



EUROPEAN CENTRAL BANK

EUROSYSTEM

Eurosystem Collateral Management System

Information pack

ECMS reports

June 2021

target | ECMS
services

ECMS reports

The **ECMS** generates a set of predefined reports which provide information on balances, transactions and mobilised assets. All are available in U2A, some also in A2A.

One of these reports is also available from the **ECMS Data Warehouse** (DWH), which stores historical data. It can be accessed in U2A mode by one user per counterparty.

ECMS reports - overview

Counterparties can export the following pre-defined reports from the ECMS into pdf, xlsx, csv and txt formats:

Assets losing eligibility

Pending actions

daily via U2A

Users and access rights

weekly via U2A, or from the DWH

Statement of pool position

Statement of transactions

Statement of holdings

Statement of pending transactions

daily / weekly / monthly
yearly^(*) / on request
via A2A/U2A

(*) except for statement of transactions

ECMS information reports - types

Assets losing eligibility

The list of assets mobilised by a counterparty and assets to be delivered in pending transactions that will become ineligible on the next business day.

It shows why assets will be deleted, and how the counterparty's pool will be affected by the ineligibility.

Pending actions

This daily report gives the counterparty a description of the ongoing and pending actions which they should perform.

Users and access rights

Information on the roles granted to the counterparty's users and the groups to which they belong in a designated period (default – one week).

This report is also available from the DWH.

ECMS report - Assets losing eligibility

ISIN, Mobilising counterparty RIAD code, Mobilising counterparty name, Issuer name	
Depository	CSD code where the assets are held
ECMS counterparty asset account	ECMS internal asset account where the assets are mobilised
Validation status, NCB comments	The reason for the deletion of the asset, with an NCB comment if the status is “other reasons”
Reason for ineligibility	Potential values: Losing eligibility / maturity
Mobilised quantity, Current collateral value, Pool identifier	Quantity and collateral value of the asset mobilised by the mobilising counterparty, and the pool identifier
% of CTPY pool total collateral value	Percentage of the collateral value of the mobilised asset in the total pool of the counterparty
Eligibility end date	The date the asset was deleted / the maturity date

ECMS report - Pending actions

Process name	Which ECMS related process is affected
Date and time	When is an action required
Action type	Nature of the required action, e.g. validation/approval
Responsible actor	Who has to perform the action – NCB or counterparty
Event Reference	Reference of the original event

ECMS report - Users and access rights

User ID, ECMS Party ID	Identifier of the user and the Party to which the user belongs (Party RIAD code, parent RIAD code, Party name)
User update	Completed if the user was recently created or deleted
Creation/deletion date time	When the user was created or deleted
Current groups, new groups, deleted groups	Separate lists showing the groups the user currently belongs to, has been newly added to, or has been removed from
Current roles, new roles, deleted roles	Separate lists showing the roles the user is currently assigned to, newly assigned to, or has had removed
User administrator	The party responsible for the administration of the user
Report date and time	Date/time when the report was generated

Data for the last 10 years is available from the ECMS Data Warehouse (DWH).

ECMS statement reports – pool position

Statement of pool position

The pool statement shows information on the counterparty and the pool.

Detailed information is provided on the collateral and credit positions of a pool, or for aggregated pools.

The statement can be generated for the current ECMS business date or a date in the past.

Counterparty pool

Counterparty details, Pool details, Date/time of statement

Collateral position

Marketable assets

Credit claims

Cash as collateral

Fixed term deposits *

Triparty collateral

Externally managed coll.

* When activated for use as collateral

Credit position

Open market operations

Marginal lending

Credit freezing

Credit position

Collateral sufficiency

Margin call data

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)

ECMS statement reports

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 that should trigger the generation of the report
- The type of report required

Once the NCB has configured the requested subscription in the ECMS reference data, predefined reports are produced containing business information.

ECMS statement reports - types

Statement of holdings

A snapshot of the end of day positions on an ECMS marketable or non-marketable internal asset account, for a selected business date (current or past)

Statement of transactions

Transactions settled from the start of day at the beginning of the period until the end of day at the end of the period

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

ECMS report - Statement of holdings

For **marketable** assets:

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

ECMS report - Statement of holdings

For **non-marketable** assets:

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

ECMS report - Statement of transactions

For **marketable** assets only:

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

ECMS report - Statement of pending transactions

For **marketable** assets only:

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	Instruction reference 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 available in A2A are ISO 20022 messages

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 are generated at end of day, and at weekly, monthly and yearly frequencies, and can be received on request via an admi.005 message
- Message content is detailed in the Catalogue of Messages and MyStandards

A2A - Reports in push or pull mode

- Reports generated with a predefined frequency are sent in push mode, or pulled (requested) by counterparties via a **Report Query Request**.
- Reports in **push** mode contain the end of day positions and are delivered automatically overnight.
- To **pull** an already generated report from a previous day, counterparties specify the type and business day of the report.
- It is also possible to **pull** intraday information by specifying the **current business day**. The ECMS retrieves the existing positions/transactions at the moment of the reception of the request.