



MMFR

USER HANDBOOK



Commission de Surveillance
du Secteur Financier

MMFR Handbook



MMFR

Unrestricted
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1. Introduction

1.1 Objectives of this document

This document describes the reporting principles to be used by the MMF Managers in order to report activity to the CSSF as the National Competent Authority (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.

1.2 Useful/reference documents

Date	Reference	Document	Auteur
2020/06/04		ESMA reporting instructions for MMF reporting	ESMA
		ESMA webpage	ESMA
2020/01/28		CSSF Circular 20/734	CSSF
2017/06/30		Regulation (EU) 2017/1131	EUR-Lex
2018/05/15		Regulation (EU) 2018/708	EUR-Lex

1.3 Document versions

Date	Version	Status
2020/06/16	1.0	Initial version
2020/07/15	1.1	New layout/encrypt information/add of the chapter 1.3/feedback format information
2021/01/28	1.2	New dashboard for reporting status

2. MMFR reporting principles

2.1 Reporting obligations

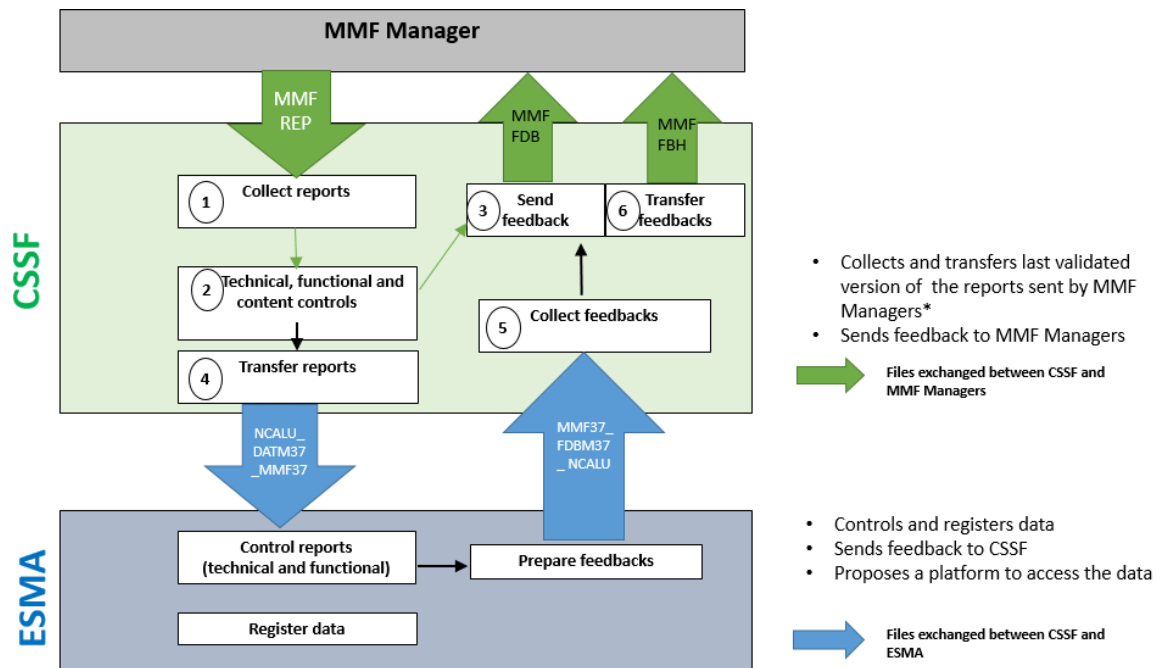
According to Article 37 of the Regulation (EU) 2017/1131 of the European Parliament and of the Council of 14 June 2017 on money market funds (“MMF Regulation”), for each MMF that it manages, the manager of the MMF shall report information to the competent authority of the MMF on at least a quarterly basis (for a MMF whose assets under management in total do not exceed EUR 100 000 000, the manager of the MMF shall report to the competent authority of the MMF on at least a yearly basis).

2.2 Information to be reported

The Regulation (EU) 2017/1131 of the European Parliament and of the Council of 14 June 2017 on money market funds (“MMF Regulation”) requires among others periodical information from the managers of the money market fund to competent authorities within a frequency depending on their assets under management. The reporting obligations are set out in article 37 of the MMF Regulation. On 17 April 2018 the European Commission adopted Regulation (EU) 2018/708 (“the Regulation”) laying down implementing technical standards with regard to the template to be used by managers of MMFs when reporting to competent authorities under Article 37 of the MMF Regulation. The appendix of the Regulation contains the reporting template that managers of MMFs have to use to comply with their reporting obligations. The European Securities and Markets Authority (ESMA) published the “Guidelines on the reporting obligations to competent authorities under Article 37 of the MMF Regulation” (ref. ESMA34-49-168, “the ESMA MMF reporting guidelines”). Further details and technical supporting material (technical reporting instructions, detailed validation rules and the reporting XSD schema) were also published by ESMA (ref. ESMA65-8-6480). CSSF published as well circular 20/734 to clarify technical details that managers of MMFs need in order to fulfil their reporting obligations.

2.3 Overall reporting process

The CSSF’s information system collects all the reports (MMFREP) submitted by the MMF managers. It is up to the submitter to monitor transmission correctness. Feedback files are systematically generated and sent by the CSSF in response to each MMFREP received.



*Pay attention to the sequence number: one report may be validated but it will not be sent to ESMA if a superior sequence number has already been sent to ESMA for the same period (see section 4.1.1 below)

Within the CSSF, the files are processed as follows:

1. File collection and decryption using the corresponding private decryption key (CSSF certificate)
2. Validation rules control (technical and functional validation)
3. Generation and sending of the CSSF feedback file to the concerned entities, gathering results from validation [MMFFDB – xml format]
4. Transfer of the last validated version to ESMA following ESMA's rules
5. Reception of the ESMA's feedback
6. Transfer of the ESMA's feedback to the concerned entities [MMFFBH – zip format]

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

2.4 Reporting period

A report cannot be submitted for a quarter before the end of the quarter or the case may be, before its liquidation/merger date or the date of withdrawal of its authorisation.

The CSSF requires that the reporting files are submitted electronically using exclusively one of the channels accepted by the CSSF until 25 days after the end of the corresponding quarter/year-end.

3. CSSF processing principles

3.1 MMFREP file structure

3.1.1 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 MMFREP 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	Usage in feedback
From	The sender of the message	<Fr>.<OrgId>.<Id><.<OrgId>.<Othr>.<ID> Expected value : LU	<Fr>.<OrgId>.<Id><.<OrgId>.<Othr>.<ID> Expected value : EU
To	The recipient of the message	<To>.<OrgId>.<Id><.<OrgId>.<Othr>.<ID> Expected value : EU	<To>.<OrgId>.<Id><.<OrgId>.<Othr>.<ID> Expected value : LU
Business Message Identifier	Unique identification of the message	<BizMsgIdr> OXXXXXXXX-CCCCCCC-YYYY-QX/YX-0000 where OXXXXXXXX is the funds CCCCCCC is the sub-funds QX/YX is the ending quarter of the reporting period Ex: Q1, Q2, Q3 or Q4 for quarterly reporting. Y1 for yearly reporting 0000 is the sequence values used in the file name	<BizMsgIdr> Same as Reporting Message
Message Definition Identifier	Identification of the type of the message (ISO	< MsgDefIdr>	< MsgDefIdr>

	20022 message identifier)	The identifier of relevant ISO 20022 message using base name only, e.g. auth.093.001.01 for MMF record data message	The identifier of relevant ISO 20022 message using base name only, e.g. auth.031.001.01 for status advice message.
Creation Date	Date and time when this Business Message was created	< CreDt> Date and time in ISO 8601 format.	
Related	Specifies the Business Application Header of the Business Message to which this Business Message relates.	Unused	In the case of status advice message, the copy of the BAH of the referred data message (it allows to link the status advice and the data message).

3.1.2 Business File Header

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 the feedback message.

3.1.3 MMFREP message definition

A specific version of the auth.093.001.001 ISO20022 message definition will be used by the MMFR: SPECIFIC XSD

In that specific version, the CSSF adds the following restrictions to the ESMA version:

- only one report (update or cancellation) concerning a MMF for a specific period in each file
- the subfund identification (tag FndNttyId/Id) must comply with the format OMMMMMMMM CCCCCC (with MMMMMMMM the fund identification number and CCCCCC the subfund identification number)
- the fund manager identification (tag FndAuthrtyRegnNb/Id) must comply with the format SXXXXXXXX (for a C15 or C16 management company) or AXXXXXXXX (for an AIFM)
- the depositary identification (tag DpstryId/Id) must comply with the format BXXXXXXXX (for a credit institution) or PXXXXXXXX (for a Professional depositary of assets other than financial instruments)

3.1.4 MMFREP naming convention

The reporting XML file must be compressed into a ZIP file before being sent to the CSSF.

As soon as a MMFREP is received by the CSSF system, the CSSF system will check that the zip file transmitted by the submitting entity can be extracted and that the enclosed xml file complies with the defined naming convention.

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

TYPDIR-EIIIIIII-EMMMMMMM-CCCCCCC-YYYY-QX/YX- Seq.ext

Code	Meaning	Structure	Authorized values
TYP	Reporting type	Char(3)	'MMF' for "Money Market Fund" reporting
DIR	Direction	Char(3)	'REP' for Report file sent to the CSSF
-	Separator	Char(1)	Constant '-'
E	Entity type of the MMF manager or the technical agent	Char(1)	Usual entity types, e.g. "B" for Bank, "P" for PSF, "S" for management company, "A" for AIFM
IIIIIII	Identification number of the sender	Number(8)	00000001...99999999
-	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 "O" for OPC
MMMMMMM	Entity identification number	Number(8)	00000001...99999999
-	Separator	Char(1)	Constant '-'
CCCCCCC	Sub-fund identification number	Number(8)	00000001...99999999
-	Separator	Char(1)	Constant '-'
YYYY	Year of the reporting	Number(4)	Year of the reporting
-	Separator	Char(1)	Constant '-'
Q or Y for the yearly reporting	Q for "quarter" Or Y for "year"	Char(1)	Constant 'Q' or 'Y'
X	Identification number of the reporting quarter	Number(1)	Identification number of the reporting quarter (1,2,3 or 4) or Value "1" for the yearly reporting
-	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(5)	'.zip' for the REP file containing a single '.xml' file

Examples:

- 1) Quarterly reporting file for Q1 of year 2020 sent by technical agent P00000789 for the MMF 000000654-00000123:
MMFREP-P00000789-O00000654-00000123-2020-Q1-0001.xml
- 2) Yearly reporting file for the year 2020 sent by technical agent P00000789 for the MMF 000000654-00000123:
MMFREP-P00000789-O00000654-00000123-2020-Y1-0001.xml

3.2 Validation of the MMFREP file

3.2.1 Validation of the MMFREP file

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

MMF managers will receive two feedback files:

- the first one [CSSF feedback] concerns the integration of the report in the CSSF system after technical and some business 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 (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 in the dedicated feedback file.

A report can be rejected for two main purposes:

- File validation
 - Transmission error : The file cannot be decompressed for example [CSSF feedback]
 - Format error : The file structure does not correspond to the XML schema [CSSF feedback]
- Content validation : related to business rules [ESMA feedback]

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

3.2.2 File validation [CSSF feedback]

The MMFREP is first subject to a file validation to verify its compliance with the XML schemes.

In case of file error, the entire MMFREP is rejected by the CSSF. The feedback file indicates the respective rejection codes and reasons for every rejected record included in the MMFREP file.

The entire MMFREP must be corrected by the reporting entity and resubmitted to the CSSF.

Please find hereafter a list of potential error messages and their appropriate corrective action:

Validation rules		
Control	File error code	Error message
All files on MMFR 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.
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.
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 <XML file> is not consistent with the name of its container ZIP file.
Validate that the ISO 20022 Message Identifier (MsgDefIdr) in the BAH refers to the namespace of the XSD schema for the MMF Authorisation reports.	FIL-104	The ISO 20022 Message Identifier (MsgDefIdr) in the BAH must refer to the namespace of the XSD schema for the MMF Authorisation reports.
Validate that the file sent fits to the corresponding XML schema.	FIL-105	The file structure does not correspond to the XML schema: [result of XML validation]
When a file is sent, the system checks whether a file with the same identifiers has already been submitted. The timestamp of the file should not be taken into account for this validation.	FIL-107	File <Zip Filename> has already been submitted once
Validate that the filename complies with the filenaming convention.	FIL-113	The file name does not comply with the file naming convention.

Note: 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).

3.2.3 Content validation [ESMA feedback]

CSSF does a light content validation. Business rules are validated by ESMA's MMFR system. Please refer to the ESMA's: <https://www.esma.europa.eu/document/money-market-fund-reporting-technical-reporting-instructions>

Validation rules			
Control	File error code	Error or Warning	Error message
Filename data (fund code, sub-fund code, reporting year and ending quarter of the reporting period)	CSSF-001	E	Data in report file are not consistent with data coming from filename.

Validation rules			
Control	File error code	Error or Warning	Error message
must be consistent with data included in the XML file.			
Data in Business Message Identifier (tag <BizMsgIdr>) in file header must be consistent with filename data.	CSSF-002	E	Data from Business Message Identifier are not valid.
Message Identifier (tag <MsgDefIdr>) must be equal to "auth.093.001.01".	CSSF-003	E	Data from Message Identifier must be auth.093.001.01.
In the file header, sender of the message (tag <Id> under <From> organization) must be set to 'LU' and recipient of the message (tag <Id> under <To> organization) must be set to 'EU'.	CSSF-004	E	Data concerning the sender and the recipient of the file are not correct in the header. The sender must be set to LU and the recipient must be set to EU.
File is incorrect and was rejected by the system	CSSF-005	E	File is incorrect.
Reporting year must be equal or after 2020 in MMF record (update type).	CME-004	E	The Reporting year <reporting year> is not equal or after 2020.
Reporting year must be equal or after 2020 in MMF record (cancellation type).	CME-009	E	The Reporting year <reporting year> is not equal or after 2020.
When sending a cancellation report to CSSF, at least one MMF record with the same Supervising NCA country code of the MMF, NCA national code of the MMF, reporting Year and reporting period, must have been previously sent to CSSF.	CME-006	E	A Cancellation record is received, and no valid MMF Reporting record which has the same Supervising CA country code, National code and Reporting Year and Reporting period from/to quarter exists in the database.
The country code of the supervising CA of the MMF (tag Issr) must be an ISO 3166 2-character country code of an EU country in MMF record (update type).	CME-007	E	The Country code of the authorising CA of the MMF is not an ISO 3166 2-character Country code of an EU country.
The country code of the supervising CA of the MMF (tag Issr) must be an ISO 3166 2-character country code of an EU country in MMF record (cancellation type).	CME-021	E	The Country code of the authorising CA of the MMF is not an ISO 3166 2-character Country code of an EU country.
Validate whether a reporting entity is authorised to send MMFR reporting to the CSSF.	CME-019	E	Your firm is not authorised to send this type of reporting.

Validation rules			
Control	File error code	Error or Warning	Error message
<p>The country code of the supervising CA of the MMF (tag Issr) must be equal to the supervising CA country included in the file header (tag <Id> under <From> organization).</p> <p>This control is relevant for an "update" MMF record.</p>	CME-008	E	The Country code of the Supervising CA of the MMF is not the same as the From organization <Id> in the header of the file.
<p>The country code of the supervising CA of the MMF (tag Issr) must be equal to the supervising CA country included in the file header (tag <Id> under <From> organization).</p> <p>This control is relevant for a "cancellation" MMF record.</p>	CME-022	E	The Country code of the Supervising CA of the MMF is not the same as the From organization <Id> in the header of the file.
<p>When available, the LEI of the MMF (tag LEI) must be valid on reporting end date, according to the GLEIF database.</p> <p>Moreover, this LEI must have a status different from "DUPLICATE" OR "ANNULLED" in GLEIF database on reporting end date.</p>	CME-015	E	The LEI of the MMF <LEI> is not a valid and existing LEI.
<p>The LEI of the MMF (tag LEI) is mandatory when quantitative data is reported (tag DataSetActn is not reported).</p>	CME-016	E	The LEI of the MMF is not reported whereas quantitative information is reported.
<p>A warning is raised when the LEI of the MMF (tag LEI) is not reported and no quantitative data is reported (tag DataSetActn is reported).</p>	CME-017	W	The LEI of the MMF is not reported whereas quantitative information is not reported.
<p>A warning is raised when the LEI of the MMF (tag LEI) has a status equal to "RETIRED" OR "MERGED" in GLEIF database on reporting end date.</p>	CME-018	W	The LEI of the MMF <LEI> has status "RETIRED" or "MERGED".
<p>The domicile country code of the MMF (tag Ctry) must be an ISO 3166 2-character country code.</p>	CME-024	E	The domicile country code of the MMF <country of domicile> is not an ISO 3166 -character country code.
<p>When available, the LEI of the manager of the MMF (tag LEI) must be valid on reporting end date, according to the GLEIF database.</p> <p>Moreover, this LEI must have a status different from "DUPLICATE"</p>	CME-025	E	The LEI of the manager of the MMF <LEI> is not a valid and existing LEI.

Validation rules			
Control	File error code	Error or Warning	Error message
OR "ANNULLED" in GLEIF database on reporting end date.			
The LEI of the manager of the MMF (tag LEI) is mandatory when quantitative data is reported (tag DataSetActn is not reported).	CME-026	E	The LEI of the manager of the MMF is not provided.
A warning is raised when the LEI of the manager of the MMF (tag LEI) has a status equal to "RETIRED" OR "MERGED" in GLEIF database on reporting end date.	CME-027	W	The LEI of the manager of the MMF <LEI> has status "RETIRED" or "MERGED".
The national code of the manager of the MMF (NCA country code + NCA national code) must be authorised under Article 4 by the CSSF for that MMF national code and country.	CME-028	E	The national code of the manager of the MMF <national code> is not authorised under Article 4 for that MMF national code and country.
The country code of the supervising CA of the manager of the MMF (tag Issr) must be an ISO 3166 2-character country code of an EU country. If the manager of the MMFR reports several national registration numbers, all related country codes must be an ISO 3166 2-character country code of an EU country.	CME-030	E	The country code of the authorising CA of the manager of the MMF param is not an ISO 3166 2-character country code of an EU country.
Several national registration numbers may be reported (several tags FndMgmtCpnyAuthrtyRegnNb) only when the domicile of the MMF (tag Ctry) is not an EU Member State.	CME-031	E	Several NCA countries <list of NCA countries> are reported whereas the domicile of the MMF <domicile country> is an EU Member State.
When several national registration numbers are reported, several countries (tag Id) are then reported. In this case, the same country can't be reported twice (or more).	CME-032	E	The same NCA country <NCA country> is reported twice.
The base currency of the MMF (tag BaseCcy) must be an ISO 4217 3-character currency code.	CME-036	E	The currency code of the MMF <currency> is not an ISO 4217 3-character currency code.
A warning is raised when the ISIN of the MMF (tag ISIN) is not populated and the share class	CME-047	W	The ISIN of the share class under field 47 should be populated when the share class indicator indicates

Validation rules			
Control	File error code	Error or Warning	Error message
indicator (tag ShrClsInd) is populated with "false".			that there are no several share classes.
The check sum digits of the ISIN of the MMF (tag ISIN) must be valid.	CME-048	E	The check sum digits of the ISIN of the asset <ISIN> under field 47 are not valid.
A warning is raised when at least one of the ISINs of the MMF share classes (tag ISIN) is not populated and the share class indicator (tag ShrClsInd) is populated with "true".	CME-051	W	The ISIN of the MMF under field 49 should be populated when the share class indicator indicates that there are several share classes.
The check sum digits of the ISINs of the MMF share classes (tag ISIN) must be valid.	CME-052	E	The check sum digits of the ISIN of the asset <ISIN> under field 49 are not valid.
When available, the inception date of the MMF (first NAV calculation date – tag IncptnDt) must be before the reporting period end date (tag ToDate). Moreover, the inception date must be populated when quantitative data is reported (tag DataSetActn is not reported).	CME-060	E	The inception date of the MMF <inception date> is not valid.
When available, the merger date (tag MrgrDt) must be equal to the reporting end date (tag ToDate).	CME-061	E	The merger date <merger date> is not equal to the reporting end date <date>.
When available, the liquidation date (tag Lqdtndt) must be within the reporting period.	CME-062	E	The Liquidation Date <date> is not within the Reporting period from <starting quarter> to quarter <ending quarter>.

3.3 Re-submission and cancellation of reports

3.3.1 Re-submission of report after correction or rejection

When a MMF manager needs to correct erroneous data, it can resubmit the MMFREP report.

The information about the update of the report is integrated into the header: the XML should include the value "Upd" (update). Same value to be used for a new report.

The sequence number must be increased for each resubmission.

3.3.2 Cancellation of report

The cancellation records are mainly used when an incorrect National code was reported for an MMF. When other types of corrections have to be submitted, a new version of the MMF Reporting record must be reported in order to correct the existing one.

A cancellation record will invalidate the existing valid MMF Reporting record. The FndRpt xml tag should be set to "Cxl" (cancel).

3.4 Feedback files

3.4.1 Naming convention

A feedback file (MMFFDB) in xml format is sent by the CSSF after technical validation for each MMFREP reporting file received.

ESMA's feedback (MMFFBH) in zip format is recovered by the CSSF and then sent to the reporting entities.

ESMA applies data content validation controls. They are detailed on ESMA's website:

<https://www.esma.europa.eu/document/money-market-fund-reporting-technical-reporting-instructions>

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:

Example:

MMFFDB-B0000001-O0000001-CCCCCCCC-2020-Q1-0001.xml for the CSSF feedback
MMFFBH-B0000001-O0000001-CCCCCCCC-2020-Q1-0001.zip for the ESMA's feedback

The feedback file is encrypted using the sending entity certificate.

3.4.2 Explicit processing statuses

The CSSF reports an explicit status for each submitted report.

The feedback file may report one of the following three statuses:

- **Rejected (RJCT):** the MMF report is flagged as rejected when:
 - zip file does not contain one single XML file
 - 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
- the content of the report violates any of the Data Content Validation rules, in which case Record Status elements will be included in the feedback file, detailing the exact records violating Data Content validation rules, all having the status "RJCT"
- **Accepted** (ACPT): the MMF report is flagged as accepted when it passes successfully all validation checks
- **Warning** (WARN): This status is used in case the MMF records has been accepted with one or multiple warnings. Error codes indicating warning validation rules that failed should be provided in the RcrdSts complex element

A feedback report contains two distinct components: the message status and the record status, each one containing a unique identifier of the message and of the record and a description of the error if any.

3.5 Reporting channels

MMF managers are not allowed to submit their MMFREP directly to the CSSF. To guarantee the full respect of their legal obligations, the reporting entities must go through an official transmission channel operator.

MMFREP must be encrypted with CSSF certificate through its communication channel.

The official transmission channels are the following:

- E-file: exchange platform proposed by Fundsquare
- SOFiE SORT - ATLAS: exchange platform proposed by Cetrel Securities S.A.

Details on the transmission channels accepted by the CSSF and infrastructure can be found under the link <http://www.cssf.lu/en/supervision/ivm/uci/legal-reporting/file-transport-and-data-protection/>.

The reporting entity remains fully responsible for the delivery of files to the CSSF in due time and form. The reporting entity must ensure that the chosen reporting channel meets the requirements (contingency plan, appropriate intervention times, sufficient capacity) with respect to its legal obligations through the signing of an appropriate Service Level Agreement with its operator.

3.6 Procedures ID codes

Technical ID codes for this procedure as agreed with official transmission channels are the following:

ID Procedure	Type	ID Document	Type
1366	Remise de reporting MMF	3795	Reporting MMF IN
CSSF Feedback		3796	Feedback Reporting MMF – CSSF OUT
ESMA feedback		3797	Feedback Reporting MMF – ESMA OUT

One procedure must only contain one attached document and each zip must only contain one xml.

3.7 Test platforms

Test platforms are available for sending entities to verify the MMFREP transmission and feedback reception. Sending entities wishing to use this service are invited to liaise with their respective official transmission channels.

CSSF testing and production environments are always available. To send testing files through their secured channels, one should contact the provider.

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

4. Reporting entities obligations

MMF managers are required to respect the following:

4.1 Provide high-quality data

4.1.1 Sequence number

Multiple files can be submitted on the same day, but the sequence numbers must be consistent with the chronological order of the reports created and the statuses of the reports (please refer to the naming convention chapter)

The MMF managers are required to use an incremental numbering in order for the CSSF to correctly process the received reports. The sequencing is incremental (starting at 0001). No year-end change applies to the sequence numbering.

Examples:

- 1) Quarterly reporting file for Q1 of year 2020 sent by technical agent P00000789 for the MMF O00000654_00000123:
MMFREP-P00000789-O00000654-00000123-2020-Q1-0001.xml
- 2) Correction of the Q1 report of year 2020 sent by technical agent P00000789 for the MMF O00000654_00000123:
MMFREP-P00000789-O00000654-00000123-2020-Q1-0002.xml
- 3) Quarterly reporting file for Q2 of year 2020 sent by new technical agent P00000790 for the MMF O00000654_00000123:
MMFREP-P00000790-O00000654-00000123-2020-Q2-0003.xml
- 4) Cancellation of the Q2 report of year 2020 sent by technical agent P00000790 for the MMF O00000654_00000123:

MMFREP-P00000789-O00000654-00000123-2020-Q2-0004.xml

The sequence is related to the sub-fund.

4.1.2 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 in this document.

4.2 Review feedbacks and correct rejected reports

MMF managers 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. MMF managers must resend their corrected files using the same automatic process.

The CSSF will regularly publish a reporting status provided to each MMF manager in the "MMF reporting dashboard" application available under the [eDesk portal](#). This dashboard will allow manager of MMF(s) to view online the status of all the expected reports for each fund/sub-fund and each period : accepted, warning, rejected or missing reports on the CSSF or ESMA side. This will help manager of MMF(s) to reach its reporting obligations described in section 2.1.

The application is only accessible to the MMF manager's users having the specific role "MMF reporting dashboard" in eDesk platform (please refer to the [eDesk Authentication user guide](#) to find all the necessary information about how to manage that role).

5. Miscellaneous information

5.1 Contact information

In case of questions, MMF managers should contact CSSF team which can be reached at the following e-mail address: opc@cssf.lu

5.2 Swift MyStandard

The MyStandardsReadinessPortal is available to CAs and sending entities to support the testing of ISO 20022 XML messages. This tool enables the users to submit XML messages and check whether they are correctly formatted (i.e. compliant with the XML schema) and in compliance with the data quality rules.

<https://www2.swift.com/mystandards/#/>



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