



Notice is given under section 1 of the Statistics of Trade Act 1947



Unit Trusts: Quarterly Return of Transactions

Please do not discard this important document - your response is legally required

00001 64191
CONTACT NAME
OFFICE FOR NATIONAL STATISTICS
GOVERNMENT BUILDINGS
CARDIFF ROAD
NEWPORT
NP10 8XG
***** EXAMPLE PRINT *****

Please write any changes to your name and address in the box below, using black ink

To be completed for: UNIT TRUSTS, OEICs AND ICVCs

Please complete and return by 19 April 2016

Dear Sir or Madam,

Please find the Quarter 1 2016 questionnaire for the Unit Trusts: Quarterly Return of Transactions attached. Please complete for the period Quarter 1 2016 (1 January 2016 to 31 March 2016). If actual figures are not available, please provide informed estimates. Once complete, the questionnaire can be returned by post or fax using the details in the box below.

The information supplied forms part of the UK's National Accounts and Balance of Payments, which are widely used within and outside government. Results from the survey are published in an ONS Statistical Bulletin; Investment by Insurance Companies, Pension Funds and Trusts (MQ5). This publication is freely available on the National Statistics website.

You are required by law to complete this questionnaire. If you do not complete and return this questionnaire by 19 April 2016, penalties may be incurred (under section 4 of the Statistics of Trade Act 1947). All the information you provide is kept strictly confidential. It is illegal for us to reveal your data or identify your business to unauthorised persons.

Thank you for your co-operation,
Office for National Statistics

Questionnaire return details

To return via fax: 01633 652707

To return via post: Please use the prepaid envelope provided which is addressed to:
Office for National Statistics, Government Buildings, Cardiff Road, Newport, NP10 8XG

Contact numbers

Er mwyn gwneud cais am ffurflen Gymraeg (To request a questionnaire in Welsh) 0300 1234 921

If you would like to use our Minicom service for the Deaf 01633 815 044

To complete the questionnaire in Euros 01633 455742

For any other queries, please contact **Stephen Cole** 01633 455742
or go to www.ons.gov.uk/surveys

When contacting the office you may be asked for the following information

Survey code: 118 **Reference number:** 4990 0000 000S **Period:** 201603

- Telephone calls may be recorded for training and quality purposes

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Unit Trusts: Transactions in assets during the quarter

- Please refer to the attached notes when completing the questionnaire
- Please return the original questionnaire not a photocopy
- Please take a copy for your retention

Please list all funds within the Trusts, OEICs or ICVCs included in this questionnaire (attach a separate list if necessary).

Short term assets

1. Liquid assets

Balances at end of quarter
£ million (to nearest .1)

Cash and deposits in hand and balances held with banks

1.1	Holdings of cash	1000	<input type="text"/>
1.2	Balances held with banks in the UK		
	1.2.1 Sterling deposits	1001	<input type="text"/>
	1.2.2 Foreign currency deposits	1002	<input type="text"/>
1.3	Building society deposits		
	1.3.1 Sterling deposits	1003	<input type="text"/>
	1.3.2 Foreign currency deposits	1004	<input type="text"/>
1.4	Balances held with foreign banks	1005	<input type="text"/>
1.5	Other deposits	1006	<input type="text"/>

2. Money market instruments

2.1	Certificates of deposits issued by banks in the UK		
	2.1.1 Sterling	1007	<input type="text"/>
	2.1.2 Foreign currency	1008	<input type="text"/>
2.2	Certificates of deposits issued by building societies	1009	<input type="text"/>



2.3	Money market instruments issued by HM Treasury		
2.3.1	Sterling	1010	
2.3.2	Other currencies e.g. Euro	1011	
2.4	UK local authority debt and temporary money with LAs	1012	
2.5	Commercial paper/bills issued by UK companies		
			Balances at end of quarter £ million (to nearest .1)
2.5.1	sterling commercial paper issued by banks	1013	
2.5.2	foreign currency commercial paper issued by banks	1014	
2.5.3	sterling commercial paper issued by building societies	1015	
2.5.4	foreign currency commercial paper issued by building societies	1016	
2.5.5	sterling commercial paper issued by other financial institutions	1017	
2.5.6	other issues of UK commercial paper	1018	
2.6	Other UK money market instruments	1019	
2.7	Money market instruments issued by overseas residents	1020	
2.7.1	of which issued by Euro source	1021	

3. Other short-term assets

3.1	Net transactions in derivatives		
3.1.1	with UK counterparties		Purchases less sales £ million (to nearest .1)
3.1.1.1	interest rate swaps contracts	3000	
3.1.1.2	forward rate agreement contracts	3001	
3.1.1.3	other contracts	3002	
3.1.2	with overseas counterparties		
3.1.2.1	interest rate swaps contracts	3003	
3.1.2.2	forward rate agreement contracts	3004	
3.1.2.3	other contracts	3005	



**Balances at end of quarter
£ million (to nearest .1)**

3.2	Other UK short-term assets (excluding derivatives)	1025	
3.3	Other overseas short-term assets (excluding derivatives)	1026	
	3.3.1 of which issued by EU source	1027	
3.4	Amounts receivable from stockbrokers and securities dealers, less amounts payable	1089	

Longer term investments

4. UK public sector investment

	Assets acquired during current quarter proceeds £ million (to the nearest. 1)	Assets realised during current quarter proceedings £ million (to the nearest. 1)
4.1 UK government securities denominated in sterling:		
4.1.1 0 up to 3 years maturity	3006	3007
4.1.2 3 up to 7 years maturity	3008	3009
4.1.3 7 up to 15 years maturity	3010	3011
4.1.4 over 15 years and undated maturity	3012	3013
4.1.5 index-linked securities	3014	3015
4.2 UK government securities denominated in foreign currency	3016	3017
4.3 UK local authority securities and negotiable bonds ...	3018	3019
4.4 Other public sector investments	3024	3025
5. Overseas government, provincial and municipal securities (including transactions in the UK in sterling)	3026	3027
5.1 of which issued by EU source	3028	3029



6. UK corporate securities (excluding investment trusts)

6.1 Other than shares

6.1.1 UK corporate sterling bonds

6.1.1.1 issued by banks	3030		3031	
6.1.1.2 issued by building societies	3032		3033	
6.1.1.3 issued by other UK corporates	3034		3035	

6.1.2 UK corporate foreign currency bonds

6.1.2.1 issued by banks	3036		3037	
6.1.2.2 issued by building societies	3038		3039	
6.1.2.3 issued by other UK corporates	3040		3041	

6.2 Ordinary shares

6.2.1 Quoted	3042		3043	
6.2.2 Unquoted	3044		3045	

6.3 Preference shares

6.3.1 Quoted	3046		3047	
6.3.2 Unquoted	3048		3049	

7. Overseas corporate securities

7.1 Overseas bonds	3050		3051	
7.1.1 of which issued by EU source	3052		3053	
7.2 Overseas shares	3054		3055	
7.2.1 of which issued by EU source	3056		3057	
7.3 Overseas preference shares	3058		3059	
7.3.1 of which issued by EU source	3060		3061	



8. Mutual fund

8.1	UK authorised unit trust units	3062		3063	
8.2	UK unauthorised unit trust units	3064		3065	
8.3	UK investment trust shares	3066		3067	
8.4	UK open ended investment companies	3068		3069	
8.5	Overseas mutual fund	3070		3071	
	8.5.1 of which issued by EU source	3072		3073	

9. Other investments

9.1	UK (please specify)	3110		3111	
9.2	Overseas (please specify)	3112		3113	
	9.2.1 of which issued by EU source	3114		3115	

Liabilities

10. Transactions in units

	Receipts £ million (to the nearest .1)	Payments £ million (to the nearest .1)
10.1 Creations and accumulations	3138	Not applicable
10.2 Liquidations	Not applicable	3139

11. Borrowing

	Balances at end of quarter £ million (to nearest .1)
11.1 From UK banks	
11.1.1 sterling	2000
11.1.2 foreign currency	2001
11.2 From building societies	
11.2.1 sterling	2002
11.2.2 foreign currency	2003



11.3 Other UK borrowing

11.3.1 issue of UK securities	2004	
11.3.2 issue of sterling commercial paper	2005	
11.3.3 other	2006	

11.4 Overseas borrowing

11.4.1 from banks	2007	
11.4.2 from related companies overseas	2008	
11.4.3 other short-term	2009	
11.4.4 other medium and long-term	2010	

Comments

- Please use the space below to comment on significant movements in data between the current and previous quarterly returns, or if you have merged with, or been acquired by another company.
- Please include details of any significant impacts upon your data resulting from changes in the accounting approaches you have taken.

Compiler of questionnaire

Tel No/Ext

Position in business

Fax No

E-mail address

Signature

Date



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Quarterly transactions survey notes - unit trusts

Please refer to these notes before completing this return

Return of questionnaire

Please use this questionnaire to provide details for all the authorised and exempt authorised unit trusts within the fund management group named on the front of the questionnaire. Exclude any unauthorised unit trusts.

Valuation

Show all values to the nearest £0.1 million (e.g. £53,100,000 should be shown as £53.1) or Euro million (if you have agreed with us to complete your questionnaires in euros). The value of foreign currency balances should be converted to sterling at the closing middle market spot rate on the date to which the return relates; while for transactions the rate ruling at the time of the transaction should be used. Include in the cost of assets acquired, dealing costs such as brokers' commissions, stamp duty, etc., wherever possible. Show proceeds of assets realised net of such dealing costs.

Estimates

If you do not have exact figures (e.g. where UK/overseas splits are asked for), please give the best estimates you can.

Derivatives

This survey questionnaire now includes some questions on trading in derivatives. Some guidance to reporting is included in note 3.1.

Definition of UK

Excludes Channel Islands, the Isle of Man and the Republic of Ireland.

Notes

Short-term assets. Short-term assets are defined as those maturing within one year of their originating date, including loans repayable at lender's option within one year of the date of issue. Include floating rate notes maturing within one year of issue. Include any accrued interest normally included in the market values of short-term assets.

1.1 - 1.5 Cash and deposits in hand and balances held with banks. Holdings of cash include UK coin and note issues of the Bank of England and of Scottish and Northern Ireland banks. Balances held with banks include current and deposit accounts including any term deposit, even if for 12 months or more. Include all foreign currency balances held in the UK. Show overdrafts in question 11.

2.4 UK local authority debt and temporary money with LAs. Include local authority bills, and unsecured money lent to local authorities, with a maturity of less than 12 months. Local authority securities and bonds should be entered in question 4.3 even if they mature in 12 months or less.

2.7 Money market instruments issued by overseas residents. Include certificates of deposit issued by overseas banks and commercial paper issued by overseas companies.

3.1 Net transactions in derivatives. Derivative products include interest rate swaps, forward rate agreements, futures, options and other derived contracts. Transactions should be recorded on a cash basis. Where cash is received, a negative transaction should be recorded. Where payment is made a positive transaction should be recorded.

Interest rate swaps: Interest rate swaps involve an exchange of interest payments, or receipt, on a notional amount of principal in one currency over a period of time. For example, payments based on a floating rate of interest are swapped for fixed-rate payment over a period of time.

Forward rate agreements: A forward contract in which two counterparties agree on a specific interest rate to be paid, at a specified settlement date, on a notional amount of principal of a specified maturity in one currency that is never exchanged.

3.4 Amounts receivable from stockbrokers and securities dealers, less amounts payable. Net balances due from stockbrokers including amounts due on securities sold for future settlement. Net balances owed to stockbrokers should be included as a negative item. Include amounts receivable, less amounts payable, for securities dealers.

Longer term investments. Deal with all investment items by reference to the date of contract rather than the payment or receipt of funds. In cases where payment has not been made or received, a contra item must be entered in question 3.4 representing balances due from or to stockbrokers. However, if you have acquired securities on which further instalments are payable (or "rights" to subscribe to a forthcoming issue), enter the actual payment made during the quarter (or the cost of the "rights"). Exclude any amounts due in respect of future instalments (or future subscriptions to the new issue) as these should be recorded in future returns. Classify securities with optional redemption dates by their final redemption date. Exclude UK Treasury bills, which should be treated as a short-term investment and entered in question 2.3.

4.3 UK local authority securities and negotiable bonds. Exclude local authority bills, which should be included in question 2.4. Shares of privatised utilities should be included in question 6.

5. Overseas government, provincial and municipal securities. Include those listed in the Stock Exchange Official List (or Yearbook) under Commonwealth Government, Corporation and Provincial Stocks and Securities; Foreign Government and Corporation Stocks and Bonds. Include investments in the UK Marine Trust and other similar trust funds set up in support of head office business under the appropriate headings. The Republic of Ireland is regarded as an overseas country.

6. UK corporate securities. Exclude securities in mutual funds, such as unit trusts, investment trusts and OEICs - these should be included in section 8. Include securities traded on the Alternative Investment Market in quoted securities. The value of transactions in Eurotunnel units and warrants should be divided equally between questions 6.2 and 7.2. Include permanent interest-bearing shares issued by Building Societies in question 6.2. If the unit trust has taken up an option to receive scrip dividends in the last quarter, please include in question 6.2.

6.1 Non-equity securities. Include convertible debentures and loan stocks where rights of conversion into equity are still outstanding. Exclude floating rate notes which mature within one year of issue; include these as short-term assets in question 2 or 3.

6.2 Ordinary shares, 8.2 UK unauthorised unit trust units, 8.5 overseas mutual fund. Shareholdings in unit trust management companies should be shown in question 6.2. UK based unauthorised unit trusts should be included in question 8.2. Mutual funds managed by overseas companies should be included in question 8.5.

9. Other investments. Include only financial assets similar to those specified in other terms of the return, but which do not fit under those headings. Please give the amount and brief details in respect of each item. Include items such as certificates of tax deposit, income tax refunds, sundry debtors, interest accrued and outstanding interest and dividends and rents. Include loans covered by ECGD specific bank guarantees of ECGD buyer credit guarantees.

10. Transactions in units. Enter amounts received from managers on creation (or "issue") of units and reinvestment of income (accumulations), and payments to managers on cancellations of units ("expropriations" or "liquidations").

11. Borrowing. Include foreign currency liabilities on back-to-back loans and borrowing from related concerns. Record issues of floating rate notes as UK borrowing in question 11.3.