DEUTSCHE BUNDESBANK
EUROSYSTEM

Information on status messages (Money market statistical reporting)

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Changes to the previous version are marked in red.

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1 Provision of status messages

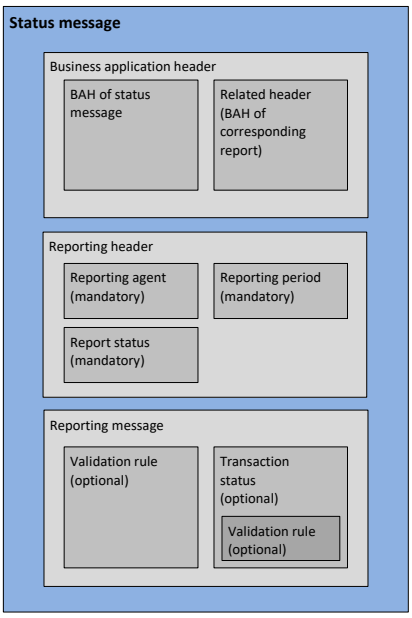
After a report has been submitted via NExt, one status message will be generated automatically by the Deutsche Bundesbank. As described in the document "Information on submitting reports (money market statistics)", the status message contains one of the following five report statuses:

- INCF – Incorrect filename
- CRPT – Corrupted file
- RJCT – Rejected
- PART – Partially accepted
- ACPT – Accepted

The status message is sent via NExt (Business Topic "Money Market Statistical Reporting – Submission of reports") as a feedback file.

2 Structure of status messages

Status messages are structured based on the ISO 20022 schema, which can be found on the Deutsche Bundesbank's website.[1] Like reports themselves, status messages consist of a business application header (BAH), a reporting header, and a reporting message.
The following diagram illustrates the structure of a status message in simplified form:



[1] Formats (XML and XBRL) | Deutsche Bundesbank

2.1 Business application header (BAH)

The business application header (BAH) contains a **sender** (Deutsche Bundesbank) and a **receiver** (reporting agent). Furthermore, it contains the **business message identifier**, the relevant **market segment**, the **business service** and the **creation date**. In a status message, the market segment is given as “auth.028.001.01”. This means that the market segment of the corresponding report cannot be determined from this part of the status message.
For this reason, the BAH contains a sub-element <Rltd>, which stands for **related header**. The related header contains all elements in the BAH of the original report. The **message definition identifier** element indicates the market segment in the report.

2.2 Reporting header

The reporting header contains information on the **reporting agent**, the **reporting period** and the **report status**. If it is possible to read the reporting header of the submitted report, the reporting agent and the reporting period are filled in according to the information in the submitted report. Otherwise, these fields are assigned default values. The report status is one of the five statuses described in Section 1. The scenarios that generate each report status are explained in the following section.
2.3

2.3 Reporting message

The reporting message provides the **result of the technical and content validation**. There are five possible scenarios. Depending on the scenario, information is entered into different fields in the reporting message.

The scenarios are described below.

- Scenario 1: **INCF** (Incorrect filename)

The report status “INCF” is generated if the filename of the original report is incorrect. In this case, the fields of the header are not read. In the status message, the corresponding fields are assigned default values.

Example:

```
<ns2:Document>
  <ns2:MnyMktSttstclRptStsAdvc>
    <ns2:StsRptHdr>
      <ns2:RptgAgt>XXXXXXXXXXXXXXXXXX00</ns2:RptgAgt>
      <ns2:RptgPrd>
        <ns2:FrDtTm>9999-12-31T00:00:00.000+01:00</ns2:FrDtTm>
        <ns2:ToDtTm>9999-12-31T00:00:00.000+01:00</ns2:ToDtTm>
      </ns2:RptgPrd>
      <ns2:RptSts>INCF</ns2:RptSts>
    </ns2:StsRptHdr>
  </ns2:MnyMktSttstclRptStsAdvc>
</ns2:Document>
```

In this scenario, the checks are aborted. Accordingly, no further checks (technical checks, data quality checks) are carried out.

- Scenario 2a: **CRPT** (Corrupted file)

The report status “CRPT” is generated if the submitted file is incorrectly coded or contains XSD errors or other technical errors.[2] In this case, the fields of the header cannot be read. In the status message, the corresponding fields are assigned default values.
In addition to the mandatory fields, the reporting message includes the **validation rule block**, which contains the relevant errors. A validation rule contains an ID (<Id>) and a description (<Desc>).

Example:

```
<ns2:Document>
  <ns2:MnyMktSttstclRptStsAdvc>
    <ns2:StsRptHdr>
      <ns2:RptgAgt>XXXXXXXXXXXXXXXXXX00</ns2:RptgAgt>
      <ns2:RptgPrd>
        <ns2:FrDtTm>9999-12-31T00:00:00.000+01:00</ns2:FrDtTm>
        <ns2:ToDtTm>9999-12-31T00:00:00.000+01:00</ns2:ToDtTm>
      </ns2:RptgPrd>
      <ns2:RptSts>CRPT</ns2:RptSts>
      <ns2:VldtnRule>
        <ns2:Id>XSD</ns2:Id>
        <ns2:Desc>cvc-pattern-valid: Der Wert '7LTWFZYICNSX8D621K8Z' ist nicht für die Facette gültig bezüglich des Musters '[A-Z0-9]{18,18}[0-9]{2,2}' für Typ 'LEIIdentifier'.</ns2:Desc>
      </ns2:VldtnRule>
      <ns2:VldtnRule>
        <ns2:Id>XSD</ns2:Id>
        <ns2:Desc>cvc-type.3.1.3: Der Wert '7LTWFZYICNSX8D621K8Z' von Element 'message:RptgAgt' ist ungültig.</ns2:Desc>
      </ns2:VldtnRule>
    </ns2:StsRptHdr>
  </ns2:MnyMktSttstclRptStsAdvc>
</ns2:Document>
```

In this scenario, the checks are aborted. No further technical checks or data quality checks are carried out.

- Scenario 2b: **CRPT** (Corrupted file)

The report status “CRPT” is also generated if the submitted file violates at least one data quality check with severity “Error” applicable to the headers. In this case, it is possible to read the header fields. In the status message, the fields are filled in according to the information in the submitted report.

[2] An overview of possible technical errors can be found in “*Technische Checks (Geldmarktstatistik)* (Technische Checks (Geldmarktstatistik) (bundesbank.de). The errors codes listed there correspond to the validation rule IDs.

In addition to the mandatory fields, the reporting message includes a **validation rule block** containing the relevant errors for each data check violated. A validation rule (data quality check) contains an ID (<Id>), a description (<Desc>) and the issuer (<Issr>), which is generally "ECB_MMSR".

Example:

```
<ns2:Document>
  <ns2:MnyMktSttstclRptStsAdvc>
    <ns2:StsRptHdr>
      <ns2:RptgAgt>7LTWFZYICNSX8D621K86</ns2:RptgAgt>
      <ns2:RptgPrd>
        <ns2:FrDtTm>2016-11-21T00:00:00+01:00</ns2:FrDtTm>
        <ns2:ToDtTm>2016-11-21T24:00:00+01:00</ns2:ToDtTm>
      </ns2:RptgPrd>
      <ns2:RptSts>CRPT</ns2:RptSts>
      <ns2:VldtnRule>
        <ns2:Id>DQH501</ns2:Id>
        <ns2:Desc>Invalid format for field Market Segment Identifier.</ns2:Desc>
        <ns2:Issr>ECB_MMSR</ns2:Issr>
      </ns2:VldtnRule>
      <ns2:VldtnRule>
        <ns2:Id>DQH602</ns2:Id>
        <ns2:Desc>Creation Date [2016-11-21T18:00:00Z] is before Reference Period End [2016-11-21T24:00:00+01:00].</ns2:Desc>
        <ns2:Issr>ECB_MMSR</ns2:Issr>
      </ns2:VldtnRule>
    </ns2:StsRptHdr>
  </ns2:MnyMktSttstclRptStsAdvc>
</ns2:Document>
```

In this scenario, the market segment-specific data quality checks are not carried out and all transactions are rejected by the system.

- Scenario 3: **RJCT** (Rejected)

The report status "RJCT" is generated if the share of erroneous transactions is above or equal to a certain threshold. If this is the case, all transactions are rejected by the system. This threshold currently stands at 100% erroneous transactions.

In addition to the mandatory fields, a **transaction status block**, containing a transaction status and at least one **validation rule block**, is added to the reporting message for each erroneous transaction. The transaction status is either WARN or RJCT. If a transaction produces both warnings and errors, the transaction status is shown as RJCT. The validation rule blocks contain all data quality checks that have been violated. A validation rule (data quality check) contains an ID (<Id>), a description (<Desc>) and the issuer (<Issr>), which is generally "ECB_MMSR".

Example:

```
<ns2:Document>
  <ns2:MnyMktSttstclRptStsAdvc>
    <ns2:StsRptHdr>
      <ns2:RptgAgt>7LTWFZYICNSX8D621K86</ns2:RptgAgt>
      <ns2:RptgPrd>
        <ns2:FrDtTm>2016-11-21T00:00:00+01:00</ns2:FrDtTm>
        <ns2:ToDtTm>2016-11-21T24:00:00+01:00</ns2:ToDtTm>
      </ns2:RptgPrd>
      <ns2:RptSts>RJCT</ns2:RptSts>
    </ns2:StsRptHdr>
    <ns2:TxSts>
      <ns2:PrtryTxId>1110</ns2:PrtryTxId>
      <ns2:Sts>RJCT</ns2:Sts>
      <ns2:VldtnRule>
        <ns2:Id>DQU802</ns2:Id>
        <ns2:Desc>TRADE DATE [2016-11-21T15:00:00+01:00] is after SETTLEMENT DATE [2016-11-17].</ns2:Desc>
        <ns2:Issr>ECB_MMSR</ns2:Issr>
      </ns2:VldtnRule>
      <ns2:VldtnRule>
        <ns2:Id>DQU902</ns2:Id>
        <ns2:Desc>SETTLEMENT DATE [2016-11-17] is earlier than TRADE DATE [2016-11-21T15:00:00+01:00]</ns2:Desc>
        <ns2:Issr>ECB_MMSR</ns2:Issr>
      </ns2:VldtnRule>
    </ns2:TxSts>
    <ns2:TxSts>
      <ns2:PrtryTxId>1111</ns2:PrtryTxId>
      <ns2:Sts>RJCT</ns2:Sts>
      <ns2:VldtnRule>
        <ns2:Id>DQU1600</ns2:Id>
        <ns2:Desc>Missing value for field DEAL RATE when TYPE OF RATE is FIXE.</ns2:Desc>
        <ns2:Issr>ECB_MMSR</ns2:Issr>
      </ns2:VldtnRule>
    </ns2:TxSts>
  </ns2:MnyMktSttstclRptStsAdvc>
</ns2:Document>
```

- Scenario 4: **PART** (Partially accepted)

The report status “PART” is generated if at least one transaction is erroneous, but the share of erroneous transactions is nevertheless below a certain threshold. If this is the case, only the erroneous transactions are rejected by the system.

In addition to the mandatory fields, a **transaction status block**, containing a transaction status and at least one **validation rule block**, is added to the reporting message for each erroneous transaction. The transaction status is either WARN or RJCT. If a transaction produces both warnings and errors, the transaction status is shown as RJCT. The validation rule blocks contain all data quality checks that have been violated. A validation rule (data quality check) contains an ID (<Id>), a description (<Desc>) and the issuer (<Issr>), which is generally “ECB_MMSR”.

Example:

```
<ns2:Document>
  <ns2:MnyMktSttstclRptStsAdvc>
    <ns2:StsRptHdr>
      <ns2:RptgAgt>7LTWFZYICNSX8D621K86</ns2:RptgAgt>
      <ns2:RptgPrd>
        <ns2:FrDtTm>2016-11-22T00:00:00+01:00</ns2:FrDtTm>
        <ns2:ToDtTm>2016-11-22T24:00:00+01:00</ns2:ToDtTm>
      </ns2:RptgPrd>
      <ns2:RptSts>PART</ns2:RptSts>
    </ns2:StsRptHdr>
    <ns2:TxSts>
      <ns2:PrtryTxId>5750</ns2:PrtryTxId>
      <ns2:Sts>RJCT</ns2:Sts>
      <ns2:VldtnRule>
        <ns2:Id>DQS1801</ns2:Id>
        <ns2:Desc>Invalid code [XXX] provided for field COLLATERAL ISIN.</ns2:Desc>
        <ns2:Issr>ECB_MMSR</ns2:Issr>
      </ns2:VldtnRule>
    </ns2:TxSts>
  </ns2:MnyMktSttstclRptStsAdvc>
</ns2:Document>
```

- Scenario 5: **ACPT** (Accepted)

The report status “ACPT” is generated if all reported transactions have been reported correctly or only warnings have been generated.

Transaction status blocks are only added to the message in the case of warnings, i.e. in the case of data quality checks that have been violated, but which do not lead to a rejection of the transaction.

Example:

```
<ns2:Document>
  <ns2:MnyMktSttstclRptStsAdvc>
    <ns2:StsRptHdr>
      <ns2:RptgAgt>7LTWFZYICNSX8D621K86</ns2:RptgAgt>
      <ns2:RptgPrd>
        <ns2:FrDtTm>2016-11-23T00:00:00+01:00</ns2:FrDtTm>
        <ns2:ToDtTm>2016-11-23T24:00:00+01:00</ns2:ToDtTm>
      </ns2:RptgPrd>
      <ns2:RptSts>ACPT</ns2:RptSts>
    </ns2:StsRptHdr>
    <ns2:TxSts>
      <ns2:PrtryTxId>96215</ns2:PrtryTxId>
      <ns2:Sts>WARN</ns2:Sts>
      <ns2:VldtnRule>
        <ns2:Id>DQU1202</ns2:Id>
        <ns2:Desc>TRANSACTION TYPE = lend where [S11] is provided</ns2:Desc>
        <ns2:Issr>ECB_MMSR</ns2:Issr>
      </ns2:VldtnRule>
      <ns2:VldtnRule>
        <ns2:Id>DQU1203</ns2:Id>
        <ns2:Desc>TRANSACTION TYPE = lend where [DE] is provided</ns2:Desc>
        <ns2:Issr>ECB_MMSR</ns2:Issr>
      </ns2:VldtnRule>
    </ns2:TxSts>
  </ns2:MnyMktSttstclRptStsAdvc>
</ns2:Document>
```

3 Filename conventions for status messages

Status messages use the following filename conventions:
[Status message designation].[LEI].[Date].[Transmission number].[Market segment].zip
(e.g.: auth.028.001.01.7LTWFZYICNSX8D621K86.20160701.0001.auth.012.001.02.zip).

The status message designation is (15 characters):

"auth.028.001.01"

The LEI corresponds to the LEI of the reporting agent, not the "sender" (20 characters).

The date takes the form "YYYYMMDD" and corresponds to the reference date date (8 digits).

The transmission number corresponds to the sequential number (4 digits) specified in the report filename.

The market segment is indicated by one of the following identifiers:

"auth.012.001.02" for the secured money market
"auth.013.001.02" for the unsecured money market
"auth.014.001.02" for FX swaps
"auth.015.001.02" for Overnight index swaps

Exceptions for status message filenames:
If a submitted report is rejected due to an incorrect filename (report status "INCF"), the status message filename corresponds to the filename of the submitted report with "auth.028.001.01" as a prefix.

If this exceeds the maximum number of characters allowed in NExt (100 characters), the end of the filename will be truncated accordingly.

Please note that the status message is provided exclusively as an archive in the form of a **.zip file**.

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