



Commission de Surveillance
du Secteur Financier

CSDR 7 (1)

USER GUIDE

CSDR 7 (1)

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CSDR 7 (1)

1. Introduction

According to Article 7(1) of CSDR, for each securities settlement system (SSS) it operates, a Central Security Depository (CSD) shall establish a system that monitors settlement fails of transactions in financial instruments referred to in Article 5(1) of CSDR. It shall provide regular reports to the CSSF, as to the number and details of settlement fails and any other relevant information, including the measures envisaged by CSDs and their participants to improve settlement efficiency. Those reports shall be made public by CSDs in an aggregated and anonymised form on an annual basis. CSSF shall share with ESMA any relevant information on settlement fails.

1.1 Reporting obligations

Articles 13 to 15 of the RTS (EU) 2018/1229 on Settlement Discipline provide additional details on the information to be provided to the National Competent Authority (NCA) of each CSD.

CSD must monitor the volume and value of SF as well as collect information to be provided to their respective NCA. In addition, CSD must establish procedures with their participants having the most significant impact on their Securities Settlement System to identify the reasons for the SF that occur.

The information related to Annex I (Table 1 and 2) of ESMA's RTS is a monthly reporting to be provided by the CSD to their respective NCA on the 5th business day of the following month.

The information related to Annex II of ESMA's RTS is a yearly reporting to be provided by the CSD to their respective NCA by the 20 January of each year.

The information related to Annex III of ESMA's RTS is information to be disclosed to the public by CSD on their website on a yearly basis.

1.2 Objectives of this document

This document describes the reporting principles to be used by the CSDs in order to report activity to the CSSF as the NCA for Luxembourg.

The information detailed herein relates to:

- Reporting obligations including the description of the details to report
- Technical overview of the reporting system
- Data and file format of the reports
- Exchange and encryption protocols

Any instruction given by the CSSF in this note is based on the aforementioned legal framework and the technical reporting instructions published by ESMA.

1.3 Useful/reference documents

| Date | Reference | Document | Author |
|-------------------|---|--|---------------------|
| 2014/08/28 | REGULATION (EU) No 909/2014 OF THE EUROPEAN PARLIAMENT AND OF THE COUNCIL of 23 July 2014 | CSDR | European Commission |
| 2018/09/13 | COMMISSION DELEGATED REGULATION (EU) 2018/1229 of 25 May 2018 | SDR | European Commission |
| 2020/08/24 | COMMISSION DELEGATED REGULATION (EU) 2020/1212 of 8 May 2020 | SDR – Postponement to 01/02/2021 | European Commission |
| 2021/01/27 | COMMISSION DELEGATED REGULATION (EU) 2021/70 of 23 October 2020 | SDR – Postponement to 01/02/2022 | European Commission |
| | Technical reporting instructions csdr article-7 settlement fails reporting | ESMA Website | ESMA |
| | csdr7 settlements fails xml schema | ESMA Website - xml schema | ESMA |
| 2022/01/11 | Circular CSSF 22/792 Application of the Guidelines of the European Securities and Market Authority on Settlement Fails Reporting under Article 7 of CSDR (ESMA70-156-4717) | Guidelines | CSSF |

2. CSDR art 7 reporting principles

2.1 Information to be reported

Please refer to the

- Regulation (EU) No 909/2014 of the European Parliament and of the Council of 23 July 2014 on improving securities settlement in the European Union and on central securities depositories and amending Directives 98/26/EC and 2014/65/EU and Regulation (EU) No 236/2012 and
- Commission Delegated Regulation (EU) 2018/1229 of 25 May 2018 supplementing Regulation (EU) No 909/2014 of the European Parliament and of the Council with regard to regulatory technical standards on settlement discipline.

The information to be reported is described in Articles 13 to 15 of the SDR and further detailed in the annexes of ESMA's RTS.

2.2 Reporting and submission periods

The reporting and submission periods are the following ones:

- for monthly settlement fails reports:
 - reporting periods will be full calendar months (e.g. 01-Jan to 31-Jan, etc.), with the possible exception of the first monthly report covering the period from the date of entry into force of the Commission Delegated Regulation (EU) 2018/1229¹ or unless a CSD has just started its activity during the respective month (in which case it will only cover the business days since it was authorised under CSDR).
 - CSDs must submit monthly reports to the CSSF by the **fifth business day** of the following month.
- for annual settlement fails reports:
 - reporting periods will be full years (e.g. 01-Jan-2020 to 31-Dec-2020), with the exception the first annual report covering the period from the date of entry into force of the Commission Delegated Regulation (EU)

¹According to the Commission Delegated Regulation (EU) 2018/1229, as amended by Commission Delegated Regulation (EU) 2021/70, the first monthly reports should cover the period from 01 Feb 2022.

2018/1229¹ or unless a CSD has started its activity during the respective year (in which case it will only cover the months since it was authorised under CSDR).

CSDs must submit annual reports to the CSSF by **20 January** of each year.

3. CSSF reporting principles

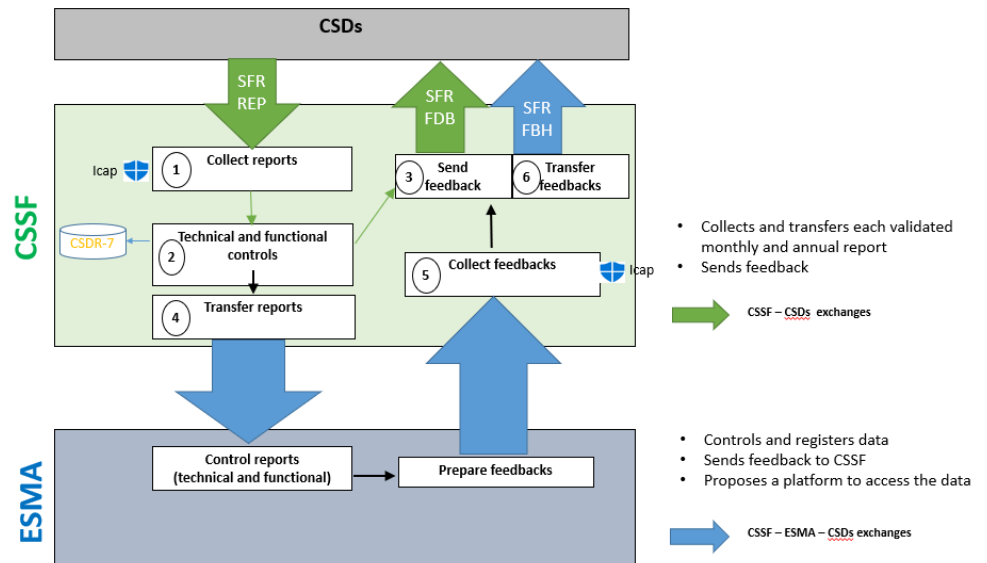
3.1 CSSF system overview

The CSSF's information system collects all the reports submitted by the CSDs. It is up to the submitter to monitor transmission correctness. Feedback files are systematically generated and sent by the CSSF in response to each SFRREP received.

Within the CSSF, the SFRREP is processed as follows:

1. File collection
2. Validation rules control (transmission and format validation)
3. Generation and sending of the CSSF feedback file to the concerned entities, gathering results from validation [SFRFDB]
4. Transfer of the SFRREP to ESMA following ESMA's rules
5. Reception of the ESMA's feedback
6. Transfer of the ESMA's feedback to the concerned entities [SFRFBH]

The CSSF's information system collects and routes data using XML/ZIP files (the xml file will be compressed and sent as a .zip).



A S3 (simple storage service) solution is used by the CSSF for the file exchange. S3 is an object storage service through a web service interface.

S3 stores data as objects within buckets. An object is a file and any metadata that describes the file. A bucket is a container for objects. Each entity will be linked to one bucket divided into two folders:

- submission: for the reporting
- feedback: for the feedback files

Bucket names can consist only of lowercase letters, numbers, dots (.), and hyphens (-).

In order to access CSSF S3 system one needs the access key and the secret key provided in the authentication phase.

The related urls are available on the [Test platform](#) chapter for the Validation environment and the [Production platform](#) chapter for the Production environment.

3.2 Authentication

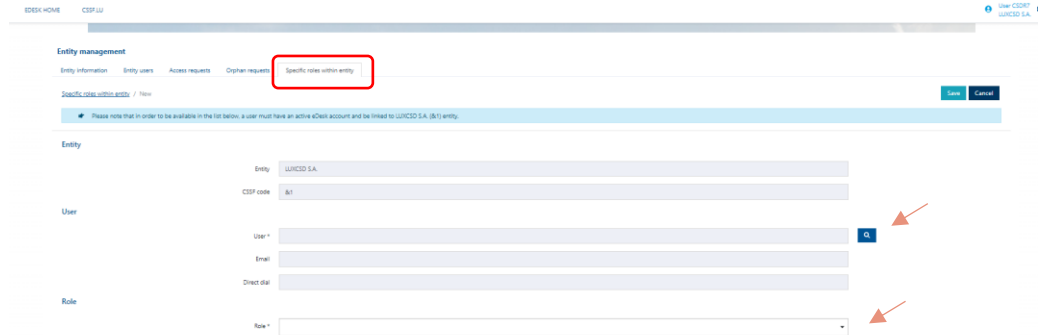
Please find below key information on the eDesk enrolment process which is a prerequisite for any use of the CSSF system. Therefore, unless you already have an eDesk user account, we invite you to enrol.

| Context information | Necessary actions |
|---|---|
| <ul style="list-style-type: none"> To be able to set up their account, every eDesk user needs a valid LuxTrust certificate which is used for identification and authentication purposes. The certificate can either be private or professional and any LuxTrust | <ol style="list-style-type: none"> Ensure to have a LuxTrust certificate. If necessary, information on how to order a LuxTrust certificate can be found in chapter 2 of the <i>eDesk Authentication User Guide</i>. |

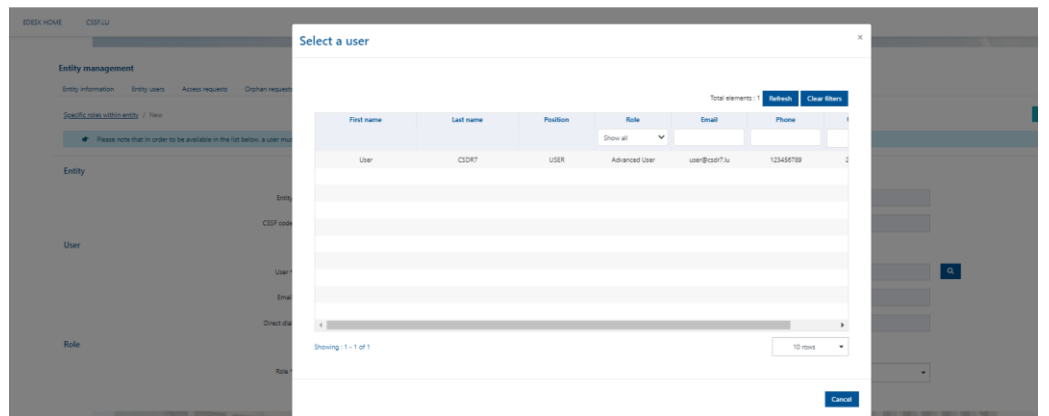
| | |
|---|--|
| <p>product (token, smartcard, app,...) can be used.</p> | <p>2. Go to the eDesk home page, click on "Log in" in the right upper corner, then, click on "Log in with LuxTrust" and create your eDesk account. Further information can be found in chapter 4.1 of the <i>eDesk Authentication User Guide</i>.</p> |
| <ul style="list-style-type: none"> Once a user account is created, it has to be linked to the entity/entities the user is working for. | <p>3. Once you have created your eDesk account, start a "New entity link request" as explained in chapter 4.2.2 of the <i>eDesk Authentication User Guide</i>. Even if you would like to apply to become advanced user, you have to start a "new entity link request" first.</p> |
| <ul style="list-style-type: none"> The "New entity link requests" are treated (accepted or rejected) by an advanced user of your company. As a consequence, each entity using eDesk needs (at least) one advanced user. Please note that it is possible to have multiple advanced user roles per audit firm. To become an advanced user, the candidate has to send a "New advanced user request" including a mandate and some accompanying documents to the CSSF via the eDesk portal. The documents will be verified at the CSSF and the advanced user will be validated (or rejected). | <p>4. If your firm has not yet an advanced user or if the firm wants to set-up additional advanced user roles , it should designate (at least) one and the latter should start a "New advanced user request". The exact application procedure is described in chapter 4.2.3 of the <i>eDesk Authentication User Guide</i>.</p> <p>5. The advanced user has to approve (or reject) the "new entity link requests" as explained in chapter 4.3 of the <i>eDesk Authentication User Guide</i>.</p> |
| <ul style="list-style-type: none"> In CSDR7, particular actions and rights are restricted to specific roles within the entity. These roles are also managed by the advanced user(s). An overview of the specific rights assigned to the different roles can be found in chapter 4.3.5 of the <i>eDesk Authentication User Guide</i> | <p>6. The advanced user should assign specific roles to the according participants of this phase. See chapter 4.3.5 of the <i>eDesk Authentication User Guide</i> for how to proceed.</p> |

You can find the **eDesk Authentication User Guide** on the [eDesk home page](#).

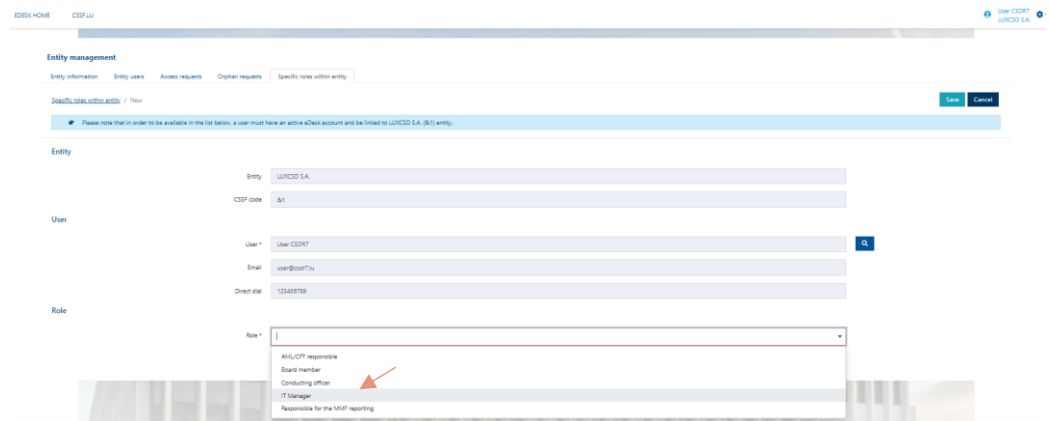
Once authentication done, the advanced user can give the specific IT Manager role to someone of his company:



Choose a user first by using the magnify glass



Then choose the IT Manager role in the list of roles

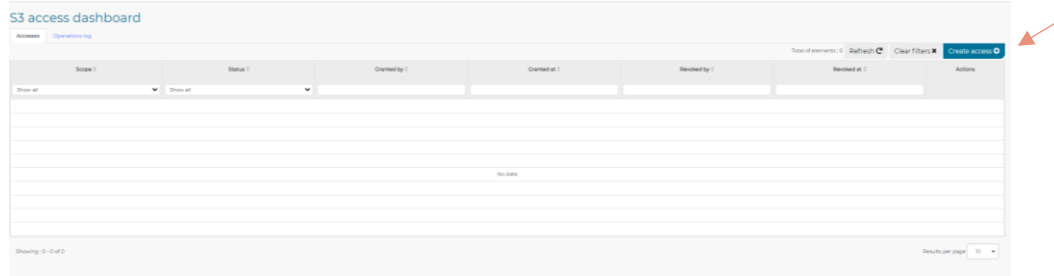


Save

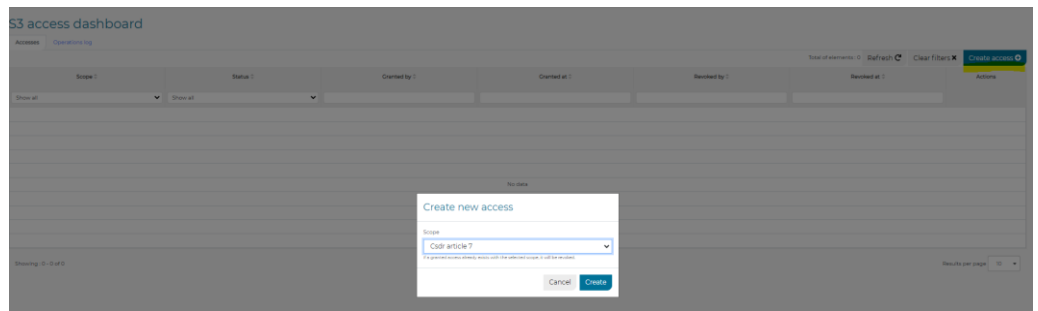
The IT Manager can access the IT management console. The console allows managing the access of the technical user to the S3 system.

PRODUCTION link : <https://edesk.apps.cssf.lu/edesk-itmgt>

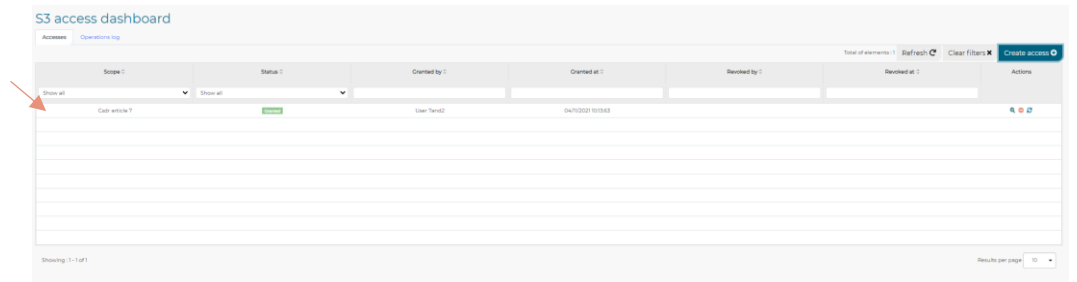
Click on the link in order to get here:



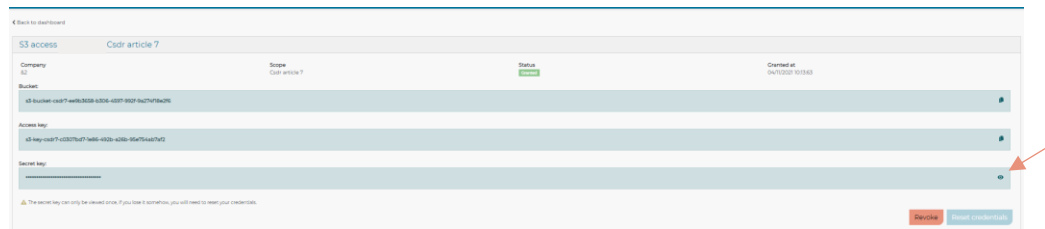
Click the Create access button



You have now a new access granted:



Click on this new access, you will get on the page with the S3 connection credentials



Save the information provided (bucket, access key, secret key). In order to copy the secret key, press the eye on the right side of the screen. And pay attention to the message: the secret key can only be viewed once, in case of loss you will need to reset your credentials.

If needed, you can also revoke your access.

You can now use the credentials in order to access the S3 module. In S3 you will use:



- The submission folder to upload files in .zip format
- The feedback folder to retrieve feedbacks

Any S3 compatible client can be used to upload and download files manually and any S3 compatible SDK can be used to automate it.

For example, MinIO offers both : [SDK](#) and a [command line client](#) , but some GUI client like [FileZilla Pro](#) should also be compatible.

3.3 SFRREP file structure

3.3.1 Business Application header

The Business Application Header (BAH) is a header that has been defined by the ISO 20022 community that can form part of an ISO 20022 business message. Specifically, the BAH is an ISO20022 message definition (head.001.001.01) which can be combined with any other ISO20022 message definition to form a business message.

The purpose of the BAH is to provide a consistent and predictable way for this data to be conveyed with the message, regardless of implementation factors such as the choice of network. The use of the BAH in SFRREP is mandatory.

The below table presents the list of mandatory elements of the BAH that should be included in the message and the specific Business Message Identifier.

| Element | Description | Usage in Reporting Message (i.e. Report) | Usage in Status Advice Message (i.e. Feedback) – just for information purposes |
|-----------------------------|---|---|--|
| From | The sender of the message | <Fr>.<OrgId>.<Id><.<OrgId>.<Othr>.<ID> Ex : LU | <Fr>.<OrgId>.<Id><.<OrgId>.<Othr>.<ID> Ex: EU |
| To | The recipient of the message | <To>.<OrgId>.<Id><.<OrgId>.<Othr>.<ID> Ex : EU | <To>.<OrgId>.<Id><.<OrgId>.<Othr>.<ID> Ex: LU |
| Business Message Identifier | Unambiguously identifies the Business Message to the MessagingEndpoint that has created the Business Message. | <BizMsgIdr> Free text zone, max 35 char Used as unique identifier for each report | <BizMsgIdr> Same as Reporting Message |

| | | | |
|-------------------------------|---|--|---|
| Message Definition Identifier | Identification of the type of the message (ISO 20022 message identifier) | The identifier of relevant ISO 20022 message (using base name only) of the reporting message | The identifier of relevant ISO 20022 message (using base name only) of the generated feedback file, i.e., auth.031.001.01 |
| Creation Date | Date and time when this Business Message was created | Date and time in ISO 8601 format. | |
| Related | Specifies the Business Application Header of the Business Message to which this Business Message relates. | Unused for the reporting message. Used only for the feedback message. | The copy of the BAH of the referred data message (it allows to link the status advice and the reporting message) |

Note: For a corrupted file (that cannot be unzipped for instance) the feedback cannot retrieve the BizMsgIdr. In that specific case the BizMsgIdr du feedback will return the filename elements concatenated, without the "-" and the "_".

The Business Application Header xsd is the one provided by ESMA : CSDR-Settlement_Fails-Article_7_Reporting_CSDR-Settlement_Fails-Article_7_Reporting-BusinessApplicationHeaderV01_hea_20200205_1052_iso15enriched.xsd

3.3.2 Business File header

Each ISO 20022 business message shall be sent together with the Business Application Header (BAH) message. These are separate messages and should be packaged within an additional structure, referred to as "envelope", in order to constitute a single XML file. The Business File Header is a simple XML file that encapsulates the BAH and the Reporting message or Status Advice message.

The Business File Header XSD is the one provided by ESMA: head.003.001.01.xsd

3.3.3 SFRREP message definition

CSDR7 uses ISO 20022 auth.100.001.01 / auth.101.001.01 message definitions - base/ derived messages and the XSD are the ones provided by ESMA :

- CSDR- _Settlement_Fails- _Article_7_Reporting_CSDR- _Settlement_Fails- _Article_7_Reporting- _SettlementFailsMonthlyReportV01__20200205_1052_iso15enriched.xsd for the monthly reports
- CSDR- _Settlement_Fails- _Article_7_Reporting_CSDR- _Settlement_Fails- _Article_7_Reporting- _SettlementFailsAnnualReportV01_a_20200205_1052_iso15enriched.xsd for the yearly reports

The **Monthly Settlement Fails** report consists of three main reporting sections:

- **Reporting header:** Within this section the reporting entity specifies the parameters of the report (i.e. Creation date and time, reporting period, currency, report status), as well as the identification details of the SSS that the report concerns.
- **Monthly aggregates:** Within this section the reporting entity specifies the aggregated monthly volume and value of settled, failed, total of settlement instructions during the period covered by the report.
- **Daily data:** Within this section, the reporting entity specifies the daily data volume and value of settled, failed, total of settlement instructions during the period covered by the report, broken down by Type of financial instrument / Type of transaction / Intra or Cross CSD / Type of settlement instruction / Type of settlement fail.

The **Annual Settlement Fails** report consists of two main sections:

- **Reporting header:** Within this section the reporting entity specifies the parameters of the report (i.e. Creation date and time, reporting period, currency, report status), as well as the identification details of the SSS that the report concerns
- **Annual aggregate:** Within this section the reporting entity specifies the aggregated annual volume and value of settled, failed, total settlement instructions during the period covered by the report

All elements of both report section must be filled-in.

Both reports are mandatory and must be submitted even in the event when no settlement fails during the period covered by the report. In this particular case 0 values should be used to fill in the reports.

3.3.4 Filenaming convention

All files must be submitted to the CSSF as per the following naming convention:

TYPDIR-EIIIIIII-FNNNNNNN-YYYY-MM- Seq.ext

| Code | Meaning | Structure | Authorized values |
|--------------|-------------------------------------|------------|---|
| TYP | Reporting type | Char(3) | 'SFR' for "Settlement Fails Reporting" |
| DIR | Direction | Char(3) | 'REP' for Report file sent to the CSSF |
| - | Separator | Char(1) | Constant '-' |
| E | Entity type of the technical agent | Char(1) | Usual entity types, e.g. "&" for DCT |
| IIIIIII | Identification number of the sender | Number (8) | 0000001...9999999 |
| - | Separator | Char(1) | Constant '-' |
| F | Entity type | Char(1) | Constant - the identification given by the CSSF for the entity has to be used. Usual entity type is "&" for DCT |
| NNNNNN NN | Entity identification number | Number(8) | 0000001...9999999 |
| - | Separator | Char(1) | Constant '-' |
| YYYY | Year of the reporting | Number(4) | Year of the reporting |
| - | Separator | Char(1) | Constant '-' |
| MM | The month of the reporting | Number(2) | 01...12 for the monthly files 00 for the yearly files |
| - | Separator | Char(1) | Constant '-' |
| Seq | Sequence number | Number(4) | Number with leading zero. Used for determination of the order of processing and guarantees uniqueness |
| .ext | Extension | Char(4) | '.zip' for the REP file containing a single '.xml' file |

SFRREP-&00000001-&00000001-2020-10-0001.xml for monthly file

SFRREP-&00000001-&00000001-2020-00-0001.xml for yearly file

Xml files must be zipped before sending.

3.3.5 File sequence management

Sequences are defined as a number of 4.

Every new sending must increment the sequence number by one (amendment or cancelation for example).

Example:

NEWT : SFRREP-&00000001-&00000001-2020-10-0001 (ACPT)

AMND : SFRREP-&00000001-&00000001-2020-10-0002 (ACPT)

CANC : SFRREP-&00000001-&00000001-2020-10-0003 (ACPT)

NEWT : SFRREP-&00000001-&00000001-2020-10-0004

A rejected file must be sent again with the same sequence number.

NEWT : SFRREP-&00000001-&00000001-2020-10-0001 (RJCT)

NEWT : SFRREP-&00000001-&00000001-2020-10-0001 (ACPT)

AMND : SFRREP-&00000001-&00000001-2020-10-0002 (RJCT)

AMND : SFRREP-&00000001-&00000001-2020-10-0002 (ACPT)

3.4 Validation of the SFRREP file

The SFRREP file goes through a set of mandatory and harmonised validation rules.

CSDs will receive two feedback files:

the first one [CSSF feedback] concerns the integration of the report in the CSSF system after technical controls

the second one [ESMA feedback] concerns the integrations of the report in the ESMA's system. This feedback will also be sent by the CSSF to the sender ([see schema](#))

Any report that does not comply with the validation rules is automatically rejected by the CSSF. The respective rejection codes and reasons are indicated below.

A report can be rejected for two main purposes:

- File validation

Transmission error: for example, "The file cannot be decompressed" [CSSF feedback]

Format error: for example "The file structure does not correspond to the XML schema" [CSSF feedback]

- Content validation: related to business rules [ESMA feedback] and some light CSSF controls that can be raised in the CSSF feedback.

CSDs must ensure that all feedback files are properly analysed and that any rejected reports are corrected and resubmitted to the CSSF.

3.4.1 CSSF controls

Hereafter the list of the controls performed by the CSSF:

| Control | Error code | Error message | Correction |
|--|------------|---|---|
| Transmission validation | | | |
| All files on CSDR7 are compressed in zip format. When treating a file, the first step is the decompression of the zip file. This error is returned by the system if the file cannot be decompressed. | FIL-101 | The file cannot be decompressed. | Ensure the file is a zip. Create a .zip from a xml file, do not just change the file extension |
| Once the file is decompressed, CSDR7 checks that the decompressed container zip file contains exactly one XML file. This error is returned by the system when no XML or more than one file is found. | FIL-102 | The file contains no or more than 1 XML file. | Ensure you create a .zip based on a single xml file |
| The system checks that the filename and the version of the XML file and of the ZIP file are identical. This error is returned by the system when any of the aforementioned fields is not identical in the ZIP and XML filenames. | FIL-103 | The name of the XML file is not consistent with the name of its container ZIP file. | There are differences between the xml and the zip file names. Tip : if you need to change the .zip file name, change first the xml file name and then zip it again. |

| | | | |
|--|---------|---|--|
| Validate that the filename complies with the filenaming convention. | FIL-113 | The file name does not comply with the file naming convention. | Please check the File naming convention and adapt. The indication refers to the sequence number also |
| Format Validation | | | |
| The ISO 20022 Message Identifier must refer to the agreed schema used by the system. | FIL-104 | The ISO 20022 Message Identifier is not valid. | Check of the Message identifier: The ISO 20022 Message Identifier must refer to the agreed schema used by the system. Example: <MsgDefIdr>aut h.100.001.01</MsgDefIdr> for the monthly files <MsgDefIdr>aut h.101.001.01</MsgDefIdr> for the annual files |
| Validate that the file sent fits to the corresponding XML schema. | FIL-105 | The file structure does not correspond to the XML schema | Check against the xsd schema |
| Validate that the file sent fits to the corresponding XML schema. | FIL-105 | Error during XML schema validation. The From and/or the To value is not correct | Check the BAH and correct the values of the "From" and/or "To" xml tags |

| | | | |
|--|----------------------------------|--|---|
| When a file is received, the system checks whether a file with the same filename has already been submitted to CSSF. | FIL-107 | File has already been submitted once | Check the name of the last sent file and increase the sequence if necessary (pay attention to the CSSF and ESMA feedback) |
| Data Content Validation | | | |
| The <RptgPrd>.<FrDt> must be in the YYYY-MM-01 format | MSF - 001 or ASF - 001 | The Reporting From date is not valid. | The reporting "From date" must follow the expected format |
| The <RptgPrd>.<ToDt> must be in the YYYY-MM-DD format, where DD must be the last calendar day of the MM month. | MSF - 002 or ASF - 002 | The Reporting To date is not valid. | The reporting "To date" must follow the expected format |
| For each CSD a specific LEI is expected | MSF - 009 Or ASF - 008 | The combination of CSD name and LEI is not correct. | Correct the LEI, that must correspond to the reporting entity |
| For the given annual report, at least one monthly report has already been integrated at the CSSF | ASF - 009 | There is no received Monthly Settlement Fails report that corresponds to the submitted Annual Settlement Fails report. | At least one monthly report must be accepted by CSSF and ESMA before submitting an annual report |
| Verify that the <BizMsgIdr> has not already been submitted. | LUX - 006 | The <BizMsgIdr> was already submitted. | Correct the identifier that must be unique |

Note 1 : Regarding error code FIL-105, it has to be noted that this error type includes a wide range of errors related to a single report. The result of the XML validation is a list of errors per report generated by the XML parser. Due to the xml structure of the feedback file it is not possible to include all of them (the field "Desc" is limited to 350 Characters).

Note 2: if the filename is too exotic, the system will not take the file into account, it will be moved into the Feedback folder without any other control.

3.4.2 Content validation

Except for a few "light" content controls defined in the table above, CSSF does not intend to do content validation. Business rules are validated by ESMA's CSDRS system. Please refer to the ESMA's documentation.

3.5 File resubmission and cancellation

3.5.1 Resubmission for correction purposes

A monthly or annual settlement fails report can be re-submitted, allowing the submitting entity to correct potential erroneous data. To re-submit, all file and content validation rules should be respected, with the following specifics:

- The filename updating the data of an already submitted report must be identical to the filename of the previous version of the report, but attention to increase the value of the sequence number by 1.
- The XML should include the value AMND under the respective status field : <RptSts> xml tag.

3.5.2 Resubmission after rejection

After a rejection, the file must be resubmitted with the same report status (NEWT, AMND or CANC).

Errors provided in the feedback file must be corrected and the sequence number will be the same.

3.5.3 Report cancellation

A monthly or annual settlement fails report will be possible to be cancelled, allowing the submitting entity to correct potential erroneous data. To cancel:

- The name of a file cancelling the data of an already submitted report must be identical to the filename of the previous version of the report, but attention to increase the value of the sequence number by 1.

- o Under the respective status field, the XML should include the value CANC : (<RptSts>) xml tag.

3.6 Feedback files

3.6.1 Filenaming convention

A CSDR feedback file (SFRFDB) is provided by the CSSF after technical validation for each SFRREP reporting file received.

ESMA’s feedback (SFRFBH) is recovered by the CSSF and then made available for the submitting entities.

ESMA applies data content validation controls. Please refer to ESMA’s documentation.

Below are the structure and details of the feedback message. ESMA’s and CSSF’s feedback messages have the same structure.

All files transmitted by the CSSF as per the following naming convention:

| Code | Meaning | Structure | Authorized values |
|--------------|---|------------|---|
| TYP | Reporting type | Char(3) | 'SFR' for "Settlement Fails Reporting" |
| DIR | Direction | Char(3) | 'FDB' for CSSF feedback 'FBH' for ESMA feedback |
| - | Separator | Char(1) | Constant '-' |
| E | Entity type of the technical agent (sender) | Char(1) | Usual entity types, e.g. "&" for DCT |
| IIIIIII | Identification number of the sender | Number (8) | 00000001...99999999 |
| - | Separator | Char(1) | Constant '-' |
| F | Entity type (reporting entity) | Char(1) | Constant - the identification given by the CSSF for the entity has to be used. Usual entity type is "&" for DCT |
| NNNNNN NN | Entity identification number (reporting entity) | Number (8) | 00000001...99999999 |
| - | Separator | Char(1) | Constant '-' |

| | | | |
|------|----------------------------|-----------|---|
| YYYY | Year of the reporting | Number(4) | Year of the reporting |
| - | Separator | Char(1) | Constant '-' |
| MM | The month of the reporting | Number(2) | 01...12 for the monthly files 00 for the yearly files |
| - | Separator | Char(1) | Constant '-' |
| Seq | Sequence number | Number(4) | Number with leading zero. Used for determination of the order of processing and guarantees uniqueness |
| .ext | Extension | Char(4) | `.zip` for the file containing a single `.xml` file |

CSSF feedbacks:

SFRFDB-&00000001-&00000001-2020-10-0001.xml for monthly file

SFRFDB-&00000001-&00000001-2020-00-0001.xml for yearly file

ESMA feedbacks:

SFRFBH-&00000001-&00000001-2020-10-0001.xml for monthly file

SFRFBH-&00000001-&00000001-2020-00-0001.xml for yearly file

3.6.2 Explicit processing statuses

The CSSF reports an explicit status for each submitted report.

The feedback file may report one of the following statuses:

- **Rejected** (RJCT): the report is flagged as rejected when:
 - zip file does not contain one single XML file
 - zip file cannot be opened or decompressed
 - the contained xml file does not have the same filename as the container zip file (except timestamp and extension)
 - the report does not use the same XML Schema as the one used by the system
 - the report uses exactly the same filename previously used
 - the report cannot be validated against the XML Schema, etc
- **Accepted** (ACPT): the report is flagged as accepted when it passes successfully all validation checks

3.7 Test platform

A testing phase is highly recommended before the Go-Live.

As a reminder, CSDs are not allowed to use the production environment to test their systems.

VALIDATION url : <https://s3.val.apps.cssf.lu>

For security reasons public IPs must be provided to the CSSF, in order to whitelist them.

3.8 Production platform

Production url : <https://s3.apps.cssf.lu>

4. Reporting entities obligations

Data quality

Submitting entities are strongly advised to use the XML schemes to generate and validate their files before submitting them to the CSSF.

Files must be validated against the XML schema provided by ESMA.

Review the feedback files and correct the rejected reports

CSDs must ensure that all feedback files are properly analysed and that any rejected reports is corrected and resubmitted to the CSSF.

Feedback process is an automatic exchange between systems using official transmission channels. CSDs must resend their corrected files using the same automatic process (based on the official xml schemes).

5. Contact information

In case of questions, please contact:

- IT_division_analyse@cssf.lu for the technical questions and
- market.infrastructures@cssf.lu for the business questions.



Commission de Surveillance du Secteur Financier

283, route d'Arlon

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

direction@cssf.lu

www.cssf.lu