favourable/unfavourable)
Other assets		
(A.6.38)	Type of the Other assets [Select one] The type of other assets shall be selected among the assets listed in Article 9 of Regulation (EU) 2017/1131	Deposits with credit institutions as referred to in Article 12 of Regulation (EU) 2017/1131 Reverse repurchase agreements as referred to in Article 15 of Regulation (EU) 2017/1131 Repurchase agreements as referred to in Article 14 of Regulation (EU) 2017/1131 Units or shares of other MMFs as referred to in Article 16 of Regulation (EU) 2017/1131 Financial derivative instruments as referred to in Article 13 of Regulation (EU) 2017/1131 of which: — Financial derivative instruments dealt in on a regulated market (and specify if it falls under Article 2(1)(13A), Article 2(1)(13B), or Article 2(1)(13) of Regulation (EU) 600/2014) — Financial derivative instruments dealt over-the-counter

		Ancillary liquid assets
	If the type of other asset is a financial derivative instrument, complete the fields A.6.39 to A.6.60	
(A.6.39)	Contract type of derivative contract	
(A.6.40)	ISIN of the financial derivative instrument	ISO 6166 ISIN 12 character alphanumerical code
(A.6.41)	UPI of the financial derivative instrument (if the ISIN is not available)	
(A.6.42)	FISN (Financial Instrument Short Name) of the financial derivative instrument	ISO 18774
(A.6.43)	CFI code (if available and if the ISIN is not available) of the financial derivative instrument	ISO 10692 CFI, 6 characters alphabetical code
(A.6.44)	Type of derivative instrument set out in Article 13(a) of Regulation (EU) 2017/1131 [select one]	interest rate currencies indices of interest rates indices of currencies
(A.6.45)	Name of the underlying	
(A.6.46)	Underlying identification type	I = ISIN X = Index
(A.6.47)	Underlying identification	For underlying identification type I: ISO 6166 ISIN 12 character alphanumerical code For underlying identification type X: ISO 6166 ISIN 12 character alphanumerical code if available, otherwise full name of the index as assigned by the index provider
(A.6.48)	Notional currency 1	ISO 4217 Currency Code
(A.6.49)	Notional currency 2	ISO 4217 Currency Code
(A.6.50)	Country of the financial derivative instrument	ISO 3166 — Country code
(A.6.51)	Maturity date of the financial derivative instrument	ISO 8601 date in the format YYYY-MM-DD
(A.6.52)	Exposure of the financial derivative instrument	(in EUR) (if the base currency is not in EUR the exchange ratio used shall be the rate most recently set by the European Central Bank)

1

(A.6.53)	Exposure of the financial derivative instrument	(in base currency)
(A.6.54)	Market value of the financial derivative instrument	(in EUR) (if the base currency is not in EUR the exchange ratio used shall be the rate most recently set by the European Central Bank)
(A.6.55)	Market value of the financial derivative instrument	(in base currency)
(A.6.56)	Market value of the collateral received (in relation to the financial derivative instrument)	(in EUR) (if the base currency is not in EUR the exchange ratio used shall be the rate most recently set by the European Central Bank)
(A.6.57)	Market value of the collateral received (in relation to the financial derivative instrument)	(in base currency)
(A.6.58)	Provide the next interest rate reset date (as mentioned in Art 10(2) of Regulation (EU) 2017/1131)	ISO 8601 date in the format YYYY-MM-DD
(A.6.59)	Name of the Counterparty	
(A.6.60)	LEI of the Counterparty	ISO 17442 LEI 20 alphanumerical character code
	If the type of other asset is a unit or share of other MMF, complete the fields A.6.61 to A.6.71	
(A.6.61)	Asset description of the unit or share of other MMF	
(A.6.62)	ISIN of the unit or share of other MMF	ISO 6166 ISIN 12 character alphanumerical code
(A.6.63)	LEI (if the ISIN is not available) of the unit or share of other MMF	
(A.6.64)	CFI code (if available and if the ISIN is not available) of the unit or share of other MMF	ISO 10692 CFI, 6 characters alphabetical code
(A.6.65)	Currency	(ISO 4217 Currency Code, 3 alphabetical characters)
(A.6.66)	Country of the unit or share of other MMF	ISO 3166 — Country code
(A.6.67)	Market value of the unit or share of other MMF	(in EUR) (if the base currency is not in EUR the exchange ratio used shall be the rate most recently set by the European Central Bank)

(A.6.68)	Market value of unit or share of other MMF	(in base currency)
(A.6.69)	Quantity	
(A.6.70)	Price of the unit or share of other MMF (NAV per unit or share of other MMF)	(in EUR) (if the base currency is not in EUR the exchange ratio used shall be the rate most recently set by the European Central Bank)
(A.6.71)	Price of the unit or share of other MMF (NAV per unit or share of other MMF)	(in base currency)
	If the type of other asset is a deposit or ancillary liquid assets, complete the fields A.6.72 to A.6.81	
(A.6.72)	Asset description of the deposit or ancillary liquid assets	
(A.6.73)	ISIN of the deposit or ancillary liquid assets	ISO 6166 ISIN 12 character alphanumerical code
(A.6.74)	CFI (if available and if the ISIN is not available) of the deposit or ancillary liquid assets	ISO 10692 CFI, 6 characters alphabetical code
(A.6.75)	Country of the deposit or ancillary liquid assets	ISO 3166 — Country code
(A.6.76)	Name of the counterparty	
(A.6.77)	LEI of the counterparty	ISO 17442 LEI 20 alphanumerical character code
(A.6.78)	Maturity date of the deposit or ancillary liquid assets	ISO 8601 date in the format YYYY-MM-DD
(A.6.79)	Currency	(ISO 4217 Currency Code, 3 alphabetical characters)
(A.6.80)	Exposure of the deposit or ancillary liquid assets	(in EUR) (if the base currency is not in EUR the exchange ratio used shall be the rate most recently set by the European Central Bank)
(A.6.81)	Exposure of the deposit or ancillary liquid assets	(in base currency)
	If the type of other asset is a repurchase agreement or a reverse repurchase agreement assets, complete the fields A.6.82 to A.6.99	
(A.6.82)	Asset description of the repurchase agreement or a reverse repurchase agreement	

(A.6.83)	ISIN of the repurchase agreement or a reverse repurchase agreement	ISO 6166 ISIN 12 character alphanumerical code
(A.6.84)	CFI (if available and if the ISIN is not available) of the repurchase agreement or a reverse repurchase agreement	ISO 10692 CFI, 6 characters alphabetical code
(A.6.85)	Country of the repurchase agreement or a reverse repurchase agreement	ISO 3166 — Country code
(A.6.86)	Counterparty category The counterparty category shall be selected among the following ones (please see Art 20(2)(e) of Regulation (EU) 2017/1131) [Select one]	Sovereign (EU) Sovereign (non-EU) EU Central Bank Non EU Central Bank Regional Local National Public body EU Public body (except National Public body) Non-EU Public body Supranational Public body (EU) Supranational Public body (other than EU) Credit institution Other financial corporations Non-financial corporations
(A.6.87)	LEI of the counterparty	ISO 17442 LEI 20 alphanumerical character code
(A.6.88)	Name of the counterparty	
(A.6.89)	Maturity date of the repurchase agreement or a reverse repurchase agreement	ISO 8601 date in the format YYYY-MM-DD
(A.6.90)	Currency	(ISO 4217 Currency Code, 3 alphabetical characters)
(A.6.91)	Exposure of the repurchase agreement or a reverse repurchase agreement (in the case of reverse repurchase agreement, this is the amount of cash provided to the counterparty)	(in EUR) (if the base currency is not in EUR the exchange ratio used shall be the rate most recently set by the European Central Bank)
(A.6.92)	Exposure of the repurchase agreement or a reverse repurchase agreement (in the case of reverse repurchase agreement, this is the amount of cash provided to the counterparty)	(in base currency)
(A.6.93)	Market value of the collateral received (in relation to the repurchase agreement or a reverse repurchase agreement) (the amount of cash received by the MMF as part of repurchase agreements (as referred to in Article 14(d) of Regulation (EU) 2017/1131)	(in EUR) (if the base currency is not in EUR the exchange ratio used shall be the rate most recently set by the European Central Bank)

(A.6.94)	Market value of the collateral received (in relation to the repurchase agreement or a reverse repurchase agreement) (the amount of cash received by the MMF as part of repurchase agreements (as re ferred to in Art 14(d) of Regulation (EU) 2017/1131)	(in base currency)
(A.6.95)	Whether the outcome of the internal cred it assessment procedure is favourable or unfavourable (for the different liquid trans ferable securities or (other) money market instruments received as part of a reverse repurchase agreement as referred to in Art icle 15(6) of Regulation (EU) 2017/1131)	(favourable/unfavourable)

In the context of the reverse repurchase agreements and assets referred to in Article 15 of Regulation (EU) 2017/1131 that were received by the MMF, please indicate:

(A.6.96)	ISIN of these different assets	ISO 6166 ISIN 12 character alphanumeric al code
(A.6.97)	Market value of these different assets	(in EUR) (if the base currency is not in EUR the exchange ratio used shall be the rate most recently set by the European Central Bank)
(A.6.98)	Market value of these different assets	(in base currency)
(A.6.99)	In the context of the reverse repurchase agreements, whether there are any assets as referred to in Article 15(6) of Regula tion (EU) 2017/1131 that were received by the MMF	(Yes/No)

Information on the liabilities of the MMF

information on the investors - investor concentration

(A.7.1)	Specify the approximate percentage of the MMF's equity that is beneficially owned by the five beneficial owners that have the largest equity interest in the MMF, as a percentage of NAV of the MMF. Look-through to the ultimate beneficial owners where known or possible	% (of NAV)

information on the investors - breakdown of investor concentration

(A.7.2)	Specify the breakdown of investor concen tration by status of investors (estimate if no precise information available): 1) Pro fessional clients (as defined in Article 2(1)(8) of Regulation (EU) 600/2014), 2) re tail clients (as defined in Article 2(8) of Regulation (EU) 2017/565)	

1

		— Professional clients (as defined in Article 2(1)(8) of Regulation (EU) 600/2014)	% (of NAV)
		— Retail clients (as defined in Article 2(8) of Regulation (EU) 2017/565)	% (of NAV)

information on the investors - geographical breakdown

(A.7.3)		Provide the breakdown of the ownership of units/shares in the MMF by investor group. Look-through to the ultimate beneficial owners where known or possible.	(% of NAV) Non-financial corporations Banks Insurance corporations Other financial institutions Pension plans/funds General government Other collective investment undertakings Households Unknown
(A.7.4)		Specify the geographical breakdown of investors by country (estimate if no precise information available)	
		Country	(% of NAV, Country — ISO 3166 — 2 character)

Information on investors — subscription and redemption activity

Investor redemptions

(A.7.5)		State the frequency of investor redemptions. If multiple classes of shares or units, report for the largest share or unit class by NAV. [Select one]	Daily Weekly Monthly Bimonthly Other No redemption rights
(A.7.6)		What is the notice period required by investors for redemptions in days	Days
(A.7.7)		As at the reporting date, what percentage of the MMFs NAV is subject to the following arrangements:	
		Gates	% of NAV
		Suspension of dealing	% of NAV
		Liquidity fees	% of NAV
		Other arrangements for managing illiquid assets	Type of arrangement
			% of NAV

	(A.7.8)	Net Asset Value of the MMF over the reporting period	(in EUR, including the impact of subscriptions and redemptions) (at the last day of the month)
		January	
		February	
		March	
		April	
		May	
		June	
		July	
		August	
		September	
		October	
		November	
		December	
	(A.7.9)	Subscriptions over the reporting period	(in EUR)
		January	
		February	
		March	
		April	
		May	
		June	
		July	
		August	
		September	
		October	
		November	
		December	

1

(A.7.10)	Redemptions over the reported period	(in EUR)
	January	
	February	
	March	
	April	
	May	
	June	
	July	
	August	
	September	
	October	
	November	
	December	
(A.7.11)	Payments to investors	(in EUR)
	January	
	February	
	March	
	April	
	May	
	June	
	July	
	August	
	September	
	October	
	November	
	December	
(A.7.12)	Exchange rate	

		January	
		February	
		March	
		April	
		May	
		June	
		July	
		August	
		September	
		October	
		November	
		December	

LVNAV MMFs

	Item	Data type	Reported data
APPLICABLE TO LVNAV MMF			
		Indicate every event in which the price of an asset valued by using the amortised cost method in accordance with the first subparagraph of Article 29(7) of Regulation (EU) 2017/1131 deviates from the price of that asset calculated in accordance with paragraphs 2, 3 and 4 of Article 29 of Regulation (EU) 2017/1131 by more than 10 basis points. These fields should be reported for every asset the price of which, by using the amortised cost method, would deviate in such a way.	
	(B.1.1)	Valuation date (the first day where the event occurs)	ISO 8601 date in the format YYYY-MM-DD
	(B.1.2)	ISIN of the asset	ISO 6166 ISIN 12 character alphanumerical code
	(B.1.3)	CFI code (if available and if the ISIN is not available) of the asset	ISO 10692 CFI, 6 characters alphabetical code
	(B.1.4)	Price (paragraphs 2, 3 and 4 of Article 29 of Regulation (EU) 2017/1131) (at the valuation date mentioned in field B.1.1. when the event occurs)	

1

(B.1.5)	Price (amortised cost method) (at the valuation date mentioned in field B.1.1. when the event occurs)	
(B.1.6)	From the valuation date specified in field B.1.1, state how long the price of an asset valued by using the amortised cost method deviated by more than 10 basis points from the price of that asset	(days)
(B.1.7)	During the period mentioned in field B.1.6, state the average difference between the two values mentioned in field B.1.6	
(B.1.8)	During the period mentioned in field B.1.6., state the minimum price deviation between the two values	
(B.1.9)	During the period mentioned in field B.1.6, state the maximum price deviation between the two values	
	Indicate every event in which the constant NAV per unit or share calculated in accordance with paragraphs 1 and 2 of Article 32 of Regulation (EU) 2017/1131 deviates from the NAV per unit or share calculated in accordance with Article 30 of Regulation (EU) 2017/1131 by more than 20 basis points.	
(B.1.10)	Valuation date (the first day the event occurs)	ISO 8601 date in the format YYYY-MM-DD
(B.1.11)	Constant NAV (Article 31 of Regulation (EU) 2017/1131) (at the valuation date mentioned in field B.1.10, when the event occurs)	(in EUR) (if the base currency is not in EUR the exchange ratio used shall be the rate most recently set by the European Central Bank)
(B.1.12)	Constant NAV (Article 31 of Regulation (EU) 2017/1131) (at the valuation date mentioned in field B.1.10, when the event occurs)	(in base currency)
(B.1.13)	NAV (Article 30 of Regulation (EU) 2017/1131) (at the valuation date mentioned in field B.1.10, when the event occurs)	(in EUR) (if the base currency is not in EUR the exchange ratio used shall be the rate most recently set by the European Central Bank)
(B.1.14)	NAV (Article 30 of Regulation (EU) 2017/1131) (at the valuation date mentioned in field B.1.10, when the event occurs)	(in base currency)
(B.1.15)	From the valuation date specified in field B.1.10, state how long did the constant NAV per unit or share calculated deviate from the NAV per unit or share calculated by more than 20 basis points	(days)

(B.1.16)	During the period mentioned in field B.1.15, state the average difference between the two values mentioned on field B.1.15	
(B.1.17)	During the period mentioned in field B.1.15, state the minimum price deviation between the two values	
(B.1.18)	During the period mentioned in field B.1.15, state the maximum price deviation between the two values	
	Indicate every event in which a situation mentioned in Article 34(3) of Regulation (EU) 2017/1131 occurs and the measures taken by the board in accordance with points (a) and (b) of Article 34(1) of that Regulation.	
(B.1.19)	Date of the event	ISO 8601 date in the format YYYY-MM-DD
(B.1.20)	Date when the measure was taken	ISO 8601 date in the format YYYY-MM-DD
(B.1.21)	Type of measure (Whenever the proportion of weekly maturing assets falls below 30 % of the total assets of the MMF and whenever the net daily redemptions on a single business day exceed 10 % of total assets)	liquidity fees on redemptions redemption gates suspension of redemptions take no immediate action other than correcting the situation where limits referred to in Article 24(1) of Regulation (EU) 2017/1131 are exceeded, in accordance with Article 24(2) of that Regulation
(B.1.22)	Type of measure (Whenever the proportion of weekly maturing assets falls below 10 % of its total assets)	liquidity fees on redemptions suspension of redemptions