ECMS - Triparty Collateral Management (ISO 15022 format) Client Test Guide

October and November 2026

August 2026
Clearstream

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Information in this document is subject to change without prior notice.

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1. Introduction

The Eurosystem Collateral Management System (ECMS) is the central platform for managing collateral across all national central banks (NCBs) in the Eurozone. It went live successfully in 2025.

1.1 Content of this document

This client test guide describes the necessary scope and general framework for organising, preparing, and executing the client testing for Triparty Collateral Management resulting from the implementation of the ECMS platform.

This document provides a common understanding and commitment of all involved stakeholders for the testing scope, testing execution, testing timeframe, and the test environment setup.

2. Key information

The table below summarises the key information relating to the Triparty Collateral Management testing:

Testing period	**12 October – 16 October: Connectivity Testing** **19 October – 21 November: Business Testing**
Availability of the IMS23/OCCT Test Environment	Monday 09:00 - 15:45 CET Tuesday 09:00 - 15:45 CET Wednesday 09:00 -15:45 CET Thursday 09:00 -15:45 CET Friday 09:00 - 12:00 CET Saturday not available. Sunday not available.
Scope	The aim of this client testing phase is: • Testing of the Triparty Collateral Management functionality in ECMS
Test connectivity	No change regarding ISO 15022 connectivity
Connectivity channels	Xact via Swift Xact Web Portal For more information, please refer to ClearstreamXact testing environment
Participation	Mandatory for subscribed clients
Subscription	Selected clients confirmed their testing needs to both Clearstream and BCL for triparty collateral management testing in ECMS. Clearstream then contacted these clients directly and shared the subscription forms exclusively with them.

3. Client testing scope

Clearstream defined a client testing scope to validate the processing of the Triparty Collateral Management functionality.

The scope of this client testing is to allow clients to test Triparty in ECMS prior to going live in production.

This section provides the Triparty Collateral Management functionalities within the scope of the ECMS Programme that will be part of the client testing.

- Increase of a triparty transaction;
- Decrease of a triparty transaction;
- Revaluation of a triparty transaction;
- Coupon payment/retrocession;
- Cancellation of a triparty transaction;
- Unilateral removal process;
- Automatic collateral substitution due to ineligibility;
- Collateral reporting: regression/existing functionality;
- Closure of a triparty transaction.

4. Preparation of testing environments

Clients will be able to communicate with Clearstream via the following connectivity channels:

- Xact via Swift;
- Xact Web Portal;

Even if clients will send their triparty instructions via Swift, access to Xact Web Portal will be provided for the test environment to assure access to reporting.

For a successful participation in the client testing, accounts and connectivity settings must be in place. Please contact the Connectivity Test Support team (connect-test@clearstream.com) if:

- The accounts and connectivity settings in the Xact Web Portal test environment must be verified.
- The client requires new connectivity or a new account in the Xact Web Portal test environment.
- Setup requirements related to client testing are missing.

Clearstream will assure that sufficient fictive positions are available on the source accounts as well as events are created for specified ISINs to test the system behaviour linked to corporate actions and coupon payments.

In general, the settings used in the testing environment will not deviate from production. If clients decide differently, they are required to reconfirm the settings in the testing environment and are requested to consider the risk that is imposed by executing test cases with deviating static data.

The default language of the reports transmitted in the testing environment is English. Clients cannot change these settings in the test environment.

4.1 Test environment - Connectivity via Xact Web Portal (U2A)

Clients can perform the entire testing via Xact Web Portal.

The Xact Web Portal U2A connectivity setup from the previous testing periods stored in the CBL test environment will be reused.

To ensure a proper instruction maintenance via Xact Web Portal, clients are requested to check if their testers have sufficient access and the necessary user rights as well as checking account connectivity settings.

Please contact the Connectivity Test Support team (connect-test@clearstream.com) if connectivity settings in the test environment need to be enriched for the client testing.

4.2 Test environment - Connectivity via Swift (A2A)

For the message exchange via the Swift network, Swift requires the use of Test BICs as technical sender and receiver address within the testing environment. The Test BIC of the testing client must be registered with the Swift network. If clients wish to participate via a Test BIC for the first time, they should allow some time for the preparation of the technical setup by Swift, RMA key exchange and connectivity tests.

BICs used in production are different to the ones provided in the test environment. Clients are requested to check account connectivity settings.

For triparty testing only the below test BIC for instructions towards Clearstream must be used in the header of the MT527 message.

Triparty instructions	
Test BIC	ZYAILUL0XXX
Channel	Swift

The testing will take place in **Swift Release 2025** mode.

4.3 Test reporting

Triparty reports scheduled in the testing environment must be downloaded in Xact Web Portal.

Clients can select the reports they require from the list below.

Setup	
Report types	**Triparty Collateral reporting:** MT558 - Triparty Collateral Status and Processing Advice **Exposure reports:** Triparty Collateral Management Daily Exposure Report - PDF Triparty Collateral Management Daily Exposure Report - TXT Swift MT569 Triparty Collateral and Exposure Statement
Delivery channel	Xact via Swift Xact Web Portal

MT54X and MT536 will be set up for all clients by default.

W42	W43 – W47
12 October 2026 - 16 October 2026	The client testing is planned to start on 19 October 2026 and finish by 21 November 2026 at the latest.
Connectivity testing	Guided testing

5 Client testing and test calendar

The testing phase consists of connectivity testing, guided testing, and potentially a free testing period.

Clearstream will advise during the testing period, if free testing can be offered towards the end of the guided testing or not. The decision will be taken in alignment with the NCB.

Test calendar:

Connectivity testing: Clients are strongly encouraged to make sure that their selected connectivity channel is valid and required reports are set up in Xact Web Portal. No testing beyond connectivity must be carried out during this week **Please do not book any instructions during connectivity testing. Such actions could disrupt the entire testing for all testing clients.**

Guided testing: Clients test all test cases described in section 0 . In case of any issues or questions, support will be provided in a timely manner.

Once the start date for the client testing is confirmed, and communicated to the clients, participation will be required following the testing schedule. Clients will test one test case per day for the guided testing.

On each testing day clients will receive a "green light" email from Clearstream. Do not carry out any testing prior to receipt of our green light to start testing.

During the guided testing period, Clearstream will advise whether free testing will be possible after the conclusion of the guided test cases 1-6.

At the end of the client testing, clients will be asked to perform the last test case 7 – Closure of the triparty transaction. The testing day for the last test case will be defined during the ongoing client testing period and depend on the client testing progress and needs.

Free testing: If free testing will be offered, clients can use the free testing period to freely retest the test cases 01 Increase and 05 Decrease multiple times, if needed.

If any issues are identified that are related to the Clearstream functionality, the participating client must report them as soon as possible to ECMS.Programme@clearstream.com.

For issues related to ECMS GUI, please liaise directly with your NCB.

If a test case cannot be tested successfully on the designated test day, please contact ECMS.Programme@clearstream.com. Clearstream will support and advise, if a reorganisation of the test cases and testing all test cases successfully is still possible within the foreseen testing window. The analysis will be done case by case.

Client queries directly related to the test cases will be handled as timely as possible during the guided testing cycles, or, depending on the complexity and volume as soon as practical shortly after the guided testing cycle at the latest.

Clients that were not able to achieve the expected testing results for all the seven testing cases during the re-testing cycle, must inform ECMS.Programme@clearstream.com.

Note: For some test cases, intervention from the client's NCB or a tester from Clearstream is needed. More information regarding the affected test cases is detailed in section 0 .

5.1 ISINs for guided testing

The set of ISINs which will be used as collateral during the client testing will be communicated via email shortly before the start of the client testing. Clients will be informed which ISINs will be relevant for specific test cases within the same communication. Clearstream will allocate ISIN positions to the clients' source accounts. Clients can verify their source accounts and the allocated positions during the connectivity testing week.

5.2 Test cases

All test cases can be found in below table. The test cases must be executed in the indicated order and on the dedicated testing day. On the "End Day" of the client testing, clients will be asked to perform the last test case 7 – Close of a Triparty Transaction. Clearstream will define the last day and communicate it to the clients during the progression of the testing period.

Test cases

Day	Test description	Number	Test steps	Client instruction	ECMS action	Client instruction status	Expected test results
Day 1	Client instructs an increase of the triparty transaction	TC 01	Client instructs an increase of the triparty transaction (via Swift or Xact Web Portal).	PADJ (Swift)	-	NMAT (Swift)	
				Change Principal (Xact Web Portal)		Unmatched (Xact Web Portal)	
			System automatically matches instruction.	-	No action from ECMS - instruction is matched unilaterally	MACH (Swift)	Follow up with TREA (Swift) Released (XACT)
						Matched (Xact Web Portal	
			For automatic contracts - system triggers an allocation to cover the transaction.	-	-	AOLF (Swift)	Margin status is Covered on the exposure
						Settled (Xact)	Allocation is in status Settled.
			Clients with MT569 subscription receive Collateral Reporting.	-	-	-	Reporting shows full collateralisation of transaction amount.
Day 2	Client instructs a Cancellation of Triparty Instruction (guided)	TC 02	Client instructs a decrease of the triparty transaction (via Swift or Xact Web Portal).	PADJ (Swift)	ECMS set up credit freeze	NMAT (Swift)	No changes in transaction amount and collateral.
				Change Principal (Xact We Portal)	ECMS does not send matching transaction decrease	Unmatched (Xact Web Portal)	No pending instructions
			After greenlight, client instructs cancellation request (via Swift or Xact Web Portal).	CANC (Swift)	-	CAND (Swift)	No changes in collateral reporting
				Cancel Instruction (Xact Web Portal)		Cancelled (Xact Web Portal)	
				-	ECMS revokes credit freeze	-	
Day 3	Substitution generated due to Corporate Action (guided)	TC 03	Ineligibility period is created for Corporate action event in CmaX.	-	-	-	Eligibility report shows the impacted ISIN as ineligible

			For automatic contracts - system triggers a substitution.	-	-	-	
			Clients with MT569 subscription receive Collateral Reporting	-	-	-	Collateral report indicates that ISIN subject to CA event is not allocated to the transaction and was replaced by eligible ISIN
Day 4	ECMS sends a Unilateral Exclusion Request (guided).	TC 04	ECMS sends Unilateral removal for the allocated ISIN on the exposure.	-	ECMS sends reda.074	-	Eligibility report shows the excluded ISIN as ineligible.
			For automatic contracts - system triggers a substitution.	-	-	-	
			Clients with MT569 subscription receive Collateral Reporting.	-	-	-	Collateral report indicates that the excluded ISIN code is not allocated to the transaction and was replaced by eligible ISIN
Day 5	Client instructs a decrease (partial one) of the triparty transaction.	TC 05	Client instructs a partial decrease of the triparty transaction (via Swift or Xact Web Portal)	PADJ (Swift)	-	NMAT (Swift)	
				Change Principal (Xact)		Unmatched (Xact We)	
			-	-	ECMS instructs a decrease of the triparty transaction	MACH (Swift)	Follow up with TREA (Swift) Released (XACT)
						Matched (Xact)	
			Automatic contract – auto-withdrawal is triggered to lower the collateral value of the exposure (no action required from the client side).	-	-	AOLF (Swift)	Margin status is covered on the exposure.
						Settled (Xact Web Portal)	Withdrawal is in status Settled.
			Clients with MT569 subscription receive Collateral Reporting.	-	-	-	Collateral report indicates the changes in collateral amount

							and value for given transaction.
Day 6	System generates a coupon payment on collateralised position (guided)	TC 06	System pays a coupon on Collateralised Position to NCB's DCA.	-	-	-	Cash proceeds are transferred on the client's cash account.
Day X -	Free testing[1]	TC 01/TC 05	Clients can freely test TC 01 and TC 03.				
Final Day	Client instructs a closure of a Triparty Transaction.	TC07	Before sending Change closing date instruction the ETC and collateral value must be 0. Client instructs a decrease of the triparty transaction (via Swift or Xact Web Portal)	PADJ (Swift) Change Principal (Xact Web Portal)		NMAT (Swift) Unmatched (Xact Web Portal)	
					ECMS instructs a decrease of the triparty transaction	MACH (Swift) Matched (Xact Web Portal)	
			Automatic contract – auto-withdrawal will be triggered.			AOLF (Swift) Settled (Xact)	Transaction amount changes to 0 Follow up with TREA (Swift) Released (Xact Web Portal)
			Client instructs a closure of a Triparty Transaction.	TERM/CDTA (Swift) Change Closing Date (Xact Web Portal)		NMAT (Swift) Unmatched (Xact Web Portal)	Margin status is Covered on the exposure Withdrawal is in status Settled
			-		ECMS instructs a closure of the triparty transaction.	MACH (Swift) Matched (Xact Web Portal)	Follow up with TREA (Swift) Released (Xact Web Portal)
			Clients with MT569 subscription receive Collateral Reporting.			-	The closed exposure does not appear on MT569.

5.3 Pass criteria for test cases

<u>Day 1: Test case 01: Client instructs an increase of the triparty transaction</u>

TC 01 passed if:

[1] Clearstream will advise clients during the client testing period, if free testing will be made available.

- The new exposure amount has increased, and the exposure is fully covered.
- Part of the collateral was sourced from their GC Pooling segregation account.
- The increase is correctly reflected in ECMS. (the test result is to be confirmed with the NCB)
- Collateral reporting was generated and contains correct information.

Important note: To prepare for TC 03, TC 04 and TC06, clients must ensure the relevant ISINs are allocated as collateral.

To do so, clients must:

1. Generate their eligibility check report[2].
2. Filter the eligible ISINs.
3. Sum up how much exposure can be covered with their eligible collateral.
4. Instruct an increase of about 80-85% of the maximum coverage value.

Example:

1. Open the report in Excel format.
2. Filter using "Eligibility Status" Eligible.
3. Sum up the Eligible Collateral Value of the assets (in EUR). This is the maximum principal amount that your eligible collateral can cover.
4. Calculate any partial between 80% to 85% of the total amount.

Example:

Custod	Instrument ID	Common Coc	Nominal	Elig Collat Val	Eligib	Eligibility Status
CBL	AT0000A0VRQ6	80089864	10,000,000.00	9,669,784.00	Y	Eligible
CBF	AT0000A0VRQ6	80089864	10,000,000.00	9,669,784.00	Y	Eligible
CBL	DE0001143469	81526788	20,000,000.00	11,488,679.00	Y	Eligible
CBF	DE0001143469	81526788	20,000,000.00	11,488,679.00	Y	Eligible
CBL	NL0011819040	138644375	10,000,000.00	9,561,684.00	Y	Eligible
CBF	NL0011819040	138644375	10,000,000.00	9,561,684.00	Y	Eligible
				61,440,294.00		
			*80%	**49,152,235.20**		

Following this result, the client can book an increase instruction in the amount of about EUR 49 mn safely. The system will need to utilise all the different ISINs to cover it.

The system triggers an allocation to cover the transaction automatically.

If the three ISINs relevant for the test cases were not at least partially allocated by the system automatically, please allocate the ISINs manually and withdraw any other ISIN from your collateral account to remove the collateral excess, or alternatively, please advise ECMS.Programme@clearstream.com to do this operation on your behalf.

[2] Information on how to generate an eligibility check report is available in the Annex (Eligibility Check Report).

Day 2: Test case 02: Client instructs a Cancellation of Triparty Instruction

Note: For this test case further preparations from the NCB are required. Green light will be provided by Clearstream, once the NCBs confirm that they are ready for TC02.

Once green light is provided, the client must book a decrease instruction. This instruction will remain in status "unmatched". The client must cancel the unmatched decrease instruction.

TC 02 passed if:

- The client's unmatched transaction instruction is in status "cancelled" and no change to the exposure amount or reporting has occurred.

Day 3: Test case 03: Substitution generated due to Corporate Action

The ISIN selected for TC03 will be automatically substituted out from collateral for all clients with automatic account set up.

TC 03 passed if:

- The ISIN linked to the upcoming Corporate Action event has been fully replaced by another eligible ISIN from the clients' source account.
- Collateral reporting was generated and contains correct information.

Day 4: Test case 04 ECMS sends a unilateral Exclusion Request

The NCB will exclude the ISIN selected for TC04 from eligible collateral. The ISIN selected for TC04 will be automatically substituted out from collateral for all clients with an automatic account setup.

TC 04 passed if:

- the Eligibility report shows the ISIN excluded by the Collateral Receiver as ineligible as collateral. This test case will be performed by ECMS. Clients only need to check the related reporting.

Day 5: Test case 05: Client instructs a decrease of the triparty transaction

The client reduces the delta of the open exposure by a small amount (5%-10%).

TC 05 passed if:

- The new exposure amount has decreased, and the collateral is returned accordingly.
- The decrease is correctly reflected in ECMS. (the test result is to be confirmed with the NCBs)
- Collateral reporting was generated and contains correct information.

Day 6: Test case 06: System generates a coupon payment on collateralised position

ISIN selected for TC06 and is used as collateral generates a coupon payment.

TC 06 passed if:

- The client received a (MT566) Corporate Action Confirmation (if scheduled) which indicates the retrocession payment to the client's cash account and the cash proceeds are transferred to the client's cash account. This test case will be performed by Clearstream. Clients only need to check the related reporting.

Final Day: Test case 07 Client instructs a closure of a Triparty Transaction

TC 07 passed if:

- The exposure is successfully closed, and all collateral excess is released from the collateral account to the source accounts.
- The closure is also reflected in ECMS (the test result is to be confirmed with the NCB).

6 Contacts

The ECMS Programme Readiness Team at Clearstream will answer your questions regarding the Clearstream environment used for client test execution and necessary setup requirements. In addition, they will handle any queries regarding the ECMS Triparty Collateral Management implementation in general.

Please use English for all communication related to the client testing.

For all issues encountered by clients related to Clearstream functionality, Clearstream asks its clients to use the Client Issue Declaration Form, which is also published on Clearstream's Eurosystem Collateral Management System (ECMS) and Single Collateral Management Rulebook for Europe (SCoRE) Implementation web page. Clearstream will collect all raised items, analyse them, and revert to clients in a timely manner.

ECMS Programme Business Readiness team

Email: ECMS.Programme@clearstream.com

For pure ECMS related issues, please liaise with your NCB directly.

Appendix

A collection of relevant supportive information for the various test cases is provided in the Appendix of this document.

To support clients not familiar with Xact Web Portal, links to video tutorials, client documentation related to reporting and income proceeds as well as Swift templates for triparty instructions can be found below.

A.1 Xact Web Portal Collateral Management tutorials

Xact Web Portal user tutorials are available via below link:

Xact Web Portal Collateral Management tutorials (clearstream.com)

Below videos are relevant for this client testing.

— How to adjust Principal exposure amount on TCMS exposure (TC01, TC05)

— How to release pending instructions (TC01, TC02, TC05)

— How to perform an Eligibility check (TC01, TC03, TC04)

— CmaX reports in Xact Web Portal (useful for all test cases)

— Standard reports in Xact Web Portal (TC06)

— How to set closing date (TC07)

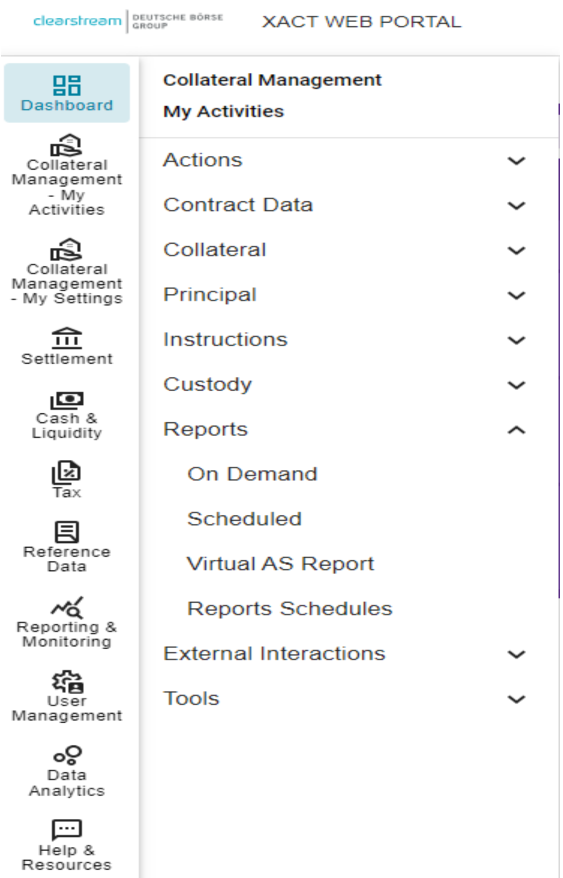
Please note that there has been an update of the Xact Web Portal menu in the meantime. The view of the menu in the videos does not correspond to the updated view in the testing and production environment. In order to rule out any confusion, please see the current menu below. All menu items remain available.

Example: CmaX reports can be found under "Collateral Management - My Activities"/"Reports", same as described in the related tutorial video. The only difference is the menu interface.

A.2 Eligibility check report (TC01, TC03, TC04)

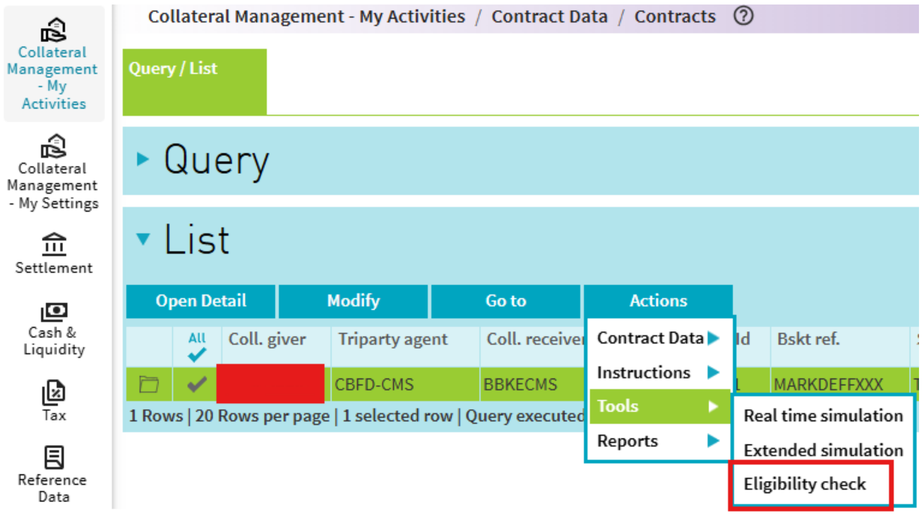
The purpose of an eligibility check report is to view the security positions on your source account(s) and identify the ISINs which are eligible for the contract you want to cover. To generate your eligibility report, go to:

— — Collateral Management – My Activities; Contract Data; Contracts



— — Select your contract

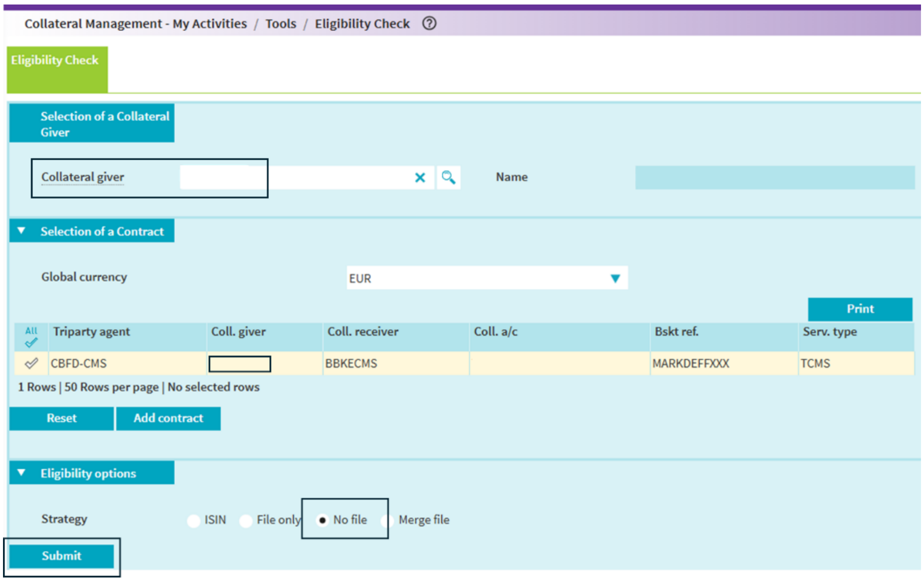
— — Go to: Actions; Tools; Eligibility check



— Make sure that under "Collateral giver" your Participant short code is selected. (normally it is selected automatically).

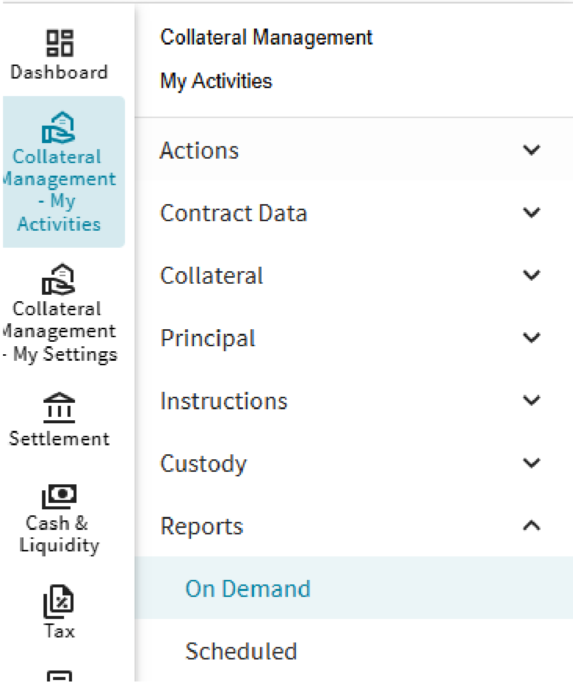
— Under Eligibility options, select "No file".

— Click on "Submit".



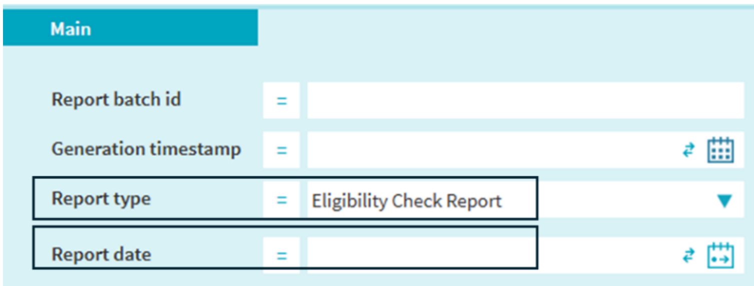
The next step is to pick up your eligibility check report.

— Go back to "Collateral Management – My Activities".
— Select "Reports" and go to "On Demand".

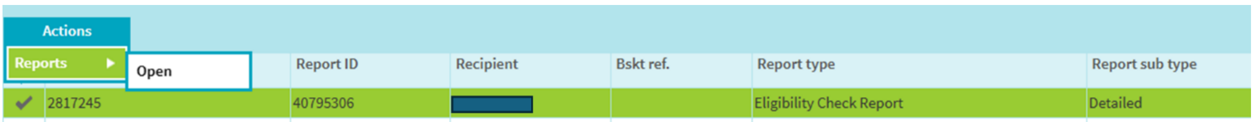


Select in the "Main" menu:

— Report type: "Eligibility Check Report";
— Report date: The date when you generated the report.

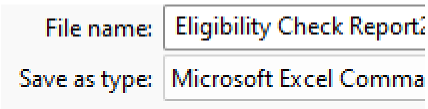


Select your report, go to "Actions"; "Reports", "Open".



Save the report somewhere on your computer.

Open the report in Excel format.



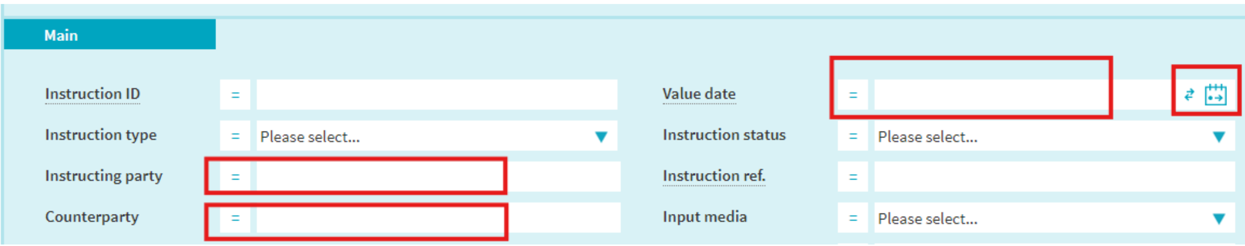
A.3 Cancel instruction (TC 02)

To cancel an unmatched instruction, as required for TC02, go to the menu and select "Collateral Management – My Activities / Instructions / Collateral Management.

Enter your participant short code as "Instructing Party" and as "Counterparty" enter

— "BBKECMS" if you are testing with BBk.
— "BCL" if you are testing with BCL.

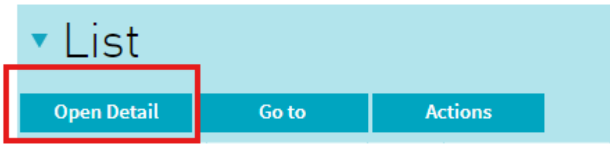
Select the value date of your instruction. (You can click on the calendar button to select a date)



Click on "Query" button in the right corner.

Find and select your unmatched instruction.

Click on "Open Detail".

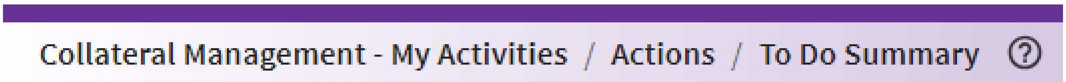


This will open your instruction details.

Click on the "Cancel instruction" button in the right corner.

If this action is subject for 4-eyes principal, the cancellation request must be released by a second user.

Go to: Collateral Management / My Activities / Actions / To Do Summary



Find and select the pending action item.

Click on the “Release” button in the right corner.

A.4 Reporting

All relevant information regarding reporting can be found in the Cmax Connectivity Guide.

For all available reports, please refer to chapter 3 (Cmax reporting) of the guide.

Information on the Triparty Collateral Management Instruction Status Report is available in Announcement A22020.

Tipp: Exposure coverage details can be viewed on the exposure reports and on the summary reports.

A.5 Income proceeds

Income proceeds can be verified via receipt of the related MT56x messages. For more information, please refer to the Reporting.

A.6 Swift Message templates for triparty instructions

Principal Adjustment (Increase/decrease)

Data Type	ISO 15002 Field	Field Value
Sender's Message Reference	:20C::SEME//	(Client Unique Ref)
Customer Instruction Reference	:20C::CLCI//	(Instruction Unique Ref)
Customer Trade Reference	:20C::SCTR//	(Transaction Unique Ref)
Function of Message	:23G:NEWM	
Value date	:98A::EXRQ//	(YYYYMMDD)
Instruction type indicator	:22H::CINT//	(PADJ)
Service type indicator	:22H::COLA//	(CBCO)
Party role indicator	:22H::REPR//	(PROV)
Eligibility basket ID	:13B::ELIG//	(Basket ID)
Your identification	:95P::PTYA//	[Client's BIC8]
	:95P::PTYB//	[NCB's BIC8]
Collateral account at Clearstream	:95R::TRAG/CEDE/	(Collateral Account)
Closing date	:98B::TERM//	(OPEN)
Transaction currency and amount	:19A::TRAA//	(Transaction Amount)

Termination

Data Type	ISO 15002 Field	Field Value
Sender's Message Reference	:20C::SEME//	(Client Unique Ref)
Customer Instruction Reference	:20C::CLCI//	(Instruction Unique Ref)
Customer Trade Reference	:20C::SCTR//	(Transaction Unique Ref)
Function of Message	:23G:NEWM	
Value date	:98A::EXRQ//	(YYYYMMDD)
Instruction type indicator	:22H::CINT//	(TERM)
Service type indicator	:22H::COLA//	(CBCO)
Party role indicator	:22H::REPR//	(PROV)
Eligibility basket ID	:13B::ELIG//	(Basket ID)
Your identification	:95P::PTYA//	[Client's BIC8]
Counterparty identification	:95P::PTYB//	[NCB's BIC8]
Collateral account at Clearstream	:95R::TRAG/CEDE/	(Collateral Account])
New Closing date	:98A::TERM//	(YYYYMMDD)
Transaction currency and amount	:19A::TRAA//	(Transaction Amount)

Cancellation

Data Type	ISO 15002 Field	Field Value
Sender's Message Reference	:20C::SEME//	[Client Unique Ref]
Customer Instruction Reference	:20C::CLCI//	[Instruction Unique Ref]
Customer Trade Reference	:20C::SCTR//	[Transaction Unique Ref]
Function of Message	:23G:CANC	
Value date	:98A::EXRQ//	(YYYYMMDD)
Instruction type indicator	:22H::CINT//	(TERM)
Service type indicator	:22H::COLA//	(CBCO)
Party role indicator	:22H::REPR//	(PROV)
Eligibility basket ID	:13B::ELIG//	(Basket ID)
Your identification	:95P::PTYA//	[Client's BIC8]
Counterparty identification	:95P::PTYB//	[NCB's BIC8]
Collateral account at Clearstream	:95R::TRAG/CEDE/	(Collateral Account]
Link to message to be cancelled	20C::PREV//	(Client Unique Ref of the message to be cancelled]
New Closing date	:98A::TERM//	(YYYYMMDD)
Transaction currency and amount	:19A::TRAA//	(Transaction Amount)

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