



EUROPEAN CENTRAL BANK

EUROSYSTEM

# Eurosystem Collateral Management System

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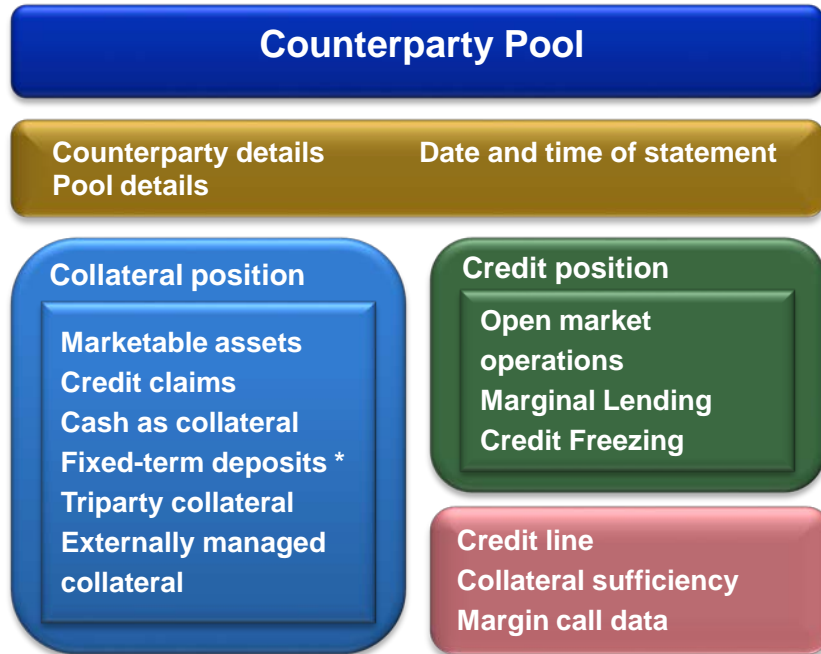
Information pack

# ECMS statement reports

January 2020

target | ECMS  
services

# Statement of pool position



- The pool statement can be generated for the current ECMS business date or a date in the past.
- The statement shows information on the counterparty and the pool.
- It provides detailed information on the collateral position and credit position for a pool, or aggregated pools.
- Available in A2A and U2A

\* When activated for use as collateral

# Overview of the pool

**Counterparty details** (code and name)

**Pool details**

**Aggregated collateral position** =  $\sum$  collateral positions linked to that pool

**Aggregated credit position** =  $\sum$  credit positions incl. accrued interest

In U2A mode, users can drill down to the smallest level of detail.

Aggregation of different pools is not possible.

**Credit line** (maximum, suggested, expected and real)

**Margin calls** (if any)

# Statement of holdings and transactions

Statements of Holdings, Transactions and Pending Transactions for ECMS assets accounts are all reports in the ECMS available in A2A mode. Similar information will be available via U2A.

ECMS account owners (or authorised parties) who wish to receive such reports need to subscribe to them via a request to their NCB, specifying:

- The frequency or business event that should trigger the generation of the report
- The type of report required

Once the NCB has configured the ECMS static data, formatted and predefined reports are produced containing business information data.

# Types of statement report

## Statement of holdings

A snapshot of the positions on ECMS marketable or non-marketable asset accounts, taken when the report is generated.

## Statement of transactions

All marketable asset instructions that have been settled since the Start of Day of the current business day.

## Statement of pending transactions

All pending marketable asset instructions that are expected to be settled on the current business day (i.e. are not yet in final status when the report is generated)

not confirmed rejected cancelled

# Statement of holdings of marketable assets

The statement of holdings of marketable assets shows, for a given internal asset account, end of day positions for a selected business date (current or past)

Internal asset account ID	Identifier of the internal asset account
Account owner ID and name	Identifier and name of the internal asset account owner
ISIN code	Identifier of the asset
Quantity	Quantity of the asset
Collateral value	Collateral value after haircut of the asset
Statement value date	Value date of the statement
Creation date and time	Date and time when the statement is created

# Statement of holdings of non-marketable assets

The statement of holdings of non-marketable assets shows, for a given internal asset account, end of day positions for a selected business date (current or past)

Internal asset account ID	Identifier of the internal asset account
Account owner ID and name	Identifier and name of the internal asset account owner
Credit claim ID	Identifier of the asset according to Eurosystem rules
Collateral value before haircut	Value of the credit claim before haircut
Collateral value after haircut	Value of the credit claim after haircut
Statement value date	Value date of the statement
Creation date and time	Date and time when the statement is created

# Statement of transactions

The statement of transactions lists asset movements which have an impact on the actual marketable asset position in a given account for a selected period

Internal asset account ID	Identifier of the internal asset account
Account owner ID and name	Identifier and name of the internal asset account owner
Instruction reference	Reference of the instruction which triggered the asset movement
ISIN code and quantity	Identifier and quantity of the asset
Statement value date	Value date of the statement
ECMS settlement instruction ID	Settlement identifier from the ECMS database
Settlement type	Instruction type: DELI or RECE



# Statement of pending transactions

Internal asset account ID	Identifier of the internal asset account
Account owner ID and name	Identifier and name of the internal asset account owner
Instruction reference	Reference of the instruction which triggered the asset movement
ISIN code and quantity	Identifier and quantity of the asset
Statement value date	Value date of the statement
ECMS settlement instruction ID	Settlement identifier from the ECMS database
Settlement type	Instruction type: DELI or RECE
Intended settlement date	Date the instruction is intended to settle
Status and pending status reason	Instruction status and reason why it is not yet final

# Type and code of ISO 20022 message

- All reports are ISO 20022 messages available in A2A

Report type	ISO 20022 message	ISO code
Statement of pool position	PoolPositionReport	colr.016
Statement of holdings	SecuritiesBalanceCustodyReport	semt.002
Statement of transactions	SecuritiesTransactionPostingReport	semt.017
Statement of pending transactions	SecuritiesTransactionPendingReport	semt.018

- Reports can be generated at EOD, on request, or on a daily, weekly, monthly or annual frequency
- Message content is detailed in the Catalogue of Messages and MyStandards