Statements & Reporting, Pool position

Test cases ECMS_TC_CPTY 21 (A2A), 22 (U2A/A2A), 23 (U2A/A2A)

Version control

Version	Date	Amendments
1.0	22.07.2024	Initial Version

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1. Test Principles

Scenarios and Preconditions

1. Test principles

Test offer:

Statement of Holdings (ECMS_TC_CPTY_22): <u>U2A/A2A</u>, Message Subscription/ad hoc - **mandatory**

Statement of Transactions (ECMS_TC_CPTY_23): <u>U2A/A2A</u>, Message Subscription/ad hoc - **optional**

Pool position report (ECMS_TC_CPTY_21): <u>A2A</u>, Message Subscription/ad hoc - **optional**

Necessary roles:

Validator/Super Validator - the 4 eyes principle is not applied for statements and reports. Ad hoc queries are always granted without validation by a second user

Für U2A User: ECMS ENTITY - U2A STATEMENTS EXECUTION - #80 → retrieval + ad hoc query

ECMS ENTITY - U2A STATEMENTS READ ONLY - #81 → retrieval

Für A2A User: ECMS ENTITY - A2A REPORTING (ADMI.005) EXECUTION

Further information regarding the A2A messages can be found in the ECB catalogue of messages.

ECMS - Professional use (europa.eu)

1. Test principles
Known defects and limitations

Please be aware, that this document might describe test cases that have not yet received the green ligh for testing from Bundesbank. Please check the document „Approvals of Deutsche Bundesbank for ECMS counterparty testing" on our website (Test and Migration | Deutsche Bundesbank).

Statement of Holdings: Currently no open defects.

2. Statement of Holdings

ECMS_TC_CPTY_22 (U2A/A2A, mandatory)

2. Statement of Holdings

The **statement of holdings (for marketable assets)** will be generated per default configuration of **Bundesbank daily starting from 18:15* pm (CET/CEST) U2A and A2A for all counterparties**. The statement reports the end of day positions per internal asset account. If a counterparty owns more than one internal asset account, one statement per account will be generated.

Additionally the statement of holdings can be queried **ad hoc** by the counterparty via ECMS GUI (U2A) or via admi.005 (A2A) for the current or past bussines day.

→ ad hoc query for current business day: current daily position will be reported back

→ ad hoc query for past business day: EoD position will be reported back

A2A messaging: The statement of Holdings will be sent via semt.002 to the in ECMS configured technical address.

(Purpose: Securities Management)

On demand Bundesbank can exclude the counterparty from the daily message subscription.

* in ECMS UTEST the shortened operational day is being applied every Friday - the statement will be generated starting from 14:15 pm (CET/CEST).

2. Statement of Holdings
2.1 U2A ad hoc query

Module: Reference Data

Path: Reference Data >> Statements & Messages >> Statement of Holdings >> Generate Statement of Holdings

Internal Asset Account: choose an internal asset account

Statement Date: </= current business day - please note, that due to migration test 9 data is only availably starting from the 01.07.2024. The same goes for ECMS PROD respectively, where data will only be available starting with the go live date.

2. Statement of Holdings
2.2 U2A retrieval of statements

There are two possibilities for retrieving and downloading the statement of holdings in the ECMS GUI:

1. Check Statement of Holdings generated via ad hoc query or message subscription.

Module: Reference data

Path: Reference data >> Statements & Messages >> Statement of Holdings >> Monitor Notifications generated

→Download options: Excel, XML message for A2A communication

2. Statements generated via message subscription only

Module: Reference data

Path: Reference data >> Statements & Messages >> Reports >> U2A Statement of Holdings

→ Download options: Excel, CSV, XML message for A2A communication

2. Statement of Holdings
2.2 U2A retrieval of statements - option 1

Module: Reference data

Path: Reference data >> Statements & Messages >> Statement of Holdings >> Monitor Notifications generated >> „Search" - Wählen Sie ein Statement aus und klicken Sie auf „View"

The statement in view-mode:

2. Statement of Holdings
2.2 U2A retrieval of statements - option 2

Module: Reference data

Path: Reference data >> Statements & Messages >> Reports >> U2A Statement of Holding

The search results can be refined by using the search fields „Statement Date" and „Internal Asset Account". The fields „NCB Participant" and „NCB Participant Type" are for the NCB.

2. Statement of Holdings
2.3 A2A Ad hoc query via admi.005

Only relevant for A2A-counterparties!

1. General header:

```xml
<AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
        <FIId>
            <FinInstnId>
                <BICFI>Counterparty BIC</BICFI>   ←
                <ClrSysMmbId>
                    <ClrSysId>
                        <Prtry>ECMS</Prtry>
                    </ClrSysId>
                    <MmbId>A2A-User-reference</MmbId>   ←
                </ClrSysMmbId>
                <Othr>
                    <Id>MARKDEFFXXX</Id>
                </Othr>
            </FinInstnId>
        </FIId>
    </Fr>
    <To>
        <FIId>
            <FinInstnId>
                <BICFI>TRGTXETTECM</BICFI>
                <Othr>
                    <Id>MARKDEFFXXX</Id>
                </Othr>
            </FinInstnId>
        </FIId>
    </To>
    <BizMsgIdr>202305030001</BizMsgIdr>
    <MsgDefIdr>admi.005.001.01</MsgDefIdr>
    <CreDt>2023-05-03T06:08:30Z</CreDt>
</AppHdr>
```

Please check your user in the reference data module.
1. User Reference
2. Are the necessary roles assigned?
3. Is the DN of the signature certificate stored in ECMS?

target services | ECMS

Only relevant for A2A-counterparties!

2. Message

```xml
<IGXMMessage>
    <Document xmlns="urn:iso:std:iso:20022:tech:xsd:admi.005.001.01">
        <RptQryReq>
            <MsgHdr>
                <MsgId>Unique reference</MsgId>
            </MsgHdr>
            <RptQryCrit>
                <SchCrit>
                    <AcctId>
                        <EQ>
                            <Othr>
                                <Id>Internal Asset account</Id>
                            </Othr>
                        </EQ>
                    </AcctId>
                    <RptNm>CSOH</RptNm>
                    <PtyId>
                        <Id>
                            <AnyBIC>Counterparty BIC</AnyBIC>
                        </Id>
                    </PtyId>
                    <RspnsblPtyId>
                        <Id>
                            <AnyBIC>MARKDEFFXXX</AnyBIC>
                        </Id>
                    </RspnsblPtyId>
                    <DtSch>
                        <EQDt>Date</EQDt>
                    </DtSch>
                </SchCrit>
            </RptQryCrit>
        </RptQryReq>
    </Document>
</IGXMMessage>
```

Internal Asset Account - standardized reference: DEnnnnn-200nnnn-0nn

Accounts and its link to the Pool can be checked e.g. in the module collateral & credit:

Pool Structure >> Collateral Positions >> Create/Display Pool - Counterparty Asset Account Links >> „Search"
(role #58)

Statement-type: CSOH for Statement of Holdings

3. Statement of Transactions

ECMS_TC_CPTY_23 (U2A/A2A, optional)

3. Statement of Transactions

The **statement of transactions (for marketable assets)** will be generated per default configuration of **Bundesbank daily starting from 18:15* pm (CET/CEST) U2A and A2A for all counterparties**. The statement reports all transactions with impact on the „actual Marketable Asset postition" for one internal asset account. If a counterparty owns more than one internal asset account, one statement per account will be generated.

Additionally the statement of transactions can be queried **ad hoc** by the counterparty via ECMS GUI (U2A) or via admi.005 (A2A) for the current or past bussines day.

→ U2A ad hoc query for a time span possible

A2A messaging: The statement of transactions will be sent via semt.017 to the in ECMS configured technical address.

(Purpose: Securities Management)

On demand Bundesbank can exclude the counterparty from the daily message subscription.

* in ECMS UTEST the shortened operational day is being applied every Friday - the statememt will be generated starting from 14:15 pm (CET/CEST).

3. Statement of Transactions
3.1 U2A ad hoc query

Module: Reference data

Path: Reference data >> Statements & Messages >> Statement of Transactions >> Generate Statement of Transactions

Internal Asset account: Choose an account.

Start Date:</= current business day - please note, that due to migration test 9 data is only availably starting from the 01.07.2024. The same goes for ECMS PROD respectively, where data will only be available starting with the go live date.

End Date: </= current business day.

There are two possibilities for retrieving and downloading the statement of holdings in the ECMS GUI:

1. Check Statement of Transactions generated via ad hoc query or message subscription.

Module: Reference data

Path: Reference data >> Statements & Messages >> Statement of Transactions >> Monitor Notifications generated

→ Download options: Excel, XML message for A2A communication

2. Statements generated via message subscription only

Module: Reference data

Path: Reference data >> Statements & Messages >> Reports >> U2A Statement of Transactions

→ Download options: Excel, CSV, XML message for A2A communication

3. Statement of Transcations
3.2 U2A retrieval of statements - option 1

target | ECMS
services

Module: Reference data

Path: Reference data >> Statements & Messages >> Statement of Transactions >> Monitor Notifications generated >> „Search" - Wählen Sie ein Statement aus und klicken Sie auf „View"

3. Statement of Transcations
3.2 U2A retrieval of statements - option 1

The statement in view-mode:

Here only the XML-File is available for download.

When clicking the excel-symbol an excel is downloaded that shows a list with a single entry for the XML-message that was generated.

3. Statement of Transcations
3.2 U2A retrieval of statements - option 2

Module: Reference data

Path: Reference data >> Statements & Messages >> Reports >> U2A Statement of Holding

The search fields „NCB Participant" and „NCB Participant Type" are for the NCB only.

target | ECMS
services

Only relevant for A2A-counterparties!

1. General header:

```
<AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
        <FIId>
            <FinInstnId>
                <BICFI>Counterparty BIC</BICFI>          ←
                <ClrSysMmbId>
                    <ClrSysId>
                        <Prtry>ECMS</Prtry>
                    </ClrSysId>
                    <MmbId>A2A-User-reference</MmbId>     ←
                </ClrSysMmbId>
                <Othr>
                    <Id>MARKDEFFXXX</Id>
                </Othr>
            </FinInstnId>
        </FIId>
    </Fr>
    <To>
        <FIId>
            <FinInstnId>
                <BICFI>TRGTXETTECM</BICFI>
                <Othr>
                    <Id>MARKDEFFXXX</Id>
                </Othr>
            </FinInstnId>
        </FIId>
    </To>
    <BizMsgIdr>202305030001</BizMsgIdr>
    <MsgDefIdr>admi.005.001.01</MsgDefIdr>
    <CreDt>2023-05-03T06:08:30Z</CreDt>
</AppHdr>
```

Please check your user in the reference data module.
1. User Reference
2. Are the necessary roles assigned?
3. Is the DN of the signature certificate stored in ECMS?

Only relevant for A2A-counterparties!

2. Message

```
<IGXMMessage>
    <Document xmlns="urn:iso:std:iso:20022:tech:xsd:admi.005.001.01">
        <RptQryReq>
            <MsgHdr>
                <MsgId>Unique reference</MsgId>
            </MsgHdr>
            <RptQryCrit>
                <SchCrit>
                    <AcctId>
                        <EQ>
                            <Othr>
                                <Id>Internal Asset account</Id>
                            </Othr>
                        </EQ>
                    </AcctId>
                    <RptNm>CSOT</RptNm>
                    <PtyId>
                        <Id>
                            <AnyBIC>Counterparty BIC</AnyBIC>
                        </Id>
                    </PtyId>
                    <RspnsblPtyId>
                        <Id>
                            <AnyBIC>MARKDEFFXXX</AnyBIC>
                        </Id>
                    </RspnsblPtyId>
                    <DtSch>
                        <EQDt>Date</EQDt>
                    </DtSch>
                </SchCrit>
            </RptQryCrit>
        </RptQryReq>
    </Document>
</IGXMMessage>
```

Internal Asset Account - standardized reference:
DEnnnnn-200nnnn-0nn

Accounts and its link to the Pool can be checked e.g. in the module collateral & credit:

Pool Structure >> Collateral Positions >> Create/Display Pool - Counterparty Asset Account Links >> „Search"
(role #58)

Statement-type: CSOT for Statement of transcations

4. Pool position report

ECMS_TC_CPTY_21 (A2A, optional)

4. Pool position report

The **pool position reports** will be generated per default configuration of **Bundesbank daily starting from 20:30 pm (CET/CEST) A2A for all counterparties**. The report contains the end of day positions for all credit and collateral position in one pool. If a counterparty owns more than one pool, one report per pool will be generated.

Additionally the statement of holdings can be queried **ad hoc** by the counterparty via ECMS GUI (U2A) or via admi.005 (A2A) for the current or past bussines day.

→ U2A ad hoc query for a time span possible

A2A messaging: The pool position report will be sent via colr.016 to the in ECMS configured technical address.

(Purpose: Collateral and Credit)

On demand Bundesbank can exclude the counterparty from the daily message subscription.

4. Pool position report

Only relevant for A2A-counterparties!

1. General header:

```xml
<AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
        <FIId>
            <FinInstnId>
                <BICFI>Counterparty BIC</BICFI>    ⟵
                <ClrSysMmbId>
                    <ClrSysId>
                        <Prtry>ECMS</Prtry>
                    </ClrSysId>
                    <MmbId>A2A-User-reference</MmbId>   ⟵
                </ClrSysMmbId>
                <Othr>
                    <Id>MARKDEFFXXX</Id>
                </Othr>
            </FinInstnId>
        </FIId>
    </Fr>
    <To>
        <FIId>
            <FinInstnId>
                <BICFI>TRGTXETTECM</BICFI>
                <Othr>
                    <Id>MARKDEFFXXX</Id>
                </Othr>
            </FinInstnId>
        </FIId>
    </To>
    <BizMsgIdr>202305030001</BizMsgIdr>
    <MsgDefIdr>admi.005.001.01</MsgDefIdr>
    <CreDt>2023-05-03T06:08:30Z</CreDt>
</AppHdr>
```

Please check your user in the reference data module.
1. User Reference
2. Are the necessary roles assigned?
3. Is the DN of the signature certificate stored in ECMS?

4. Pool position report

Only relevant for A2A-counterparties!

2. Message:

```xml
<IGXMMessage>
    <Document xmlns="urn:iso:std:iso:20022:tech:xsd:admi.005.001.01">
        <RptQryReq>
            <MsgHdr>
                <MsgId>Unique reference</MsgId>
            </MsgHdr>
            <RptQryCrit>
                <SchCrit>
                    <AcctId>
                        <EQ>
                            <Othr>
                                <Id>Pool identifier</Id>
                            </Othr>
                        </EQ>
                    </AcctId>
                    <RptNm>COMP</RptNm>
                    <PtyId>
                        <Id>
                            <AnyBIC>Counterparty BIC</AnyBIC>
                        </Id>
                    </PtyId>
                    <RspnsblPtyId>
                        <Id>
                            <AnyBIC>MARKDEFFXXX</AnyBIC>
                        </Id>
                    </RspnsblPtyId>
                    <DtSch>
                        <EQDt>Date</EQDt>
                    </DtSch>
                </SchCrit>
            </RptQryCrit>
        </RptQryReq>
    </Document>
</IGXMMessage>
```

Pool ID - running number in ECMS
(Will be different in ECMS PROD!)

The Pool identifier can be checked in the screen „pool overview".
Module: Collateral & Credit, Pool overview >> Pool overview

(role #72/73)

Statement-type: COMP for Pool position report

4. Pool position report

Additonally, further checks can be done on the A2A communication for colr.016 U2A in ECMS:

1. Received admi.005
    Module: *Collateral & Credit*
    Path: *Notification >> Pool Position >> Pool position query*

2. Generated and sent colr.016
    Module: *Collateral & Credit*
    Path: *Notification >> Pool Position >> Pool position report*
    Path: *Reporting >> Automatic pool position report (message subscription only)*

3. Message subscription for colr.016
    Module: *Collateral & Credit*
    Path: *Setup >> Process configuration >> Pool position report subscription*

For accessing the screens role #72 or #73 is needed.