ECMS Catalogue of Messages and Credit Claim Files

Extracted from UDFS v1.3 (v0.2)

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Changes in this update

- <u>In the Credit Claim file and the Credit Claim processing report</u>
  - o MsgId : from format: String value (Max **50** characters) to format: String value (Max **40** characters)
  - o Deletion of the file specification: "Within the message, the whole file is embedded in a single XML tag (<File> </File>)".

1 Introduction

The Eurosystem Collateral Management System User Detailed Functional Specifications (ECMS UDFS) describe all the features of the ECMS and the interactions of the ECMS Actors with it, focusing on Application-to-Application (A2A) communication.

This document provides a detailed description of all XML messages ECMS Actors may use to interact in A2A mode with the ECMS. Each message specification includes the following elements:

  o   Reference name and identifier

  o   List of fields included in the message.

Wherever a message or its fields are referenced throughout the document, only the reference name is used.

1.1 Purpose and scope of the Catalogue of Messages

The Catalogue of Messages provides a detailed description of the entire set of ISO messages - customised to the specific needs of ECMS - available to the ECMS Actors. The objective of the Catalogue of Messages is to allow the reader finding the necessary information related to messaging which is needed to establish a functioning system of application-to-application communication between ECMS and the ECMS Actors.

1.2 Structure of the Catalogue of Messages

The Catalogue of Messages lists up all the ISO messages ECMS requires to support the ECMS Actors business processes. This detailed message description in section List of Messages is framed by an introductory section and a detailed appendix.

The introductory section provides general information on the concept of messaging in the ECMS or/and information applicable to all messages in the ECMS.

The messages described in section [List of Messages](#) are grouped according to the "business areas" used in ISO 20022[1] to facilitate orientation for the reader. Each message description consists of three sections:

- One section to explain the scope of the concerned message and to provide high-level information to the reader about its purpose in the ECMS;

- One section to provide detailed information on the ECMS schema file corresponding to the relevant message. Besides providing an overview of the message outline, this section contains a link to the online resources where the schema file in xsd and Excel format and the respective schema documentation in HTML and PDF format and the message examples can be accessed.

- One section to illustrate in detail the different usages (for outbound messages) or query and instruction types (for inbound messages) in accordance to specified use cases (e.g. related to differences at message element level to determine whether a message serves purpose A or purpose B).

For Business rules applicable to the schemas refer to [Business rules in the ECMS](#).

1.3 Breakdown of the message descriptions

1.3.1 Overview and scope of the message

This section provides general information about the scope of the message within the context of ECMS. Besides illustrating the purpose of the message within ECMS it informs about the sender and receiver of this particular message within ECMS.

For ECMS inbound messages it mentions the possible different instructions or queries for the concerned message (if applicable) and informs the reader about the corresponding response message foreseen in the ECMS.

For ECMS outbound messages it mentions the possible different usages covered by the message (if applicable).

1.3.2 The ECMS schema

This section starts with an outline of the message building blocks applicable to the schema. The reader can find guidance on whether this building block is optional or mandatory and what sort of information it contains.

The section also contains the respective hyperlinks for the online resources related to the messages, including the in-depth schema file descriptions. The reader can access the schema file both in XSD and Excel format. These schema files were customised to needs of the

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[1] http://www.iso20022.org/catalogue_of_messages.page

specific utilisation of the messages in the ECMS and hence contain explanatory annotations and definitions clarifying these possible specificities. Besides the schema file representation the reader can access documentation available in HTML and PDF providing further explanations on the specific utilisation of the concerned message in the ECMS.

1.3.3 The message in business context

This section provides a concrete example on the utilisation of the message in the ECMS context.

For ECMS inbound messages with several purposes (instructions or queries) and for ECMS outbound messages with several usages, the section provides the specific setup of the message in order to perform the foreseen task:

- It provides the scope of the specific types of instructions or usages and details, e.g. the instruction parameters applicable to the specific case;

- In a sub-section on "Specific message requirements", a message extract is provided in a table format showing the necessary elements of the message to fulfil the purpose described. The extract only depicts the part of the message which requires the particular necessary configuration and may thus deviate from the overall XML structure of the message.

- A complete message sample in XML format provides the reader with a concrete example on how the message is to be used in a specific business situation which refers to the particular instruction/query or usage. All data used are fictional.

For ECMS inbound and outbound messages with only one purpose or usage, the section is usually composed of a message sample illustrating the message given a specific business situation referring to the particular purpose or usage of the message.

The tables within the sub-section "Specific message requirements" are present:

- For ECMS outbound messages, when these messages contain several distinct "message usages"

- For ECMS inbound messages, when these messages are referred to in the message descriptions as having distinct "instruction types" or "query types".

For all other messages the ECMS schema is the sole source of information. In any case, the information contained in these tables for itself is not supposed to be self-sufficient and must be understood as clarifying the respective ECMS schema and the related schema documentation.

Within the "Utilisation" column of the tables the reader is familiarised with the relevant content of the concerned message element in the context of the concerned message usage or instruction/query type. This column does not include any sample data but provides generic information applicable to the message element. In case codes or values are listed in this column, they should be understood as the comprehensive set of all possible values for the element in the context of the concerned message usage or instruction/query type.

2 Message validation

2.1 Structure of ISO 20022 messages

XML schema files conform to a compulsory overall structure foreseen for ISO 20022 messages.

Each schema file requires an XML declaration. This declaration provides information on the used XML version and the applicable character set within the message. XML declarations do not have an end tag as they are not part of the XML document itself and hence do not constitute an XML element.

Below the XML declaration, all schema files have a root element. This root element provides the name of the schema file, including information on the variant and the version[2] of the schema file. The actual content of the schema file is hence a sub-element of the root element. Similar to all other elements within the schema file, the root element also has an end tag at the end of the schema file.

The following example provides an indication of the overall structure of ISO 20022 messages.

```xml
<?xml version="1.0" encoding="UTF-8"?>
<Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.020.001.06">
        <SctiesTxCxlReq>
                <AcctOwnrTxId>
                        <SctiesSttlmTxId>
                                <TxId>ECMSCPTYREF</TxId>
                                <SctiesMvmntTp>DELI</SctiesMvmntTp>
                                <Pmt>FREE</Pmt>
                        </SctiesSttlmTxId>
                </AcctOwnrTxId>
                <SfkpgAcct>
                        <Id>ECMSACC001</Id>
                </SfkpgAcct>
                <TxDtls>
                        <FinInstrmId>
                                <ISIN>ISIN00000001</ISIN>
                        </FinInstrmId>
                </TxDtls>
        </SctiesTxCxlReq>
</Document>
```

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[2] A "variant" is a restricted version of a global message which fits the needs of a particular community while remaining in strict compliance with the original ISO 20022 message. For example, optional items can be removed or made mandatory, choices can be removed to keep no or fewer options, internal code lists can be reduced to the subset of codes that will actually be used, size of text fields can be reduced, etc.

A "version" helps to cater for the evolution of message requirements and for the correction of possible problems and errors of a message. Upon the publication of a new message version a message switches from one way of being used to a new way of being used. Each message (variant) usually has one current version which is the most recent one. The former and the current version coexist for a certain while in order to ease the migration.

When being sent as an ISO 20022 message, an XML document is referred to as message instance. The underlying schema file "explains" what makes up a valid message (i.e. it contains the necessary rules and definitions).

The message instances themselves consist of message components, choice components and message elements.

Message components are items which are used for setting up a message. These message components contain a set of message elements. In ISO 20022 these message components are usually linked to a particular business component. A comprehensive overview of all standardised ISO 20022 message components is available in the Data Dictionary of ISO 20022.

Message elements are the constituents of the message components and are uniquely identified in each component. In ISO 20022 these message elements are usually linked to a particular business element.

ISO 20022 groups data types into standardised representation classes. These representation classes provide a set of possible data which can be inserted into the concerned message element.

For example, the message element "Bank Identifier" can be assigned to the representation class "BICIdentifier" or message element "Text" can be assigned to the representation class "Max35Text".

Choice components allow the user of the message to choose between several possibilities. The message user may only choose one possible option in the instance.

Another term which specifies the partitioning within a message instance is the message item. Such a message item can be either a message building block or a message element. Message items which occur as XML tags within the message instance can appear at any level of nesting in the message.

A message building block is a message item which is specific to the concerned message (i.e. the user cannot find it in the ISO 20022 Data Dictionary). Within the corresponding schema file of the message the building block must be defined as an immediate child of the message. This is not to be confused with reusable groupings of one or more message elements, known as message components (i.e. that the user can find in the ISO 20022 Data Dictionary).

2.2 XML character set

UTF-8 as the default encoding scheme in XML processing is the standard data format in the ECMS.

The character set used in an XML document is defined via the encoding parameter of the XML declaration.

For ECMS the XML declaration shows the following:

```
<?xml version="1.0" encoding="UTF-8" ?>
```

UTF-8 is a Unicode character encoding of variable length. It has the capacity to represent every character of the Unicode character set and is backwards compatible to ASCII (in contrast to UTF-16 or UTF-32). In the vast majority of character representations in UTF-8 it only takes one byte to code one character[3].

UTF-8 is part of the ISO 10646 scheme which was published as a first draft in 1990. The idea is to assign a unique code point to every character (i.e. letters, numbers, symbols, ideograms, etc.) covered by this standard. Whereas the standard foresees a maximum amount of 1.1 million of such code points some 100.000 are attributed to abstract characters for the time being. The inclusiveness, however, is steadily augmenting as characters from previously unrepresented writing systems are added.

The ISO website offers a free-of-charge download of the complete definition of the ISO 10646 standard including all the later amendments (e.g. of additional languages).

2.3 ECMS-specific schema customisation

ECMS uses the last enriched ISO schema files version developed by SWIFT Standards as starting point for the customisation of ISO 20022 messages needed for ECMS processes. These schema files have been customised following the principles listed in this section to adapt them to the specificities applicable in the context of ECMS.

Principles for Target services common messages:
- Common customisation message schemas approach: ECMS uses the customisation message used by other Target services (e.g. T2S, CLM) if possible. This principle has been identified as an optimal solution for the ECMS Actors given that is expected to reduce development costs, industry implementation cost operational risk, while at the same time enabling the assurance of interoperability between TARGET Services.
  The principle applies to fields removed, change of types, codes and multiplicities, and to set the value of some elements (some exceptions might apply if not possible to be fully aligned with all target services).
- Furthermore, ECMS ignore those elements with no direct connection to the ECMS user Requirements.

In this context, TARGET Services have agreed a freezing message schema period from November 2020 as a risk mitigation measure for the ongoing TARGET Services implementation processes.

Principles for Triparty Agent services messages and Corporate Action messages:

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[3] UTF-8 uses a single byte to represent 7-bit ASCII characters. Representation of extended characters takes between two and six bytes.

- Ami-Seco Report compliant: ECMS ensures that all the Key data elements listed in the Single Collateral Management Rulebook for Europe are available in the ECMS customised schemas (ECMS processes are compliant with the harmonisation procedures and Standards described in the Rulebook).
- Compulsory ECMS data elements: Optional messages elements are made mandatory when needed for ECMS processes.
- ECMS drops all the message elements that conflicts with ECMS processes (i.e. element 'Unit' in 'Quantity' choice).
- ECMS resend all fields not needed and not conflicting with ECMS processes, and that would require an additional process with no direct connection to the user requirements of ECMS (i.e. a CSD can communicate to ECMS the 'Borrowed' balance for an specific T2S Account in seev messages, ECMS resend this element as ECMS cannot calculate the 'Borrowed' balance corresponding to the Internal Asset Accounts).
- Other elements are ignored, but these cases might be residual;
- For all message elements, if needed for ECMS-specific usage, ECMS customisation may restrict element types, defines the necessary content of mandatory fields, restricts the list of possible code values to the codes allowed in the ECMS, sets the length of the values to the length applicable in the ECMS, sets the occurrence of message elements to the occurrence applicable in the ECMS, change multiplicity of optional elements, restricts the allowed characters to those used in the ECMS with a pattern.

The ECMS schema validation will reject messages not compliant with the ECMS customised schema, for example if:

- Elements removed in the customised schema are used;
- Values used in allowed elements do not respect the restrictions included in the customised schema.

2.3.1 Schema validation

All ISO 20022 messages which arrive at the ECMS Interface for further processing are subject to validation rules related to the syntax and structure of the message itself. In this context one can distinguish between well-formedness and validity of the message sent to ECMS.

An ISO 20022 message is well-formed if it satisfies the general syntactical rules foreseen for XML documents as outlined in the above section. The major aspects to be respected are the following:

- The message only contains properly encoded Unicode characters;

- The specific syntax characters (e.g. "<" and "&") are not used in the message except in their function as mark-up delineation;

- The element-delimiting tags (i.e. start, end and empty-element tags) are correctly nested and paired and none of them is missing or overlapping;

- The start and end tags match exactly and are case-sensitive;

- The message has one root element which contains all the other element.

In contrast to other forms of representation the definition of XML documents is rather strict. XML processors cannot produce reasonable results if they encounter even slight violations against the principle of well-formedness. Any violation of this well-formedness automatically entails an interruption of the message pro-cessing and an error notification to the sender.

Every well-formed ISO 20022 message arriving at the ECMS Interface undergoes a validity check according to the rules contained in the enriched ECMS schema files. These ECMS enriched schemas make the structure of the message visible to the user and provide all necessary explanations on the validations the message under-goes.

The ECMS enriched schema files serve different purposes:

They provide a definition of all the elements and attributes in the message;

- They provide a definition on what elements are child elements and on their specific order and number;

- They provide a definition of the data types applicable to a specific element or attribute;

- They provide a definition of the possible values applicable to a specific element or attribute.

2.3.2 Business validation

Besides validations which verify the correctness of the ISO 20022 message as XML document itself ECMS also conducts validations which are based on the business context ECMS operates in.

This business validation in the ECMS takes place on the basis of a set of pre-defined business rules which are available in Business rules in the ECMS.

On a general level ECMS verifies the validity of the transmitted message content against its static data repository.

In case of violations against existing business rules, ECMS transmits them to the relevant ECMS Actors directly via an outbound message. This message contains all the information the ECMS Actor needs to fully understand why e.g. an intended step of processing could not be completed by the system.

3 List of Messages

Table 1 – List of Messages (to be extended in further iterations)

SECTION	MESSAGE CODE	MESSAGE NAME
Administration		
3.1	admi.005	ReportQueryRequest
3.2	admi.007	ReceiptAcknowledgement
Cash Management		
3.3	camt.004	ReturnAccount
3.4	camt.011	ModifyLimit
3.5	camt.019	ReturnBusinessDayInformation
3.6	camt.025	Receipt
3.7	camt.029	ResolutionOfInvestigation
3.9	camt.036	DebitAuthorisationResponse
3.10	camt.054	BankToCustomerDebitCreditNotification
3.11	camt.056	FIToFIPaymentCancellationRequest
3.12	camt.077	BillingReport
3.13	camt.998	ProprietaryMessage – Credit Freezing
3.14	camt.998	ProprietaryMessage - Modify Credit Line
Collateral		
3.15	colr.003	MarginCallRequest
3.16	colr.016	PoolPositionReport
3.17	colr.019	TripartyCollateralTransactionInstruction
3.18	colr.020	TripartyCollateralStatusAndProcessingAdvice
3.19	colr.021	TripartyCollateralAllegementNotification
3.20	colr.022	TripartyCollateralAndExposureReport
3.21	colr.024	TripartyCollateralAllegementNotificationCancellationAdvice
Header		
3.22	head.001	BusinessApplicationHeader
3.23	head.002	BusinessFileHeader
Payments and Clearing and Settlement		
3.24	pacs.002	FIToFIPaymentStatusReport
3.25	pacs.009	FinancialInstitutionCreditTransfer
3.26	pacs.010	FinancialInstitutionDirectDebit
Reference Data		
3.27	reda.024	CollateralValueCreationRequest
3.28	reda.025	EligibleSecuritiesCreationRequest

SECTION	MESSAGE CODE	MESSAGE NAME
3.29	reda.027	CloseLinkCreationRequest
3.30	reda.028	CollateralDataStatusAdvice
3.31	reda.074	TripartyCollateralUnilateralRemovalRequest
3.32	reda.075	EligibleSecuritiesDeletionRequest
3.33	reda.075	CloseLinkDeletionRequest
Security Events		
3.34	seev.001	MeetingNotification
3.35	seev.002	MeetingCancellation
3.36	seev.003	MeetingEntitlementNotification
3.37	seev.004	MeetingInstruction
3.38	seev.005	MeetingInstructionCancellationRequest
3.39	seev.006	MeetingInstructionStatus
3.40	seev.007	MeetingVoteExecutionConfirmation
3.41	seev.008	MeetingResultDissemination
3.42	seev.031	CorporateActionNotification
3.43	seev.032	CorporateActionEventProcessingStatusAdvice
3.44	seev.033	CorporateActionInstruction
3.45	seev.034	CorporateActionInstructionStatusAdvice
3.46	seev.035	CorporateActionMovementPreliminaryAdvice
3.47	seev.036	CorporateActionMovementConfirmation
3.48	seev.037	CorporateActionMovementReversalAdvice
3.49	seev.039	CorporateActionCancellationAdvice
3.50	seev.040	CorporateActionInstructionCancellationRequest
3.51	seev.041	CorporateActionInstructionCancellationRequestStatusAdvice
3.52	seev.042	CorporateActionInstructionStatementReport
3.53	seev.044	CorporateActionMovementPreliminaryAdviceCancellationAdvice
Securities Management		
3.54	semt.002	SecuritiesBalanceCustodyReport
3.55	semt.017	SecuritiesTransactionPostingReport
3.56	semt.018	SecuritiesTransactionPendingReport
Securities Settlement		
3.57	sese.020	SecuritiesTransactionCancellationRequest
3.58	sese.023	SecuritiesSettlementTransactionInstruction

SECTION	MESSAGE CODE	MESSAGE NAME
3.59	sese.024	SecuritiesSettlementTransactionStatusAdvice
3.60	sese.025	SecuritiesSettlementTransactionConfirmation
3.61	sese.027	SecuritiesTransactionCancellationRequestStatusAdvice
3.62	sese.032	SecuritiesSettlementTransactionGenerationNotification

3.1 ReportQueryRequestV01 (admi.005.001.01)

3.1.1 Overview and scope of the message

The *ReportQueryRequest* message is used in the ECMS as follows:

Inbound message from NCB or Counterparty

The ReportQueryRequestV01 message is sent by an NCB or a counterparty to request one of the following reports:

- Complete report for pool position.
- Complete statement of pending instructions report.
- Complete statement of holdings report.
- Complete statement of transactions report.

In response to the ReportQueryRequestV01 message, the ECMS sends the report that matches the specified selection parameters. In case an error occurs resulting from the processing of the ReportQueryRequestV01, the error information is sent via the admi.007.001.01 message.

3.1.2 Schema

Outline of the schema

The ReportQueryRequestV01 message is composed of the following building blocks.

MessageHeader

This building block is mandatory and non-repetitive. It provides a set of elements to identify the report query request message.

ReportQueryCriteria

This building block is mandatory and non-repetitive. It contains the criteria to be provided in order to receive the requested report (account identification, report name, ECMS Counterparty, NCB and business date).

References/Link

ECMS_UDFS_1.3_Admi.005.001.01

3.1.3 The message in business context

Inbound message

Message usage: report request

An ECMS Counterparty includes the following content in the admi.005 message that sends to the ECMS in order to request a report:

MESSAGE ITEM	UTILISATION
MessageIdentification Document/RptQryReq/MsgHdr/MsgId	Message identification is ignored as the ECMS uses the BAH
AccountIdentification Document/RptQryReq/RptQryCrit/SchCrit/AcctId/EQ/Othr/Id	Internal Asset Account in case of CSPI, CSOH or CSOT. Pool Identifier in case of COMP.
ReportName Document/RptQryReq/RptQryCrit/SchCrit/RptNm	One of the following code values must be used: COMP (CompleteReportForPoolPosition) CSOH (CompleteStatementOfHoldingsReports) CSOT (CompleteStatementOfTransactionReport) CSPI (CompleteStatementOfPendingInstructionsReport)
PartyIdentificationDocument/RptQryReq/RptQryCrit/SchCrit/PtyId/Id/AnyBIC	BIC of the ECMS Counterparty for which the report is requested
ResponsiblePartyIdentification Document/RptQryReq/RptQryCrit/SchCrit/RspnsblPtyId/Id/AnyBIC	NCB BIC of the ECMS Counterparty for which the report is requested
DateSearchDocument/RptQryReq/RptQryCrit/SchCrit/DtSch/EQDt	Creation date of the report (the business date when the end of day report was created). In case of ad hoc reports, the current business day must be specified. In case of the Pool Position report, either the ECMS current business date or a specific ECMS Business Date in the past must be specified.

Message usage example: Complete Statement Of Holdings Report

The ECMS Counterparty "PARTYBICXXX", belonging to NCB "NCBBIC22XXX", requests the statement of holdings report created at the end of business date "2021-03-09" for the ECMS internal asset account "ACCT02020040100000001".

MESSAGE ITEM	UTILISATION
MessageIdentification Document/RptQryReq/MsgHdr/MsgId	PARTYREFERENCE
AccountIdentification /Document/RptQryReq/RptQryCrit/SchCrit/AcctId/EQ/Othr/Id	ACCT02020040100000001
ReportName Document/RptQryReq/RptQryCrit/SchCrit/RptNm	CSOH
PartyIdentification Document/RptQryReq/RptQryCrit/SchCrit/PtyId/Id/AnyBIC	PARTYBICXXX
ResponsiblePartyIdentification Document/RptQryReq/RptQryCrit/SchCrit/RspnsblPtyId/Id/AnyBIC	NCBBIC22XXX
DateSearch Document/RptQryReq/RptQryCrit/SchCrit/DtSch/EQDt	2021-03-09

Message example: Pool Position Report.

The ECMS Counterparty "PARTYBICXXX", belonging to NCB "NCBBIC22XXX", requests the Pool Position for a specific date (either the ECMS current business date or a specific ECMS Business Date in the past "2021-03-09") for the Pool POOL000000007 via A2A admi.005.

Then the ECMS sends a Pool Position Report colr.016 with the relevant information on a Counterparty's pool positions for the requested ECMS business date.

MESSAGE ITEM	UTILISATION
MessageIdentification Document/RptQryReq/MsgHdr/MsgId	NONREF
AccountIdentification Document/RptQryReq/RptQryCrit/SchCrit/AcctId	POOL000000007
ReportName Document/RptQryReq/RptQryCrit/SchCrit/RptNm	COMP
PartyIdentification Document/RptQryReq/RptQryCrit/SchCrit/PtyId/Id/AnyBIC	PARTYBICXXX
ResponsiblePartyIdentification Document/RptQryReq/RptQryCrit/SchCrit/RspnsblPtyId/Id/AnyBIC	NCBBIC22XXX
DateSearch Document/RptQryReq/RptQryCrit/SchCrit/DtSch/EQDt	2021-03-09

3.2 ReceiptAcknowledgementV01 (admi.007.001.01)

3.2.1 Overview and scope of the message

The *ReceiptAcknowledgement* message is used in the ECMS as follows:

Outbound message from ECMS

The *ReceiptAcknowledgement* is an outbound message generated by ECMS and sent to the sender of a previous inbound message in the following message usages:

- Negative Receipt Acknowledgement;
- Rejection Notification;
- Query Response Error.

Inbound message from T2S/CLM

The ReceiptAcknowledgement can also be an inbound message generated by the receiver of a previous outbound message (e.g. CLM, T2S) in case they are not able to process messages sent by ECMS.

3.2.2 Schema

Outline of the schema

The ReceiptAcknowledgement message is composed of the following message building blocks:

MessageIdentification

This building block is mandatory and provides a set of elements to uniquely identify the ReceiptAcknowledgement message. As the Message ID has already being sent in the header, the block MessageIdentification itself will be sent with the value "NONREF.

Report

This building block is mandatory and is composed of the individual RelatedReference (this is the reference of the original message for which this admi.007 is sent) and RequestHandling blocks which includes the status code and the description of the technical validation error.

References/Links

ECMS_UDFS_1.3_Admi.007.001.01

3.2.3 The message in business context

Outbound message from ECMS

Message usage: Negative Receipt Acknowledgement

In this usage case, the recipient is being informed that a message previously received by the ECMS does not comply with the message technical rules and is not processable in the ECMS.

Specific message requirements

To provide information about a Negative Receipt Acknowledgement, the *ReceiptAcknowledgement* includes the following information:

- Message identification – NONREF;

- Reference – Reference given by the original message or NONREF;

- Status Code – Indicates the status processing

- Description – Rule Code and error text

MESSAGE ITEM	UTILISATION
MessageIdentification **Document/RctAck/MsgId**	Message Identification is ignored as the ECMS uses the BAH. Value "NONREF" as the Message Id is already part of the BAH

MESSAGE ITEM	UTILISATION
Reference Document/RctAck/Rpt/RltdRef /Ref	Reference given by the original message: MsgID of the incoming message this receipt acknowledgement is sent for. When the MsgID of the incoming message cannot be identified, this field will contain "NONREF".
StatusCode **Document/RctAck/Rpt/ReqHdl g/StsCd**	Status Code, which indicates the status of processing
Description Document/RctAck/Rpt/ReqHdl g/Desc	Describes the Rule code and the error text

Message usage example: Negative Receipt Acknowledgement
In this example a ReceiptAcknowledgement "Negative Receipt Acknowledgement" referring to an incoming message is sent to the corresponding NCB or Counterparty because a message field does not comply with the XSD schema.

Message usage: Rejection Notification

In this usage case, the recipient is being informed that a message previously received by the ECMS has passed technical validations, but cannot be processed due to a business data problem.

Specific message requirements

To provide information about a Rejection Notification, the *ReceiptAcknowledgement* includes the following information:

MESSAGE ITEM	UTILISATION
MessageIdentification Document/RctAck/MsgId	Value "NONREF" as the Message Id is already part of the BAH
Reference Document/RctAck/Rpt/RltdRef/R ef	Reference given by the original message: MsgID of the incoming message this receipt acknowledgement is sent for. When the MsgID of the incoming message cannot be identified, this field will contain "NONREF".

MESSAGE ITEM	UTILISATION
Status Code Document/RctAck/Rpt/ReqHdlg/ StsCd	Status Code, which indicates the status of processing
Description Document/RctAck/Rpt/ReqHdlg/ Desc	Describes the Rule code and the error text

Message usage example: Rejection Notification

In this example a ReceiptAcknowledgement "Rejection Notification" referring to an incoming message is sent to the corresponding ECMS actor because the system user is unauthorized for the business sender DN. The ECMS includes message id "NONREF", Related reference REFERENCEIN001, Status code RJCT, Description "INTF002- The specified system user is unauthorized for the business sender DN".

Message usage: Query Response Error

In this usage case, the recipient is being informed that a ReportQueryRequest previously received by the ECMS has passed technical validation, but cannot be processed due to a result not found for the given criteria.

Specific message requirements

To provide information about a Query Response Error, the *ReceiptAcknowledgement* includes the following information:

MESSAGE ITEM	UTILISATION
MessageIdentification Document/RctAck/MsgId	Value "NONREF" as the Message Id is already part of the BAH
Reference Document/RctAck/Rpt/RltdRef/R ef	Reference given by the original message: MsgID of the incoming message this receipt acknowledgement is sent for. When the MsgID of the incoming message cannot be identified, this field will contain "NONREF".
StatusCode Document/RctAck/Rpt/ReqHdlg/ StsCd	Status Code, which indicates the status of processing

MESSAGE ITEM	UTILISATION
Description Document/RctAck/Rpt/ReqHdlg/ Desc	"No data Found within the user´s allowed data scope"

Message usage example: Query response error

In this example a ReceiptAcknowledgement "Query response error" referring to an incoming ReportQueryRequest is sent to the corresponding ECMS actor because the report has been requested for a future date. The ECMS includes message id "NONREF", Related reference REFERENCEIN001, Status code RJCT, Description "REQR002- It is not possible to request a report with a date in the future.".

Inbound message in the ECMS

The ECMS receives a ReceiptAcknowledgement generated by CLM in the following message usages:

- Negative Receipt Acknowledgement;
- Rejection Notification;

The ECMS receives a ReceiptAcknowledgement generated by T2S in the following message usages:

- Missing Authentication;
- Inbound Processing Rejections;
- Rejection Resend;
- Validation Result Resend:
- Oversize and timeout;
- Query Queuing Information.

3.3 ReturnAccountV08 (camt.004.001.008)

3.3.1 Overview and scope of the message

The *ReturnAccount* message is used in the ECMS as follows:

Inbound message from CLM

The ECMS receives a *ReturnAccount* message from CLM to provide information to the ECMS on the opening (set-up) of the Automatic Marginal Lending (AML) in CLM.

3.4 ModifyLimitV07 (camt.011.001.07)

3.4.1 Overview and scope of the message

The *ModifyLimit* message is used in the ECMS as follows:

Inbound message from ECMS Actor to ECMS

The NCB or Counterparty sends a *ModifyLimit* message to the ECMS to

request an update of the Maximum Credit Line authorized for the NCB or Counterparty on its CLM MCA.

 The update can be:

- A switch from floating to maximum credit line;
- A switch from maximum to floating credit line;
- An increase of the maximum credit line value;

A decrease of the maximum credit line value. In response to the *ModifyLimit* message, a *Receipt* (camt.025) is sent to the NCB or Counterparty, indicating the successful completion ("Settled") of the modification of the Maximum Credit Line Limit or its "Rejection".

3.4.2 Schema

Outline of the schema

The ModifyLimit message is composed of the following message building blocks:

MessageHeader

This building block is mandatory and occurs once. It contains elements such as Message Identification and Creation Date Time. The message identification is always filled with "NONREF" as it is already sent in the Business Application Header (BAH).

LimitDetails

This building block is mandatory and non-repetitive. It contains elements on the maximum credit line update instruction such as ECMS Actor BIC, NCB BIC, the pool Identifier and the new value of the amount of maximum credit line requested.

References/Links

ECMS_UDFS_1.3_camt.011.001.07

3.4.3 The message in business context

Inbound message from NCB or Counterparty

<u>Specific message requirements</u>

MESSAGE ITEM	UTILISATION
MessageIdentification Document/RptQryReq/MsgHdr/MsgId	Always "NONREF" as the Message Id is already part of the BAH.
Market Infrastructure Identification /Document/ModfyLmt/LmtDtls/LmtId/Cur/SysId/MktInfrstrctrId/Prtry	BIC Identifier of the NCB maintaining the pool of the ECMS Actor.
Bilateral Limit Counterparty Identification /Document/ModfyLmt/LmtDtls/LmtId/Cur/BilLmtCtrPtyId/FinInstnId/BICFI	BIC Identifier of the ECMS Actor owner of the pool.
Type /Document/ModfyLmt/LmtDtls/LmtId/Cur/Tp/Cd	Always filled with "ACOL"
Account Identification /Document/ModfyLmt/LmtDtls/LmtId/Cur/AcctId/Othr/Id	Pool Identifier as defined in ECMS reference data.
Amount with Currency /Document/ModfyLmt/LmtDtls/NewLmtValSet/Amt/AmtWthCcy	New Amount of the maximum credit line requested by the ECMS Actor.

<u>*Message usage: Switch from floating to maximum credit line*</u>

The Counterparty ECMSCPTYXXX instructs a maximum credit line update instruction to switch from floating to maximum credit. The instruction amount is equal to 100,000,000 EUR.

The *ModifyLimit* (camt.011) include the following information:

- NCB BIC "ECMSNCBXXX";

- ECMS Actor BIC "ECMSCPTYXXX";

- Pool Id = POOL00000001;

- Amount with Currency 100,000,000 EUR;

- Type code "ACOL".

The instruction passes the business validation check and the requested amount of maximum credit line required by the Counterparty is replaced by the new amount.

MESSAGE ITEM	UTILISATION
MessageIdentification Document/RptQryReq/MsgHdr/MsgId	NONREF
Market Infrastructure Identification /Document/ModfyLmt/LmtDtls/LmtId/Cur/SysId/MktInfrstrctrId/Prtry	ECMSNCBXXX
Bilateral Limit Counterparty Identification /Document/ModfyLmt/LmtDtls/LmtId/Cur/BilLmtCtrPtyId/FinInstnId/BICFI	ECMSCPTYXXX
Type /Document/ModfyLmt/LmtDtls/LmtId/Cur/Tp/Cd	ACOL
Account Identification /Document/ModfyLmt/LmtDtls/LmtId/Cur/AcctId/Othr/Id	POOL00000001
Amount with Currency /Document/ModfyLmt/LmtDtls/NewLmtValSet/Amt/AmtWthCcy	EUR 100000000

Message usage: Switch from maximum to floating credit line

The Counterparty ECMSCPTYXXX instructs a maximum credit line update instruction to switch from maximum to floating credit. The instruction amount is equal to EUR 99999999999.99.

The *ModifyLimit* (camt.011) include the following information:

- NCB BIC "ECMSNCBXXX";

- ECMS Actor BIC "ECMSCPTYXXX";

- Pool Id = POOL00000001;

- Amount with Currency EUR 99999999999.99;

- Type code "ACOL".

The instruction passes the business validation check and the requested amount of maximum credit line required by the Counterparty is replaced by the new amount.

MESSAGE ITEM	UTILISATION
MessageIdentification Document/RptQryReq/MsgHdr/MsgId	NONREF
Market Infrastructure Identification /Document/ModfyLmt/LmtDtls/LmtId/Cur/SysId/MktInfrstrctrId/Prtry	ECMSNCBXXX
Bilateral Limit Counterparty Identification /Document/ModfyLmt/LmtDtls/LmtId/Cur/BilLmtCtrPtyId/FinInstnId/BICFI	ECMSCPTYXXX
Type /Document/ModfyLmt/LmtDtls/LmtId/Cur/Tp/Cd	ACOL
Account Identification /Document/ModfyLmt/LmtDtls/LmtId/Cur/AcctId/Othr/Id	POOL00000001
Amount with Currency /Document/ModfyLmt/LmtDtls/NewLmtValSet/Amt/AmtWthCcy	EUR 9999999999999

Message usage example: Increase the Maximum Credit Line Limit

The Counterparty ECMSCPTYXXX instructs a maximum credit line update instruction to increase the maximum credit line amount. The instruction amount is equal to EUR 300,000,000.

The *ModifyLimit* (camt.011) includes the following information:

- NCB BIC "ECMSNCBXXX";

- ECMS Actor BIC "ECMSCPTYXXX";

- Pool Id = POOL00000001;

- Amount with Currency EUR 300,000,000;

- Type code "ACOL".

The instruction passes the business validation check and the requested amount of maximum credit line required by the Counterparty is replaced by the new amount.

MESSAGE ITEM	UTILISATION
MessageIdentification Document/RptQryReq/MsgHdr/MsgId	NONREF
Market Infrastructure Identification /Document/ModfyLmt/LmtDtls/LmtId/Cur/SysId/MktInfrstrctrId/Prtry	ECMSNCBXXX
Bilateral Limit Counterparty Identification /Document/ModfyLmt/LmtDtls/LmtId/Cur/BilLmtCtrPtyId/FinInstnId/BICFI	ECMSCPTYXXX
Type /Document/ModfyLmt/LmtDtls/LmtId/Cur/Tp/Cd	ACOL
Account Identification /Document/ModfyLmt/LmtDtls/LmtId/Cur/AcctId/Othr/Id	POOL00000001
Amount with Currency /Document/ModfyLmt/LmtDtls/NewLmtValSet/Amt/AmtWthCcy	EUR 300000000

3.5 ReturnBusinessDayInformationV07 (camt.019.001.07)

3.5.1 Overview and scope of the message

The *ReturnBusinessDayInformation* message is used in the ECMS as follows:

ECMS receives a *ReturnBusinessDay* message from CLM to get information on the current CLM business day (Event code = "CSOD") and on the reimbursement of the AML operations at the start of the CLM Real-Time Settlement (Event code = "CRTI").

3.6 ReceiptV05 (camt.025.001.05)

3.6.1 Overview and scope of the message

The Receipt message is used in the ECMS as follows:

Outbound message from ECMS to NCB or Counterparty

The ECMS sends a Receipt message to NCB or Counterparty to provide information about the status of a:

- Credit Freezing Request received via *CreditFreezingUpdate* (camt.998) message;

- Update Maximum Credit Line received via *ModifyLimit* (camt.011) message;

- Sending information about the update of the credit freezing position during the switch to the CLM Contingency mode.

Inbound message from CLM

The ECMS receives from CLM a Receipt message camt.025 to provide information about the status of a previously sent Modify Credit Line Request.

The *Receipt* message is sent to ECMS in response to a *ModifyCreditLineRequest* (camt.998) message sent to CLM.

Inbound message from ECONS II

The ECMS receives from ECONS II a Receipt message camt.025 to provide information about the status of a previously sent Liquidity Credit Transfer.

The *Receipt* message is sent to ECMS in response to a *LiquidityCreditTransfer (camt.050)* message sent to ECONS II.

3.6.2 Schema

Outline of the schema

The Receipt message is composed of the following message building blocks:

MessageHeader

This building block is mandatory and provides information on message identification. The message identification is always filled with NONREF since already included in the BAH.

ReceiptDetails

This building block is mandatory and non-repetitive. It contains information on the original instruction completed with status code and the description in case the original instruction is rejected.

References/Links

The ECMS-specific schema and documentation in XSD/Excel/PDF format as well as the message examples are provided outside of this document under the following link:

ECMS_UDFS_1.3_camt.025.001.05

3.6.3 The message in business context

Outbound message to NCB or Counterparty:

Specific message requirements

To provide information about the Status of already received instruction, the Receipt message sent by ECMS to the instructing party includes the following information:

- Message identification

- Original message identification;

- Request handling with status code and description.

MESSAGE ITEM	UTILISATION
Message identification /Document/Rct/MsgHdr/MsgId	Always filled with "NONREF" as the Message Id is already part of the BAH.
Original Message identification Rct/RctDtls/OrgnlMsgId/MsgId	Copy of BAH MsgId of incoming message: - CreditFreezingRequest (camt.998), - ModifyLimit (camt.011) Copy of the Instruction-ID of the relevant EMC instruction of the incoming message: - Externally Managed Collateral Update (camt.998_EMC)
Status Code Rct/RctDtls/ReqHdlg/StsCd	Filled with : COMP: Completed if the instruction is Confirmed in the ECMS REJT: Rejected if the instruction is rejected in the ECMS
Description Rct/RctDtls/ReqHdlg/Desc	If the instruction is rejected, Business Rule code and description as defined in the ECMS

Message usage example: Update Maximum Credit Line Completed

A counterparty ECMSCPTYXXX send a Maximum credit line update instruction with message reference (MACL001), amount value 500.000.000 EUR requesting an increase of the maximum credit line amount.

The Maximum credit line update instruction passes the business validation checks. A status information message with completed status is sent by ECMS to instructing party as soon as the instruction reaches the status "Confirmed" in the ECMS. This,

- Upon the reception of the Modify credit line, instruction confirmation from CLM in case the update of credit line in CLM is needed.
- Upon successful business validation checks in case, the update of credit line in CLM is not needed.

To inform the counterparty about the confirmed status of the received maximum credit line update instruction ECMS sends a Receipt (camt.025) message including the following information:

MESSAGE ITEM	UTILISATION
Message identification /Document/Rct/MsgHdr/MsgId	NONREF
Original Message identification Rct/RctDtls/OrgnlMsgId/MsgId	MACL001
Status Code Rct/RctDtls/ReqHdlg/StsCd	COMP

Message usage example: update Credit Freezing Rejected

A counterparty ECMSCPTYXXX send a credit freezing instruction with message reference (CF0000000001), amount value 1,000,000 and credit freezing type equal to "CreditFreezingType1".The CreditFreezingType1 does not exist in the ECMS reference data.

The credit freezing instruction does not pass the business validation check and is recorded under status Rejected.

To inform the counterparty about the Rejected status of the received Credit Freezing instruction, ECMS sends a Receipt (camt.025) message including the following information:

MESSAGE ITEM	UTILISATION
Message identification /Document/Rct/MsgHdr/MsgId	NONREF
Original Message identification Rct/RctDtls/OrgnlMsgId/MsgId	CF0000000001
Status Code Rct/RctDtls/ReqHdlg/StsCd	REJT
Description Rct/RctDtls/ReqHdlg/Desc	FRZN004 The Credit freezing type specified in the instruction must exist and be active in the ECMS reference data

Inbound message from CLM:

Specific message requirements

This message is received by the ECMS from CLM in the following message usages of Credit Line Modification status:

- Completed : credit line modification execution notification;

- Pending : credit line modification queuing notification;

- Rejected : credit line modification rejection notification.

Message usage: Completed

Specific message requirements

MESSAGE ITEM	UTILISATION
Message identification /Document/Rct/MsgHdr/MsgId	Always filled with "NONREF" as the Message Id is already part of the BAH.
Request Type Document/Rct/MsgHdr/ReqTp/Prtry/Id	- VSTS = Validation status - XSTS = Execution status
Original Message identification Rct/RctDtls/OrgnlMsgId/MsgId	Copy of the BizMsgIdr used in the BAH of the inbound message sent to CLM.
Status Code Rct/RctDtls/ReqHdlg/StsCd	- If ReqTp = VSTS, then error code. - If ReqTp = XSTS, then error code or PDNG (pending) or COMP (completed).
Description Rct/RctDtls/ReqHdlg/Desc	If StsCd = Error code, then error description.

Message usage example: Completed

ECMS send to CLM a modify credit line request via camt.998 with message reference MCL0000000001 , the account owner BIC (ECMSCPTYXXX) and the new amount value of the credit line (100,000,000 EUR).

A status information message with completed status is sent by CLM to ECMS to provide information about the confirmed status of the already sent Modify Credit line instruction via camt.998 with the following details:

MESSAGE ITEM	UTILISATION
Message identification /Document/Rct/MsgHdr/MsgId	NONREF
Request Type Document/Rct/MsgHdr/ReqTp/Prtry/Id	XSTS
Original Message identification Rct/RctDtls/OrgnlMsgId/MsgId	MCL0000000001
Status Code Rct/RctDtls/ReqHdlg/StsCd	COMP

The Modify Credit line instruction is confirmed in the ECMS.

Message usage example: Pending

ECMS send to CLM a modify credit line request via camt.998 with message reference MCL0000000002 , the account owner BIC (ECMSCPTYXXX) and the new amount value of the credit line (50,000,000 EURO).

A status information message is sent by CLM to ECMS to provide information about the Pending status of the already sent Modify Credit line instruction due to liquidity insufficiency with following details:

MESSAGE ITEM	UTILISATION
Message identification /Document/Rct/MsgHdr/MsgId	NONREF
Request Type Document/Rct/MsgHdr/ReqTp/Prtry/Id	XSTS
Original Message identification Rct/RctDtls/OrgnlMsgId/MsgId	MCL0000000002
Status Code Rct/RctDtls/ReqHdlg/StsCd	PEND

The Modify Credit line instruction is updated to "Pending" in the ECMS.

Message usage example: Rejected

ECMS send to CLM a modify credit line request via camt.998 with message reference MCL0000000003 , the account owner BIC (ECMSCPTYXXX) and the new amount value of the credit line(50,000,000 EURO)

A status information message with Pending status is sent by CLM to ECMS to provide information about the Pending status of the already sent Modify Credit line instruction. Via camt.998 due to liquidity insufficiency containing the following details:

MESSAGE ITEM	UTILISATION
Message identification /Document/Rct/MsgHdr/MsgId	NONREF
Request Type Document/Rct/MsgHdr/ReqTp/Prtry/Id	XSTS
Original Message identification Rct/RctDtls/OrgnlMsgId/MsgId	MCL0000000003
Status Code Rct/RctDtls/ReqHdlg/StsCd	E055
Description Rct/RctDtls/ReqHdlg/Desc	Instruction not possible due to blocking account/party status

The Modify Credit line instruction is updated to "Rejected" in the ECMS.

3.7 ResolutionofInvestigationV09 (camt.029.001.09)

3.7.1 Overview and scope of the message

The *ResolutionofInvestigation (camt.029)* message is used in the ECMS as follows:

Outbound message from ECMS to Counterparty

The *ResolutionofInvestigation (camt.029)* message is sent by ECMS to a Counterparty to provide information about the status of a previously requested cancellation on Marginal lending on request instruction.

The *ResolutionOfInvestigation(camt.029)* message is sent in response to a FIToFIPaymentCancellationRequest (camt.056) message sent by the counterparty.

The ResolutionOfInvestigation message only concerns the cancellation of one payment and provides details of the underlying instruction and the related statuses for which the revocation request has been issued.

Inbound message from CLM

The *ResolutionOfInvestigation(camt.029)* message is received from CLM in response to a *FIToFIPaymentCancellationRequest (camt.056)* message to provide information about the status of the previously requested payment order revocation.

3.7.2 Schema

Outline of the schema

The *ResolutionofInvestigation (camt.029)* is composed of the following message building blocks:

Assignment

This building block is mandatory and non-repetitive and identifies the assignment of an investigation case from an assigned to an assignee.

It contains the message identification filled with "NONREF" as already provided in the header, the assigner, the assignee and the creation date and time of the *ResolutionofInvestigation* message*.*

The assigner corresponds to the Instructing Agent of the Marginal Lending on Request instruction, which is the NCB MCA cash account.

The assignee corresponds to the Instructed Agent of the Marginal Lending on Request instructionwhich is the MCA Cash Account specified in the pool reference data of the counterparty.

Status

This building block is mandatory and non-repetitive. It indicates the status of the previously sent cancellation request.

Cancellation Details

This building block is mandatory and non-repetitive. Specifies the details of the underlying transactions being cancelled.

References/Links

The ECMS-specific schema and documentation in XSD/Excel/PDF format as well as the message examples are provided outside of this document under the following link:

ECMS_UDFS_1.3_camt.029.001.09

3.7.3 The message in business context

Outbound message from ECMS:

This status advice *ResolutionofInvestigation (camt.029)* message is sent by the ECMS to a counterparty to provide information about the status of the cancelled instruction received from the counterparty via *FIToFIPaymentCancellationRequest (camt.056)* requesting the revocation of a previously sent Marginal Lending on request.

Specific message requirements

MESSAGE ITEM	UTILISATION
Message Identification /Document/RsltnOfInvstgtn/Assgnmt/Id	Value "NONREF" as the Message Id is already part of the BAH
Assigner /Document/RsltnOfInvstgtn/Assgnmt/Assgnr/Agt/FinInstnId/BICFI	Filled with the BIC code of Instructing Party specified in the Marginal lending on request or will be copied from <Assigner> of the triggering camt.056 in case the original instruction is not found.
Assignee /Document/RsltnOfInvstgtn/Assgnmt/Assgne/Agt/FinInstnId/BICFI	Filled with the BIC code of the Instructed Party specified in the Marginal lending on request or will be copied from <Assignee> of the triggering camt.056 in case the original instruction is not found.
Creation Date and Time /Document/RsltnOfInvstgtn/Assgnmt/CreDtTm	Date and time at which the resolution of investigation message camt.029 was created in the ECMS.
Confirmation /Document/RsltnOfInvstgtn/Sts/Conf	- CNCL in case the original instruction successfully cancelled. - RJCR in case the cancellation request is rejected
Cancellation Status Identification /Document/RsltnOfInvstgtn/CxlDtls/TxInfAndSts/CxlStsId	Will be copied from triggering camt.056 if provided in <CancellationIdentification>. Not generated otherwise.

MESSAGE ITEM	UTILISATION
Original Message Identification /Document/RsltnOfInvstgtn/CxlDtls /TxInfAndSts/OrgnlGrpInf/OrgnlMs gId	Copy of BAH BizMsgIdr of the original Marginal Lending on Request instruction (pacs.009).It will be copied from Original Message Identification of the triggering camt.056 in case the original instruction is not found
Original message name identification /Document/RsltnOfInvstgtn/CxlDtls /TxInfAndSts/OrgnlGrpInf/OrgnlMs gNmId	Message name of the original Marginal lending on request (pacs.009.001.08)
Original End To End identification /Document/RsltnOfInvstgtn/CxlDtls /TxInfAndSts/OrgnlEndToEndId	End-to-end identification of the original marginal lending on request
Original UETR /Document/RsltnOfInvstgtn/CxlDtls /TxInfAndSts/OrgnlUETR	UETR of the original marginal lending on request.
Reason Code Document/RsltnOfInvstgtn/CxlDtls/ TxInfAndSts/CxlStsRsnInf/Rsn/Cd	In case the cancellation request is rejected , ECMS Business Rule code
Additional Information Document/RsltnOfInvstgtn/CxlDtls/ TxInfAndSts/CxlStsRsnInf/AddtlInf	In case the cancellation request is rejected, ECMS Business rule description

Message usage example: Revocation Execution Notification (Cancellation)

The counterparty (ECMSCPTYXXX) sends an MLOR instruction to the NCB (ECMSNCB1XXX) requesting an amount of 5,000 EURO with settlement date equal next business date, the Instructed Agent (MCA Cash Account to be Credited) is filled with MCA1CPTYXXX,The Instructing Agent is filled with MCA1NCBXXX ,message identification (MSGID0000005),instruction identification (INSTID0000005),end-to-end identification (E2EID0000005) and payment reference (a0030003-0010-4010-8000-000000070000).

The MLOR instruction passes the business validation checks and queued under status "WaitingSettlementDate".

Then the counterparty (ECMSCPTYXXX) sends a cancellation Request to ECMS via a camt.056 with cancellation id (CNCL00000001) to request the cancellation of the MLOR instruction previously sent. The cancellation instruction passes the business validation checks and executed successfully. The original MLOR instruction is cancelled.

The ECMS sends back to the counterparty a *ResolutionofInvestigation(camt.029)* with Cancelled status with the following details:

MESSAGE ITEM	UTILISATION
Message Identification /Document/RsltnOfInvstgtn/Assgnmt/Id	NONREF
Assigner /Document/RsltnOfInvstgtn/Assgnmt/Assgnr/ Agt/FinInstnId/BICFI	MCA1NCBXXX
Assignee /Document/RsltnOfInvstgtn/Assgnmt/Assgne/ Agt/FinInstnId/BICFI	MCA1CPTYXXX
Creation Date and Time /Document/RsltnOfInvstgtn/Assgnmt/CreDtT m	202-07-16T15:01:00.001+00:00
Confirmation /Document/RsltnOfInvstgtn/Sts/Conf	CNCL
Cancellation Status Identification /Document/RsltnOfInvstgtn/CxlDtls/TxInfAnd Sts/CxlStsId	CNCL00000001
Original Message Identification /Document/RsltnOfInvstgtn/CxlDtls/TxInfAnd Sts/OrgnlGrpInf/OrgnlMsgId	MSGID0000005
Original message name identification /Document/RsltnOfInvstgtn/CxlDtls/TxInfAnd Sts/OrgnlGrpInf/OrgnlMsgNmId	pacs.009.001.08
Original End To End identification /Document/RsltnOfInvstgtn/CxlDtls/TxInfAnd Sts/OrgnlEndToEndId	E2EID0000001
Original UETR /Document/RsltnOfInvstgtn/CxlDtls/TxInfAnd Sts/OrgnlUETR	a0030003-0010-4010-8000-000000060000

Message usage example: Revocation Rejection

The counterparty (ECMSCPTYXXX) sends an MLOR instruction to the NCB (ECMSNCB1XXX) requesting an amount of 10,000 EURO with settlement date equal current business date, the Instructed Agent is filled with the counterparty MCA Account MCA1CPTYXXX, the Instructing Agent is filled with the NCB MCA Account MCA1NCBXXX, message identification (MSGID0000001), instruction identification (INSTID0000001), end-to-end identification (E2EID0000001) and payment reference (a0030003-0010-4010-8000-000000060000).

The MLOR instruction does not pass the business validation checks and is rejected in the ECMS due to business validation error.

Meanwhile the counterparty (ECMSCPTYXXX) sends a cancellation Request to ECMS via a camt.056 to request the cancellation of the MLOR instruction previously sent but the MLOR

was already rejected, hence the revocation instruction is rejected by the ECMS with business validation error "The original MLOR instruction is already rejected".

The FIToFIPaymentCancellationRequest (camt.056) is without a Cancellation Status Identification.

The ECMS sends back to the counterparty a *ResolutionofInvestigation (camt.029)* with rejected status with the following details:

MESSAGE ITEM	UTILISATION
Message Identification /Document/RsltnOfInvstgtn/Assgnmt/Id	NONREF
Assigner /Document/RsltnOfInvstgtn/Assgnmt/Assgnr/Agt/FinInstnId/BICFI	MCA1NCBXXX
Assignee /Document/RsltnOfInvstgtn/Assgnmt/Assgne/Agt/FinInstnId/BICFI	MCA1CPTYXXX
Creation Date and Time /Document/RsltnOfInvstgtn/Assgnmt/CreDtTm	2020-07-16T15:01:00.001+00:00
Confirmation /Document/RsltnOfInvstgtn/Sts/Conf	RJCR
Original Message Identification /Document/RsltnOfInvstgtn/CxlDtls/TxInfAndSts/OrgnlGrpInf/OrgnlMsgId	MSGID0000001
Original message name identification /Document/RsltnOfInvstgtn/CxlDtls/TxInfAndSts/OrgnlGrpInf/OrgnlMsgNmId	pacs.009.001.08
Original End To End identification /Document/RsltnOfInvstgtn/CxlDtls/TxInfAndSts/OrgnlEndToEndId	E2EID0000001
Original UETR /Document/RsltnOfInvstgtn/CxlDtls/TxInfAndSts/OrgnlUETR	a0030003-0010-4010-8000-000000060000
Reason Code Document/RsltnOfInvstgtn/CxlDtls/TxInfAndSts/CxlStsRsnInf/Rsn/Cd	MLRC002
Additional Information Document/RsltnOfInvstgtn/CxlDtls/TxInfAndSts/CxlStsRsnInf/AddtlInf	The original MLOR instruction is already cancelled or rejected;

Inbound message from CLM:

The ResolutionOfInvestigation message is sent by CLM to ECMS in response to a FIToFIPaymentCancellationRequest (camt.056) to provide information about the status of the previously requested payment order revocation.

ECMS receives a message reporting the following status reports:

- Rejected

- Executed

Specific message requirements

MESSAGE ITEM	UTILISATION
Message Identification /Document/RsltnOfInvstgtn/Assgnmt/Id	Value "NONREF" as the Message Id is already part of the BAH.
Assigner /Document/RsltnOfInvstgtn/Assgnmt/Assgnr/Agt/FinInstnId/BICFI	Equivalent to the Instructing Agent of the underlying payment order. Will be copied from <Assigner> of the triggering camt.056.
Assignee /Document/RsltnOfInvstgtn/Assgnmt/Assgne/Agt/FinInstnId/BICFI	Equivalent to the Instructed Agent of the underlying payment order. Will be copied from <Assignee> of the triggering camt.056.
Creation Date and Time /Document/RsltnOfInvstgtn/Assgnmt/CreDtTm	Date and time at which the resolution of investigation message camt.029 was created in CLM.
Confirmation /Document/RsltnOfInvstgtn/Sts/Conf	- CNCL = Cancelled as per request - RJCR = Rejected cancellation request
Cancellation Status Identification /Document/RsltnOfInvstgtn/CxlDtls/TxInfAndSts/CxlStsId	Will be copied from triggering camt.056 if provided in <CancellationIdentification>
Original Message Identification /Document/RsltnOfInvstgtn/CxlDtls/TxInfAndSts/OrgnlGrpInf/OrgnlMsgId	Copy of BAH BizMsgIdr of the original payment order pacs.009 or pacs.010.
Original message name identification /Document/RsltnOfInvstgtn/CxlDtls/TxInfAndSts/OrgnlGrpInf/OrgnlMsgNmId	Message name of the underlying payment order where xx must be replaced by the current version: - pacs.009.001.xx - pacs.010.001.xx
Original End To End identification /Document/RsltnOfInvstgtn/CxlDtls/TxInfAndSts/OrgnlEndToEndId	End-to-end identification of the underlying payment order pacs.009 or pacs.010.

MESSAGE ITEM	UTILISATION
Original UETR /Document/RsltnOfInvstgtn/CxlDtls /TxInfAndSts/OrgnlUETR	UETR of the underlying payment order.
Status Reason Information /Document/FIToFIPmtStsRpt/TxInf AndSts/StsRsnInf/Rsn/Prtry	CLM rejection reason code
Additional Information /Document/FIToFIPmtStsRpt/TxInf AndSts/StsRsnInf/AddtlInf	Detailed error description

Message usage example: Payment Order Revocation Execution Notification

After the Reimbursement of an OMO in EURO with an amount of 100,000 EURO for the counterparty ECMSCPTYXXX without MCA cash account in CLM ECMS generates an ordinary payment to CLM including the details of the payments via a pacs.10.The instructing Agent in the pacs.010 is equal MCA1NCBXXX and the instructed Agent is equal to MCA5CPTYXXX.

The payment remains pending in CLM and no payment notification is received after a predefined interval of time. The NCB user is informed and decide to manually revoke the "Pending" payment.

Upon the manual revocation performed by the NCB user ECMS sends to CLM a revocation instruction (Cancellation Instruction) via camt.056 that refers to the original payment order containing the following details:

- Message Reference = CANC000001

- Identification = NONREF

- Assigner = MCA1NCBXXX

- Assignee = MCA5CPTYXXX

- Original Group Information;

    o Original Message Identification : DEBT00000001

    o Original Message Name Identification : pacs.010.001.03

- Original Instruction Identification : INSTID0000001;

- Original End to End Identification E2EID0000001;

- Original unique payment reference: a0030006-0010-4010-8000-000000060000;

- Original payment amount = 100,000 EUR

- Original settlement date = ECMS business date

The revocation instruction passes the business validation checks and CLM sends back a camt.029 to ECMS with the following details:

MESSAGE ITEM	UTILISATION
Message Identification /Document/RsltnOfInvstgtn/Assgnmt/Id	NONREF
Assigner /Document/RsltnOfInvstgtn/Assgnmt/Assgnr/ Agt/FinInstnId/BICFI	MCA1NCBXXX
Assignee /Document/RsltnOfInvstgtn/Assgnmt/Assgne/ Agt/FinInstnId/BICFI	MCA5CPTYXXX
Creation Date and Time /Document/RsltnOfInvstgtn/Assgnmt/CreDtTm	202-07-16T20:01:00.001+00:00
Confirmation /Document/RsltnOfInvstgtn/Sts/Conf	CNCL
Cancellation Status Identification /Document/RsltnOfInvstgtn/CxlDtls/TxInfAndSts/CxlStsId	CNCL00000001
Original Message Identification /Document/RsltnOfInvstgtn/CxlDtls/TxInfAndSts/OrgnlGrpInf/OrgnlMsgId	DEBT00000001
Original message name identification /Document/RsltnOfInvstgtn/CxlDtls/TxInfAndSts/OrgnlGrpInf/OrgnlMsgNmId	pacs.010.001.03
Original End To End identification /Document/RsltnOfInvstgtn/CxlDtls/TxInfAndSts/OrgnlEndToEndId	E2EID0000001
Original UETR /Document/RsltnOfInvstgtn/CxlDtls/TxInfAndSts/OrgnlUETR	a0030006-0010-4010-8000-000000060000

The payment instruction is settled in the ECMS and then the open market operation is reimbursed.

Message usage example: Revocation Rejection Notification

After the Reimbursement of an OMO in EURO with an amount of 100,000 EURO for the counterparty ECMSCPTYXXX without MCA cash account in CLM ECMS generates an ordinary payment to CLM including the details of the payments via a pacs.10.The instructing Agent in the pacs.010 is equal MCA2NCBXXX and the instructed Agent is equal to MCA6CPTYXXX.

The payment remains pending in CLM and no payment notification is received after a predefined interval of time. The NCB user is informed and decide to manually revoke the "Pending" payment. Upon the manual revocation performed by the NCB user ECMS sends to CLM a revocation instruction (Cancellation Instruction) via camt.056 that refers to the original payment order containing the following details:

- Message Reference = CANC000002

- Identification = NONREF

- Assigner = MCA2NCBXXX

- Assignee = MCA6CPTYXXX

- Original Group Information;

    o Original Message Identification : DEBT00000005

    o Original Message Name Identification : pacs.010.001.03

- Original Instruction Identification : INSTID0000005;

- Original End to End Identification E2EID0000005;

- Original unique payment reference: a0030002-0010-5010-8000-000000060000;

- Original payment amount = 50,000 EUR

- Original settlement date = ECMS business date

Due to unknown financial institution BIC code, the revocation instruction does not pass the business validation checks and CLM sends back a camt.029 to ECMS with the following details:

MESSAGE ITEM	UTILISATION
Message Identification /Document/RsltnOfInvstgtn/Assgnmt/Id	NONREF
Assigner /Document/RsltnOfInvstgtn/Assgnmt/Assgnr/ Agt/FinInstnId/BICFI	MCA2NCBXXX
Assignee /Document/RsltnOfInvstgtn/Assgnmt/Assgne/ Agt/FinInstnId/BICFI	MCA6CPTYXXX
Creation Date and Time /Document/RsltnOfInvstgtn/Assgnmt/CreDtT m	202-07-16T20:01:00.001+00:00
Confirmation /Document/RsltnOfInvstgtn/Sts/Conf	RJCR
Cancellation Status Identification /Document/RsltnOfInvstgtn/CxlDtls/TxInfAnd Sts/CxlStsId	CANC000002

MESSAGE ITEM	UTILISATION
Original Message Identification /Document/RsltnOfInvstgtn/CxlDtls/TxInfAndSts/OrgnlGrpInf/OrgnlMsgId	DEBT00000005
Original message name identification /Document/RsltnOfInvstgtn/CxlDtls/TxInfAndSts/OrgnlGrpInf/OrgnlMsgNmId	pacs.010.001.03
Original End To End identification /Document/RsltnOfInvstgtn/CxlDtls/TxInfAndSts/OrgnlEndToEndId	E2EID0000005
Original UETR /Document/RsltnOfInvstgtn/CxlDtls/TxInfAndSts/OrgnlUETR	a0030002-0010-5010-8000-000000060000
Status Reason Information /Document/FIToFIPmtStsRpt/TxInfAndSts/StsRsnInf/Rsn/Prtry	D008
Additional Information /Document/FIToFIPmtStsRpt/TxInfAndSts/StsRsnInf/AddtlInf	Invalid financial or non-financial institution BIC

The cancellation request is rejected and the original payment order remain pending in the ECMS.

3.8 LiquidityCreditTransfer (camt.050.001.05)

3.8.1 Overview and scope of the message
The *LiquidityCreditTransfer* message is used in the ECMS as follows:

The LiquidityCreditTransfer message is sent by the ECMS to ECONS II to request a transfer of liquidity between two cash accounts.

In response to the LiquidityCreditTransfer message, a Receipt (camt.025) message containing the status of the liquidity transfer is returned to the ECMS.

3.9 DebitAuthorisationResponseV05 (camt.036.001.05)

3.9.1 Overview and scope of the message
The *DebitAuthorisationResponse* message is used in the ECMS as follows:

Outbound message from ECMS

The *DebitAuthorisationResponse* is sent by the ECMS to the TPA. This message is used to notify the authorisation of a debit on the NCB Cash Account.

3.9.2 Schema

The *DebitAuthorisationResponse* message is composed of the following message building blocks:

Assignment

This building block is mandatory and non-repetitive. It contains the Corporate Action Event reference as assigned by the Triparty Agent, the BIC of the NCB, the BIC of the TPA, the TPA identification of the NCB and ECLR as the provider of the identification.

Confirmation

This building block is mandatory and non-repetitive. It contains the Debit Authorisation (boolean) with "true", the amount authorised for debit and the Triparty Transaction Reference.

References/Links

ECMS_UDFS_1.3_camt.036.001.05

3.9.3 The message in business context

Outbound message to the TPA.

Message usage:

The *DebitAuthorisationResponse* is sent by the ECMS to the TPA to notify the authorisation of a debit on the NCB Cash Account.

MESSAGE ITEM	UTILISATION
Identification Document/DbtAuthstnRspn/Assgnmt/Id	To identify the CA Event as assigned by the CSD.
BICFI Document/DbtAuthstnRspn/Assgnmt/Assgnr/Agt/FinInstnId/BICFI	To identify the NCB with a BIC code.
BICFI Document/DbtAuthstnRspn/Assgnmt/Assgne/Agt/FinInstnId/BICFI BICFI	To identify the TPA with a BIC code.
DebitAuthorisation Document/DbtAuthstnRspn/Conf/DbtAuthstn	To express the decision of the NCB about the authorisation. Possible values : - True.
Reason Document/DbtAuthstnRspn/Conf/Rsn	To identify the Triparty Transaction reference as known by the three parties involved.
Amount to Debit Document/DbtAuthstnRspn/Conf/AmtToDbt	Population of the Amount to be debited by the TPA from the NCB cash account.

MESSAGE ITEM	UTILISATION
Identification Document/DbtAuthstnRspn/Assgnmt/Assgnr/Agt/FinInstnId/Othr/Id	Population of the identification of the NCB as known by the Triparty Agent
Issuer Document/DbtAuthstnRspn/Assgnmt/Assgnr/Agt/FinInstnId/Othr/Issr	Population of ECLR as it is the provider of the identification
Creation Date Time Document/DbtAuthstnRspn/Assgnmt/CreDtTm	Population of the creation date and time of the debit authorisation.

Message usage example: DebitAuthorisationResponse from ECMS:

The ECMS sends a DebitAuthorisationResponse with value True to the TPA notifying the authorisation of the creation of the debit on the NCB cash Account. The message includes assignment id NONREF, Assigner BIC NCBAECMSXXX, Assignee BIC TPAGENTAXXX, Debit Authorisation boolean True, Amount to Debit 3000, TPA Central Bank Identification 123456789, Issuer ECLR, Triparty Transaction Reference CommonTxIdECMS1 and CA Event Reference CAEventECMS1.

3.10 BankToCustomerDebitCreditNotification V08 (camt.054.001.08)

3.10.1 Overview and scope of the message
The *BankToCustomerDebitCreditNotification* message is used in the ECMS as follows:

Inbound message from T2S

The *BankToCustomerDebitCreditNotification* message, is sent by T2S to the ECMS to notify that a Central Bank´s T2S DCA has been credited or debited following the processing by a CSD of a cash movement related to a corporate action

3.11 FIToFIPaymentCancellationRequestV08 (camt.056.001.08)

3.11.1 Overview and scope of the message
The *FIToFIPaymentCancellationRequest (camt.056)* message is used in the ECMS as follows:

Inbound message from Counterparty (NCB participant)

A Counterparty (NCB participant) sends the FIToFIPaymentCancellationRequest (camt.056) message to ECMS. It is used to request the cancellation of a marginal lending on request. The

counterparties may request the cancellation of a previously sent marginal lending on request, if the instruction has not been sent to CLM yet.

The FIToFIPaymentCancellationRequest message concerns only one original payment message.

ECMS sends in response to the FIToFIPaymentCancellationRequest message a *ResolutionOfInvestigation (camt.029)* message indicating the suitable status (Rejection / Execution) of the revocation request.

Outbound message to CLM

ECMS sends to CLM FIToFIPaymentCancellationRequest (camt.056) message to revoke the following types of Ordinary payments:

- Ordinary payment sent via *FinancialInstitutionCreditTransfer (pacs.009) or*

- Ordinary payment *sent via FIToFICustomerDirectDebit (pacs.010).*

In the case of a successful revocation, CLM sends in response to the FIToFIPaymentCancellationRequest message a *ResolutionOfInvestigation (camt.029)* message indicating the execution of the revocation request. Additionally the related *PaymentStatusReport (pacs.002)* message will be sent to the business sender of the original payment order.

3.11.2 Schema

Outline of the schema.

The *FIToFIPaymentCancellationRequest* message is composed of the following message building blocks:

Assignment

This building block is mandatory and non-repetitive. Identifies the assignment of an investigation case from an assigner to an assignee.

For the identification, the value "NONREF" is sent as the message Id is already included in the header. The assigner must be equal to the Instructing Agent of the original marginal lending on request. The Assignee must be equal to the instructed Agent of the original marginal lending on request.

Underlying

This building block is mandatory and non-repetitive and refers to the details of the original Marginal lending on request to be cancelled. It contains the following elements:

- cancellation identification;

- original group information;

- original instruction identification, original end-to-end identification, original UETR, clearing system reference;

- original interbank settlement amount;

- original interbank settlement date;

- Cancellation reason information.

References/links

The ECMS-specific schema and documentation in XSD/Excel/PDF format as well as the message examples are provided outside of this document under the following link:

ECMS_UDFS_1.3_camt.056.001.08

3.11.3 The message in business context

Inbound message from Counterparty (NCB participant):

Specific message requirements

To request the cancellation of a previously sent Marginal Lending on Request the Counterparty will send a *FIToFIPaymentCancellationRequest (camt.056)* including the following information:

MESSAGE ITEM	UTILISATION
Identification Document/FIToFIPmtCxlReq/Assgnmt/Id	Value "NONREF" as the Message Id is already part of the BAH
Assigner Agent BIC Document/FIToFIPmtCxlReq/Assgnmt/Assgnr/Agt/FinInstnId/BICFI	Instructing Agent of the original marginal lending instruction to be cancelled
Assignee Agent BIC Document/FIToFIPmtCxlReq/Assgnmt/Assgne/Agt/FinInstnId/BICFI	Instructed Agent of the original marginal lending instruction to be cancelled
Creation Date Time /Document/FIToFIPmtCxlReq/Assgnmt/CreDtTm	The creation date and time of the cancellation request
Cancellation Identification /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/CxlId	The cancellation request identification. If received it will be reported in the camt.056
Original Message Identification Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlGrpInf/OrgnlMsgId	Original Message Identification of the marginal lending on request

MESSAGE ITEM	UTILISATION
Original Message Name Identification Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlGrpInf/OrgnlMsgNmId	Message name of the original message, pacs.009.01.08
Original Creation Date Time /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlGrpInf/OrgnlCreDtTm	Creation date and time as received in the pacs.009.This element is ignored in the ECMS
Original Instruction Identification Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlInstrId	The Instruction Identification specified in the original Marginal lending on request.
Original EndToEnd Identification /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlEndToEndId	The End-To-End identification specified in the original Marginal lending on request.
Original UETR /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlUETR	The UETR specified in the original Marginal lending on request.
Original Clearing System Reference /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlClrSysRef	If provided this element is ignored in the ECMS
Original Interbank Settlement Amount /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlIntrBkSttlmAmt	The Amount specified of the original marginal lending instruction to be cancelled
Property Currency /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlIntrBkSttlmAmt/@Ccy	Always filled with EUR
Original Interbank Settlement Date /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlIntrBkSttlmDt	The Intended settlement date specified in the original marginal lending instruction to be cancelled
Code /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/CxlRsnInf/Rsn/Cd	Always filled with SYAD

Message usage example: MLOR cancellation request

The counterparty (ECMSCPTYXXXX) sends an MLOR instruction to the NCB (ECMSNCB1XXX) requesting an amount of 5,000 EURO with settlement date equal next business date, the Instructed Agent (MCA Cash Account to be Credited) is filled with MCA1CPTYXXXX,The Instructing Agent is filled with MCA1NCBXXXX , message identification (MSGID0000006),instruction identification (INSTID0000006),end-to-end identification (E2EID0000006) and payment reference (a0030004-0010-4010-8000-000000070000).

The MLOR instruction passes the business validation checks. It is recorded under status "WaitingSettlementDate".

Then the counterparty (ECMSCPTYXXXX) sends a cancellation Request to ECMS via a camt.056 with cancellation id (CNCL00000006) to request the cancellation of the MLOR instruction previously sent.

The *FIToFIPaymentCancellationRequest (camt.056) received* from Counterparty will include the following details:

MESSAGE ITEM	UTILISATION
Identification Document/FIToFIPmtCxlReq/Assgnmt/Id	NONREF
Assigner Agent BIC Document/FIToFIPmtCxlReq/Assgnmt/Assgnr/Agt/FinInstnId/BICFI	MCA1NCBXXXX
Assignee Agent BIC Document/FIToFIPmtCxlReq/Assgnmt/Assgne/Agt/FinInstnId/BICFI	MCA1CPTYXXXX
Creation Date Time /Document/FIToFIPmtCxlReq/Assgnmt/CreDtTm	2020-07-20T15:00:00+00:00
Cancellation Identification /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/CxlId	CNCL00000006
Original Message Identification Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlGrpInf/OrgnlMsgId	MSGID0000006
Original Message Name Identification Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlGrpInf/OrgnlMsgNmId	pacs.009.01.08
Original Creation Date Time	2020-07-20T14:00:00+00:00 (optional)

MESSAGE ITEM	UTILISATION
/Document/FIToFIPmtCxlReq/Undrlyg/TxInf/ OrgnlGrpInf/OrgnlCreDtTm	
Original Instruction Identification Document/FIToFIPmtCxlReq/Undrlyg/TxInf/ OrgnlInstrId	INSTID0000006
Original EndToEnd Identification /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/ OrgnlEndToEndId	E2EID0000006
Original UETR /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/ OrgnlUETR	a0030004-0010-4010-8000-000000070000
Original Interbank Settlement Amount /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/ OrgnlIntrBkSttlmAmt	5000 EUR (Optional)
Original Interbank Settlement Date /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/ OrgnlIntrBkSttlmDt	2020-07-20 (optional)
Code /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/ CxlRsnInf/Rsn/Cd	SYAD

Outbound message from ECMS to CLM:

This message is sent by ECMS to CLM to request of a cancellation of an Ordinary Payment (Debit or Credit) previously instructed to CLM.

Specific message requirements

To request the cancellation of a previously instructed Regular Payment, the ECMS will send a *FIToFIPaymentCancellationRequest (camt.056)* including the following information:

MESSAGE ITEM	UTILISATION
Identification Document/FIToFIPmtCxlReq/Assgnmt/Id	Value "NONREF" as the message ID is already part of the BAH
Assigner Agent BIC Document/FIToFIPmtCxlReq/Assgnmt/Assgnr/Agt/FinInstnId/BICFI	Must be identical to the instructing agent of the payment

MESSAGE ITEM	UTILISATION
Assignee Agent BIC Document/FIToFIPmtCxlReq/Assgnmt/Assgne/Agt/FinInstnId/BICFI	Must be identical to the instructed agent of the payment
Creation Date Time /Document/FIToFIPmtCxlReq/Assgnmt/CreDtTm	Date and time at which the assignment was created.
Cancellation Identification /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/CxlId	This field will be used to transport the case identification when available.
Original Message Identification Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlGrpInf/OrgnlMsgId	Refers to the message ID of the original payment message.
Original Message Name Identification Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlGrpInf/OrgnlMsgNmId	Message name of the original payment message(pacs.009.01.08 or pacs.010.001.03)
Original Creation Date Time /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlGrpInf/OrgnlCreDtTm	Original date and time at which the message was created.
Original Instruction Identification Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlInstrId	If present in the underlying payment message, the Instruction Identification must be transported in the camt.056.
Original EndToEnd Identification /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlEndToEndId	Must contain the information available under End-to-End identification of the underlying payment message.
Original UETR /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlUETR	Provide the original end-to-end reference of the payment transaction.
Original Clearing System Reference /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlClrSysRef	Optional because it might not exist if the transaction is still pending.

MESSAGE ITEM	UTILISATION
Original Interbank Settlement Amount /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlIntrBkSttlmAmt	Amount of money moved between the instructing agent and the instructed agent, as provided in the original instruction.
Property Currency /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlIntrBkSttlmAmt/@Ccy	Always filled with EUR
Original Interbank Settlement Date /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlIntrBkSttlmDt	Settlement Date, as provided in the original transaction.
Code /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/CxlRsnInf/Rsn/Cd	SYAD (system administrator) accepted by CLM only. CLM does not forward camt.056 by default.

Message usage example: Payment Order Revocation Execution Notification

After the Reimbursement of an OMO in EURO with an amount of 100,000 EURO for the counterparty ECMSCPTYXXXX, ECMS generates an ordinary payment to CLM including the details of the payments via a pacs.10. The message includes the message identification DEBT00000007 , the instruction Id INSTID0000007 , the End-to-end Id E2EID0000007 , the unique payment reference UETR a0070006-0010-4010-8000-000000060000 , the amount of the payment 100,000 EURO and the intended settlement date 20/07/2020.The instructing Agent in the pacs.010 is equal MCA1NCBXXXX and the instructed Agent is equal to MCA7CPTYXXX.

The payment remains pending in CLM and no payment notification is received after a predefined interval of time. The NCB user is informed and decide to manually revoke the "Pending" payment.

Upon the manual revocation performed by the NCB user ECMS sends to CLM a revocation instruction (Cancellation Instruction) via camt.056 that refers to the original payment order containing the following details:

MESSAGE ITEM	UTILISATION
Identification Document/FIToFIPmtCxlReq/Assgnmt/Id	NONREF
Assigner Agent BIC Document/FIToFIPmtCxlReq/Assgnmt/Assgnr/Agt/FinInstnId/BICFI	MCA1NCBXXXX

MESSAGE ITEM	UTILISATION
Assignee Agent BIC Document/FIToFIPmtCxlReq/Assgnmt/Assgne/Agt/FinInstnId/BICFI	MCA7CPTYXXX
Creation Date Time /Document/FIToFIPmtCxlReq/Assgnmt/CreDtTm	2020-07-20T14:00:00+00:00
Cancellation Identification /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/CxlId	CNCL00000008
Original Message Identification Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlGrpInf/OrgnlMsgId	DEBT00000007
Original Creation Date Time /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlGrpInf/OrgnlCreDtTm	2020-07-20T14:00:00+00:00 (optional)
Original Message Name Identification Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlGrpInf/OrgnlMsgNmId	Pacs.010.01.03
Original Instruction Identification Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlInstrId	INSTID0000007
Original EndToEnd Identification /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlEndToEndId	E2EID0000007
Original UETR /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlUETR	a0070006-0010-4010-8000-000000060000
Original Interbank Settlement Amount /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlIntrBkSttlmAmt	100,000 EUR (Optional)
Original Interbank Settlement Date /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/OrgnlIntrBkSttlmDt	2020-07-20 (optional)
Code /Document/FIToFIPmtCxlReq/Undrlyg/TxInf/CxlRsnInf/Rsn/Cd	SYAD

3.12 Billing ReportV01 (camt.077.001.01 draft7)

3.12.1 Overview and scope of the message

The *Billing Report* message is used in the ECMS as follows:

Inbound message from CSDs/TPAs

The *BillingReport* is sent by the CSDs/TPAs to the ECMS as the invoice containing fees charged by CSDs and TPAs in relation to Counterparties. The CSDs/TPAs Billing send the Billing Report message in push mode containing invoice information on the collateral mobilised by Counterparties in securities accounts held with the CSDs/TPAs.

Note: This message usage for the Billing Report is different from the message usage by the Billing Common Component, which sends the ECMS invoice to Counterparties and NCBs. This message usage is aligned to the AMI-SeCo CMH-TF - SCoRE Standards for Billing Processes.

The ECMS billing process ignores certain attributes of the Billing Report sent by the CSDs/TPAs.

3.12.2 Schema

Outline of the schema

The *BillingReport* message is composed of the following message building blocks:

MessageHeader

This building block is mandatory. It contains a set of elements to identify the billing report message. The value "NONREF" is sent as the message Id is already sent in the header.

BillingReportOrErrorChoice

This building block is mandatory. It contains the invoice or the billing information (cumulative or itemised).

References/Links

ECMS_UDFS_1.3_[Binding]_CashManagement

3.12.3 The message in business context

Inbound message in the ECMS

Message usage: Itemised Billing Data

This message usage provides the itemised billing data sent by the CSDs/TPAs to the ECMS.

Message usage: Cumulative Billing Data

This message usage provides the cumulative billing data sent by the CSDs/TPAs to the ECMS.

Message usage: Invoice

This message usage provides the invoice sent by the CSDs/TPAs to the ECMS.

Message requirements

To provide information about the billing data, the *BillingReport* includes the information sent by the CSD/TPA to the ECMS.

MESSAGE ITEM	UTILISATION
Message Identification /Document/BllgRpt/MsgHdr/Msg Id	Value "NONREF" as the Message Id is already part of the BAH
Invoicer /Document/BllgRpt/BllgRptOrErr /BllgRpt/RgltryData/Invcr	CSD/TPA issuing the invoice
Invoicee /Document/BllgRpt/BllgRptOrErr /BllgRpt/RgltryData/Invcee	NCB receiving the invoice
Invoice Date /Document/BllgRpt/BllgRptOrErr /BllgRpt/InvcDt	Date at which the billing report was created.
Billing Report Identifier /Document/BllgRpt/BllgRptOrErr /BllgRpt/BllgId	Billing Report Identifier. The invoice number is reported in this field. The reference should be unique for the message type and sender.
Billing Period /Document/BllgRpt/BllgRptOrErr /BllgRpt/BllgPrd	Billing Period (Start Date and End Date Billing Period)
Securities Account /Document/BllgRpt/BllgRptOrErr /BllgRpt/AcctInvcTtls/AcctId/Scti esAcctId/Id	Unique identification of the securities account as assigned by the account servicer (CSD/TPA). Corresponds to the T2S securities account number linked to the ECMS NCB/Counterparty asset account.
Total Invoice Amount /Document/BllgRpt/BllgRptOrErr /BllgRpt/AcctInvcTtls/InvcTtls/Ttl InvcAmt/Amt	Amount used by ECMS for calculations

3.13 CreditFreezingUpdateV03 (camt.998.001.03)

3.13.1 Overview and scope of the message

The *CreditFreezingUpdate(camt.998)* message is used in the ECMS as follows:

Inbound message from Counterparty

This message is sent from the counterparty to the ECMS to:

- Update credit freezing position in cancel and replace mode.
- Update a credit freezing position in delta mode.

3.13.2 Schema

Outline of the schema

The _CreditFreezingUpdate_ message is composed of the following message building blocks:

MessageHeader

This building block is mandatory. It contains the message Identification which is always filled with "NONREF" as the message reference is already in the BAH.

ProprietaryData

This building block is mandatory and provides details on the credit freezing instruction such as the credit freezing type, the pool Identifier, amount and update mode used.

References/Links

The ECMS specific schema and documentation in XSD/Excel/PDF format as well as the message examples are provided outside of this document under the following link:

ECMS_UDFS_1.3_camt.998.001.03

3.13.3 The message in business context

Inbound message from Counterparty

Specific message requirements

To inform the ECMS about the Credit Freezing position update, the counterparty sends the _CreditFreezingUpdate(camt.998)_ message that includes the following information:

MESSAGE ITEM	UTILISATION
Message Identification CshMgmtPrtryMsg/MsgHdr/Msg Id	Always "NONREF" as the Message Id is already part of the BAH.
Type CshMgmtPrtryMsg/PrtryData/Tp	Always "CreditFreezing"
Credit Freezing Type CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/CrdtFzId/Tp	Identifier of the credit freezing type as defined in the ECMS reference data
Pool identifier CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/CrdtFzId/PoolId	Pool Identifier as defined in the ECMS reference data

MESSAGE ITEM	UTILISATION
Amount CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/NewCrdtFzValSet/AmtWthCcy	- The new credit freezing position in case of cancel and replace mode. - The amount of the increase or the decrease in case of delta mode.
Currency CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/NewCrdtFzValSet/AmtWthCcy/@Ccy	Always "EUR"
Value Date CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/NewCrdtFzValSet/ValDt	Intended settlement date of the credit freezing update instruction
Order Type Code CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/NewCrdtFzValSet/OrdrTpCd	- "REPL" for cancel and replace mode. - "INCR" for increase in delta mode - "DECR" for decrease in delta mode

The message reference included in the BAH will be used to fill in the party's instruction reference in the credit freezing instruction.

Message usage example: Increase credit freezing position in Cancel and Replace mode

The counterparty ECMSCPTYXXXX instructs a new credit freezing position with credit freezing type "CF_Counterparty" in cancel and replace mode. The instruction amount is equal to 100,000 EUR and the value date is equal to 17/07/2020.

The CreditFreezingUpdate (camt.998) include the following information:

MESSAGE ITEM	UTILISATION
Message Identification CshMgmtPrtryMsg/MsgHdr/MsgId	NONREF
Type CshMgmtPrtryMsg/PrtryData/Tp	Always "CreditFreezing"
Credit Freezing Type CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/CrdtFzId/Tp	CF_Counterparty
Pool identifier CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/CrdtFzId/PoolId	POOL00000001

MESSAGE ITEM	UTILISATION
Amount CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/NewCrdtFzValSet/AmtWthCcy	100000
Currency CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/NewCrdtFzValSet/AmtWthCcy/@Ccy	EUR
Value Date CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/NewCrdtFzValSet/ValDt	2020-07-17
Order Type Code CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/NewCrdtFzValSet/OrdrTpCd	REPL

The instruction passes the business validation checks and the credit freezing position is updated. The new position is *POOL00000001/@CF_Counterparty =100,000 EUR.*

Message usage example: Increase Credit freezing position in Delta Mode

The counterparty ECMSCPTYXXXX instructs an increase of credit freezing position with credit freezing type "CF_Counterparty" in delta mode. The instruction amount is equal to 5,000 EUR and the value date is equal to 18/07/2020.

The *CreditFreezingUpdate(camt.998)* include the following information:

MESSAGE ITEM	UTILISATION
Message Identification CshMgmtPrtryMsg/MsgHdr/MsgId	NONREF
Type CshMgmtPrtryMsg/PrtryData/Tp	CreditFreezing
Credit Freezing Type CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/CrdtFzId/Tp	CF_Counterparty
Pool identifier CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/CrdtFzId/PoolId	POOL00000001
Amount CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/NewCrdtFzValSet/AmtWthCcy	5000

MESSAGE ITEM	UTILISATION
Currency CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/NewCrdtFzValSet/AmtWthCcy/@Ccy	EUR
Value Date CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/NewCrdtFzValSet/ValDt	2020-07-18
Order Type Code CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/NewCrdtFzValSet/OrdrTpCd	INCR

The instruction passes the business validation checks and the credit freezing position is updated. The new position is *POOL00000001/@CF_Counterparty =105,000 EUR.*

Message usage: Decrease Credit freezing position in Delta Mode

The counterparty ECMSCPTYXXXX instructs a decrease of credit freezing position with credit freezing type "CF_Counterparty" in delta mode. The instruction amount is equal to 15,000 EUR and the value date is equal to 19/07/2020.

The CreditFreezingUpdate (camt.998) include the following information:

MESSAGE ITEM	UTILISATION
Message Identification CshMgmtPrtryMsg/MsgHdr/MsgId	NONREF
Type CshMgmtPrtryMsg/PrtryData/Tp	CreditFreezing
Credit Freezing Type CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/CrdtFzId/Tp	CF_Counterparty
Pool identifier CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/CrdtFzId/PoolId	POOL00000001
Amount CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/NewCrdtFzValSet/AmtWthCcy	15000
Currency CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/NewCrdtFzValSet/AmtWthCcy/@Ccy	EUR

MESSAGE ITEM	UTILISATION
Value Date CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/NewCrdtFzValSet/ValDt	2020-07-19
Order Type Code CshMgmtPrtryMsg/PrtryData/Data/ECMSPrtryData/NewCrdtFzValSet/OrdrTpCd	DECR

The instruction passes the business validation checks and the credit freezing position is updated. The new position is *POOL00000001/@CF_Counterparty =90,000 EUR.*

3.14 ModifyCreditLineV03 (camt.998.001.03)

3.14.1 Overview and scope of the message

The *ModifyCreditLine* message is used in the ECMS as follows:

Outbound message from ECMS

The ECMS sends a *ModifyCreditLine* message to CLM to request the modification of the Credit Line using cancel and replace mode.

3.14.2 Schema

Outline of the schema

The *ModifyCreditLine* message is composed of the following message building blocks:

GroupHeader

This building block is mandatory and occurs once. It contains elements such as Message Identification.

PrtryMsg

This building block is mandatory and non-repetitive. It is a set of elements providing information on the new credit line details, such as the BIC of the CLM account holder chosen by the Counterparty in CLM, the new credit amount value as calculated by ECMS.

References/Links

The schema used for the ModifyCredit line message is the one provided by CLM.

3.14.3 The message in business context

Message usage: Modify credit line instruction:

The ECMS sends to CLM a Modify credit line instruction via camt.998 Modify credit line to request a modification of the credit line amount value accorded to the counterparty in the CLM MCA cash account.

3.15 MarginCallRequestV04 (colr.003.001.04)

3.15.1 Overview and scope of the message

The *MarginCallRequest(colr.003)* message is used in the ECMS as follows:

Outbound message from ECMS

The *MarginCallRequest(colr.003)* message is sent by ECMS to a Counterparty to request additional collateral (assets or cash) to cover the collateral insufficiency detected in its pool in the ECMS.

The MarginCallRequest message is sent when:

- A margin call is issued
- A margin call is updated

3.15.2 Schema

Outline of the schema

The *MarginCallRequest* is composed of the following message building blocks:

TransactionIdentification

This building block is mandatory and non-repetitive. It contains the reference assigned by ECMS to uniquely identify the margin call request.

Obligation

This building block is mandatory and non-repetitive. It provides details of the margin call request such as

- NCB initiator of the request

- ECMS actor owner of the pool

- The reference in the ECMS of the pool where the insufficiency of collateral has been detected

MarginCallResult

This block is mandatory and non-repetitive. It contains the margin call amount expressed in EURO, equal to the total deficit amount detected on the pool.

References/Links

The ECMS-specific schema and documentation in XSD/Excel/PDF format as well as the message examples are provided outside of this document under the following link:

ECMS_UDFS_1.3_colr.003.001.04

3.15.3 The message in business context

Outbound message from ECMS

Message usage: Margin Call Notification

Specific message requirements

To provide information about a Margin Call situation, the *MarginCallRequest* message includes the following information:

- TransactionIdentification – ECMS unique reference of the margin call request;

- Party A – Any BIC – Bic Code of the NCB initiator of the Margin Call;

- Party B - Any BIC – Bic Code of the Counterparty owner of the pool and receptor of the Margin Call;

- Identification – Pool Id where the insufficiency of collateral has been detected;

- Due To Party A – this block is used to specify the current amount of the Margin Call;

MESSAGE ITEM	UTILISATION
TransactionIdentification /Document/MrgnCallReq/TxId	Unique reference in the ECMS of the margin call request
AnyBIC Document/MrgnCallReq/Oblgtn/ PtyA/AnyBIC	BIC Code of the NCB initiator of the Margin Call and maintaining the pool
AnyBIC /Document/MrgnCallReq/Oblgtn/ PtyB/AnyBIC	BIC Code of the Counterparty receptor of the Margin Call
Identification Document/MrgnCallReq/Oblgtn/ CollAcctId/Id	Reference in the ECMS of the pool where the insufficiency of collateral has been detected

MESSAGE ITEM	UTILISATION
Valuation Date /Document/MrgnCallReq/Oblgtn/ ValtnDt/Dt	The valuation date of the pool filled with ECMS current business date
DueToPartyA Document/MrgnCallReq/MrgnC allRslt/MrgnCallRslt/MrgnCallA mt/DueToPtyA	The amount required by the NCB to ECMS Actor to resolve the margin call, Always formatted with 2 decimals since the currency is always equal to EURO.
/Document/MrgnCallReq/MrgnC allRslt/MrgnCallRslt/MrgnCallA mt/DueToPtyA/@Ccy	Always filled with EURO

Message usage example: Margin Call issuance

The ECMS counterparty   ECMSCPTYXXXX is owner of the pool with reference POOL0000000001.The pool is managed by the NCB ECMSNCBXXXX.

Due to price change affecting the marketable asset collateral position of the counterparty ECMSCPTYXXXX, the global collateral position of the pool ECMS0000000001 decreased leading to collateral insufficiency of 100,000 EURO at 17//07/2020.

The pool is in deficit and ECMS generates a margin call request with reference MC0000000001 and sends it to the ECMS Actor.

The MarginCallRequest will contain the following details:

MESSAGE ITEM	UTILISATION
TransactionIdentification /Document/MrgnCallReq/TxId	MC0000000001
AnyBIC Document/MrgnCallReq/Oblgtn/PtyA/AnyB IC	ECMSNCBXXXX
AnyBIC /Document/MrgnCallReq/Oblgtn/PtyB/Any BIC	ECMSCPTYXXXX

MESSAGE ITEM	UTILISATION
Identification Document/MrgnCallReq/Oblgtn/CollAcctId/Id	POOL0000000001
Valuation Date /Document/MrgnCallReq/Oblgtn/ValtnDt/Dt	2020-07-17
DueToPartyA Document/MrgnCallReq/MrgnCallRslt/MrgnCallRslt/MrgnCallAmt/DueToPtyA	100000.00
/Document/MrgnCallReq/MrgnCallRslt/MrgnCallRslt/MrgnCallAmt/DueToPtyA/@Ccy	EUR

Message usage example: Margin Call update

The ECMS counterparty ECMSCPTYXXXX is owner of the pool with reference POOL0000000001.The pool is managed by the NCB ECMSNCBXXXX and in deficit of amount 100,000 EURO.

The counterparty ECMSCPTYXXXX decide to decrease the frozen position on the pool with the amount 50,000 EURO. The global credit position is decreased but the pool remains in deficit with an amount of 50,000 EURO.

ECMS generate a new margin call request with reference MC0000000002 and send it to the ECMS Actor.

The MarginCallRequest will contain the following information:

MESSAGE ITEM	UTILISATION
TransactionIdentification /Document/MrgnCallReq/TxId	MC0000000002
AnyBIC Document/MrgnCallReq/Oblgtn/PtyA/AnyBIC	ECMSNCBXXXX
AnyBIC /Document/MrgnCallReq/Oblgtn/PtyB/AnyBIC	ECMSCPTYXXXX
Identification Document/MrgnCallReq/Oblgtn/CollAcctId/Id	POOL0000000001
Valuation Date /Document/MrgnCallReq/Oblgtn/ValtnDt/Dt	2020-07-17

MESSAGE ITEM	UTILISATION
DueToPartyA Document/MrgnCallReq/MrgnCallRslt/Mrg nCallRslt/MrgnCallAmt/DueToPtyA	50000.00
/Document/MrgnCallReq/MrgnCallRslt/Mrg nCallRslt/MrgnCallAmt/DueToPtyA/@Ccy	EUR

3.16 PoolPositionReportV04 (colr.016.001.04)

3.16.1 Overview and scope of the message

The *PoolPositionReport* message is used in the ECMS as follows:

Outbound message from ECMS

The ECMS sends a *PoolPositionReport* message to an NCB or Counterparty when providing information on the Pool Position for a specific ECMS Business Date in the ECMS, following the reception of the ReportQueryRequest from the NCB or Counterparty for this report.

The ECMS sends a Pool Position Report to Counterparties and NCBs:

- In pull mode when receiving a report query request (admi.005);
- In push mode without receiving a report query request (with a predefined frequency).

The possible frequencies to setup for Pool Position Report sending are:

- Daily
- Weekly
- Monthly
- Yearly.

For all the messages sent in:

- Pull mode the tag frequency (/Document/CollAndXpsrRpt/RptParams/Frqcy) in the message will contain the value:
  - o "ONDE".
- Push mode (whatever the frequency predefined by Counterparty or by NCB), the tag frequency (/Document/CollAndXpsrRpt/RptParams/Frqcy) in the message will contain the value:
  - o "ONDE" for Weekly/Monthly/Yearly
  - o "DAIL" for Daily.

3.16.2 Schema

Outline of the schema

The *PoolPositionReport* is composed of the following message building blocks:

ReportParameters

This building block is mandatory and non-repetitive. It unambiguously identifies report and provides information on the report date and time.

Pagination

This building block is optional and non-repetitive. It specifies the page number and indicates whether it is the only or last page, or if there are additional pages.

Obligation

This building block is mandatory and non-repetitive. It provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

It provides details of the Pool Position Report such as:

- NCB as a Refinancing Central Bank responsible for the ECMS Pool of its Counterparty;

- ECMS Counterparty owner of the Pool;

- Credit and Collateral details of the Pool, for a specific date.

Agreement

This block is optional and non-repetitive. It provides the details on the legal agreement under which a margin call can be issued. This block is not used in the ECMS.

CollateralReport

This block is mandatory and repetitive. It provides the pool position for the requested Pool with the credit position details and the collateral position details using specific code words.

SupplementaryData

This block is optional and repetitive. It provides the additional information on the pool position with the credit position details and the collateral position details. This block is not used in the ECMS.

References/Links

ECMS_UDFS_1.3_colr.016.001.04

3.16.3 The message in business context

Outbound message from ECMS

Message usage: Pool Position

To provide information on a Pool Position in the ECMS:

- The Party A is always the NCB acting as a Refinancing Central Bank responsible for the ECMS Pool of its Counterparty, which is Party B.

- The Valuation Date is the Position Date, for which the pool position report is requested, so either the ECMS current business date or a past ECMS Business Date.

- The Account Id is filled in with the Pool identifier of the Counterparty pool for which the pool position report is requested.

- The Exposure Type in the Report Summary provides the Credit details of the Pool, whilst the Collateral Valuation provides the Collateral details of the Pool.

MESSAGE ITEM	UTILISATION
Report Identification Document/CollAndXpsrRpt/ RptParams/RptId	Unique identifier generated by the ECMS for the Pool Position Report.
Report Date and Time /Document/CollAndXpsrRpt/ RptParams/RptDtAndTm/Dt Tm	Date (and time) at which the report was created.
Frequency /Document/CollAndXpsrRpt/ RptParams/Frqcy	Type of report frequency: - On Demand: "ONDE" to signify that the report is on demand as requested by the NCB or Counterparty via the Report Query Request (admi.005). Or when the NCB or Counterparty has subscribed to the Report on a specified frequency: Weekly/Monthly/Yearly. - Daily: "DAIL" when the NCB or Counterparty has subscribed to the Report on a daily frequency.
Report Currency /Document/CollAndXpsrRpt/ RptParams/RptCcy	The Pool currency, which is always "EUR".
PartyA Document/CollAndXpsrRpt/ Oblgtn/PtyA/Id/AnyBIC	BIC Identifier of the NCB acting as Refinancing Central Bank for the Counterparty holding the Pool for which the Report is requested.
PartyB /Document/CollAndXpsrRpt/ Oblgtn/PtyB/Id/AnyBIC	BIC Identifier of the Counterparty holding the Pool for which the Report is requested.
Identification Document/CollAndXpsrRpt/ CollRpt/AcctId/Id	ECMS Pool Identifier.

MESSAGE ITEM	UTILISATION
Exposure Valuation Summary /Document/CollAndXpsrRpt/CollRpt/RptSummry	Section of positions for credit amounts.
Exposed Amount /Document/CollAndXpsrRpt/CollRpt/RptSummry/XpsdAmtPtyA	Exposure amount in the counterparty Pool for the corresponding Exposure Type.
Exposure Type /Document/CollAndXpsrRpt/CollRpt/RptSummry/XpsrTp	Filled with the code corresponding to the exposure type (type of credit) to be reported: Exposure Codes • "EOMO" for "Credit: Total Open Market Credit Operations" • "EOMI" for "Credit: Total Open Market Credit Operations Interest" • "EOIM" for "Credit: Total Initial margin on outstanding liquidity providing OMO" • "ECFR" for "Credit: Total Credit Freezing" • "EMLO" for "Credit: Total Marginal Lending" • "EMLI" for "Credit: Total Marginal Lending Interest" • "ECRT" for "Credit: Total Credit" • "ESCL" for "Suggested Credit Line" • "CRTL" for "Credit Line: Real Credit Line" • "CRSP" for "Credit Line: Expected Credit Line" • "ThrshldAmt" for "Maximum Credit Line Value". Corresponds to the Most restrictive Maximum Credit Line (MaCL) value resulting from either: the MaCL set by the NCB , or the MaCL requested by the Counterparty. • "NetXcssDfcit" for "Margin Call Value" • "NetXcssDfcitInd" for "SHOR" (Insufficient Collateral) or "LONG " (Sufficient Collateral)
Net Excess Deficit Indicator /Document/CollAndXpsrRpt/CollRpt/RptSummry/NetXcssDfcitInd	The code word "SHOR" is used when the pool is in Margin Call , otherwise filled with "LONG"

MESSAGE ITEM	UTILISATION
Collateral Valuation Summary /Document/CollAndXpsrRpt/ CollRpt/CollValtn	Section of positions for collateral amounts. Filled with the code corresponding to the collateral type to be reported: Collateral Codes • "CCCL" for "Collateral: Total Credit Claims" • "CFTD" for "Collateral: Total Fixed-Term Deposit used as Collateral" • "CFTI" for "Collateral: Total Interest for Fixed-Term Deposit used as Collateral" • "CTRC" for "Collateral: Total Triparty Collateral" • "CXCC" for "Collateral: Total Externally Managed Collateral for Credit Claims" • "CEMC" for "Collateral: Total Externally Managed Collateral apart from Credit Claims" • "CollReqrd" for "Collateral: Total Collateral affected to OMO" • "PreHrcutCollVal" for "Collateral: Total Collateral Operations" • "TtlValOfColl" for "Total Collateral Value after Relative Credit Limit" • "SECU" for "Collateral: Total Eligible Marketable Asset" – Existing code used. • "CASH" for "Collateral: Total Cash Collateral" – Existing code used.
Collateral Identification /Document/CollAndXpsrRpt/ CollRpt/CollValtn/CollId	Filled with the detailed description of the type of collateral being reported. Example : if the collateral type code is equal to "CCCL", then the identifier will be filled with the Total Credit Claims.
Collateral Type /Document/CollAndXpsrRpt/ CollRpt/CollValtn/CollTp	Indicates the code word of the type of collateral being reported.
Settlement Status /Document/CollAndXpsrRpt/ CollRpt/CollValtn/SttlmSts	The actual Pool Position is reported. Always filled with "Settled".
Valuation Date /Document/CollAndXpsrRpt/ Oblgtn/ValtnDt/Dt	Position date, which can be either the current ECMS business date or a past ECMS Business Date

Message example: ECMS sends a PoolPositionReport to an NCB or Counterparty.

First the Counterparty "PARTYBICXXX", belonging to NCB "NCBBIC22XXX", requests the Pool Position for a specific date (either the ECMS current business date or a specific ECMS Business Date in the past "2021-03-09") via U2A or via A2A Report Request Query (admi.005).

Then the ECMS provides via the corresponding communication channel (U2A or A2A), a Pool Position Report with the relevant information on a Counterparty's pool positions for the requested ECMS business date.

MESSAGE ITEM	UTILISATION
Report Identification Document/CollAndXpsrRpt/RptParams/RptId	NONREF
Report Date and Time /Document/CollAndXpsrRpt/RptParams/RptDtAndTm	2021-03-09T16:59:00Z
Frequency /Document/CollAndXpsrRpt/RptParams/Frqcy	ONDE
Report Currency /Document/CollAndXpsrRpt/RptParams/RptCcy	EUR
PartyA Document/CollAndXpsrRpt/Oblgtn/PtyA/AnyBIC	NCBBIC22XXX
PartyB /Document/CollAndXpsrRpt/Oblgtn/PtyB/AnyBIC	PARTYBICXXX
Identification Document/CollAndXpsrRpt/CollRpt/AcctId/Id	POOL000000007
Exposure Valuation Summary /Document/CollAndXpsrRpt/CollRpt/RptSummry	*(Section of positions for credit amounts).*
Exposed Amount /Document/CollAndXpsrRpt/CollRpt/RptSummry/XpsdAmtPtyA	2700000000.00 EUR
Exposure Type /Document/CollAndXpsrRpt/CollRpt/RptSummry/XpsrTp	ECRT
Net Excess Deficit Indicator /Document/CollAndXpsrRpt/CollRpt/RptSummry/NetXcssDfcitInd	LONG
Collateral Valuation Summary /Document/CollAndXpsrRpt/CollRpt/CollValtn	*(Section of positions for collateral amounts.)*
Collateral Identification	CC12345678

MESSAGE ITEM	UTILISATION
/Document/CollAndXpsrRpt/CollRpt/CollValtn/Coll Id	
Collateral Type /Document/CollAndXpsrRpt/CollRpt/CollValtn/Coll Tp	CASH
Settlement Status /Document/CollAndXpsrRpt/CollRpt/CollValtn/Sttl mSts	STLD
Valuation Date /Document/CollAndXpsrRpt/Oblgtn/ValtnDt/Dt	2021-03-09

3.17 TripartyCollateralTransactionInstruction V01 (draft4colr.019.001.01)

3.17.1 **Overview and scope of the message**

The Triparty Collateral Transaction Instruction message is used in the ECMS as follows:

Outbound message to TPA

In case of a decrease request and once the Counterparty Pool has been updated, the ECMS sends the Triparty Collateral Transaction Instruction to the TPA indicating that the decrease request has been approved due to existence of collateral sufficiency.

In case of a closure request and once the Counterparty Pool has been updated, the ECMS sends the Triparty Collateral Transaction Instruction to the TPA indicating that the closure request has been approved by the Collateral Taker due to existence of collateral sufficiency.

3.17.2 Schema

Outline of the schema

The Triparty Collateral Transaction Instruction is composed of the following message building blocks:

TransactionInstructionIdentification

This building block is mandatory and non-repetitive. It contains the Common transaction Id and the Client Collateral Instruction Id, and optionally the Triparty Agent Service Provider Collateral Instruction Identification (reference of the allegement), the Client collateral transaction Id, and the Triparty Agent Service Provider Collateral Transaction Identification.

Pagination

This building block is mandatory and non-repetitive. It contains the page number and the last page indicator.

GeneralParameters

This building block is mandatory and non-repetitive. It contains the collateral instruction type code (PADJ-principal Adjustment or TERM-termination), the exposure type code (ECMS only informs CBCO), the collateral side and optionally the settlement process, the Basket Identification And Eligibility Set Profile, etc.

CollateralParties

This building block is mandatory and non-repetitive. It contains the Party A (NCB acting as collateral taker), the Party B (collateral giver identification) and other fields optionally.

DealTransactionDetails

This building block is mandatory and non-repetitive. It contains the transaction amount intended by the TPA, the termination amount in case of closure of the transaction and the closing date.

DealTransactionDate

This building block is mandatory and non-repetitive. It contains the trade date, the requested execution date and the settlement date.

References/Links

ECMS_UDFS_1.3_DRAFT4colr.019.001.01

3.17.3 The message in business context

Outbound message to TPA

Message usage: Triparty Collateral Transaction Instruction to TPA

To indicate that the decrease/closure request has been approved by the Collateral Taker the ECMS includes the following content in the colr.019 message that sends to the TPA:

MESSAGE ITEM	UTILISATION
TripartyAgentServiceProviderCollateralInstructionIdentification Document/TrptyCollTxInstr/TxInstrId/TrptyAgtSvcPrvdrCollInstrId	TPA instruction Identification (allegement identification)
CommonTransactionIdentification Document/TrptyCollTxInstr/TxInstrId/CmonTxId	The UNIQUE Common Transaction identification must be specified and consistent with the ECMS Reference data
Code	Specifies the type of collateral instruction. The possible values are :

Document/TrptyCollTxInstr/GnlParams/CollInstrTp/Cd	PADJ TERM
Identification Document/TrptyCollTxInstr/CollPties/PtyA/Id	NCB identification
Identification Document/TrptyCollTxInstr/CollPties/PtyB/Id	Collateral giver identification
Amount Document/TrptyCollTxInstr/DealTxDtls/DealDtlsAmt/Tx/Amt	Intended collateral Transaction Amount to be decreased in case of PADJ. Last transaction amount before the closure request in case of TERM.
Code Document/TrptyCollTxInstr/DealTxDtls/ClsgDt/Cd/Cd	Code OPEN is used for decrease request

Message example: ECMS sends Triparty Collateral Transaction Instruction indicating that a decrease request has been approved.

The ECMS sends to the TPA a colr.019 indicating that a decrease request has been approved and includes allegement identification "Allegement1234", Common Transaction Id "TPATransaction1234", Instruction Processing Status Processed with reason ABCD, Collateral Instruction Type "PADJ", Party A BIC "ESPBESMMXXX", Party B BIC "BCAAESMMXXX", Closing Date code "OPEN", Transaction Amount 100.

3.18 TripartyCollateralStatusAndProcessingAdvice V01 (draft4colr.020.001.01)

3.18.1 Overview and scope of the message

The *Triparty Collateral Status And Processing Advice* message is used in the ECMS as follows:

Inbound message from TPA

A Triparty Collateral Status and Processing Advice message is sent by the TPA confirming that the Triparty Transaction Amount has been updated or that the decrease/closure has been rejected due to a cancellation of the previously sent allegement (colr.021).

3.18.2 Schema

Outline of the schema

The *Triparty Collateral Status and Processing Advice* is composed of the following message building blocks:

TransactionInstructionIdentification

This building block is mandatory and non-repetitive. It contains the Common transaction Id and the Client Collateral Instruction Id, and optionally the Triparty Agent Service Provider Collateral Instruction Identification (reference of the allegement), the Client collateral transaction Id and the Triparty Agent Service Provider Collateral Transaction Identification.

Pagination

This building block is mandatory and non-repetitive. It contains the page number and the last page indicator.

InstructionProcessingStatus

This building block is mandatory and non-repetitive. It contains three possible statuses: Processed, Cancelled or rejected.

GeneralParameters

This building block is mandatory and non-repetitive. It contains the collateral instruction type code (PADJ-principal Adjustment or TERM-termination), the exposure type code (ignored as the ECMS always considers it as CBCO), the collateral side and optionally the settlement process, the automatic allocation boolean (ignored) and the priority (ignored in the ECMS).

CollateralParties

This building block is mandatory and non-repetitive. It contains the Party A (NCB acting as collateral taker), the Party B (collateral giver identification) and other fields optionally like Triparty Agent (ignored in the ECMS).

DealTransactionDetails

This building block is mandatory and non-repetitive. It contains the transaction amount intended by the TPA, the termination amount in case of closure of the transaction and the closing date (code OPEN for decrease and a date for closure) and optionally the value sought (ignored), the accrued interest (ignored), the pricing rate (ignored), the value sought margin rate (ignored), the spread (ignored).

DealTransactionDate

This building block is mandatory and non-repetitive. It contains the trade date, the requested execution date and the settlement date (ignored).

References/Links

ECMS_UDFS_1.3_DRAFT4colr.020.001.01

3.18.3 The message in business context

Inbound message from TPA

Message usage: Triparty Collateral Status And Processing Advice from TPA-Processed

To confirm that the TPA has decreased the Transaction Amount or closed the Triparty Transaction on its side, the TPA includes the following content in the colr.020 message that sends to the ECMS:

MESSAGE ITEM	UTILISATION
TripartyAgentServiceProvidersCollateralInstructionIdentification Document/TrptyCollTxInstrPrcgStsAdvc/TxInstrId/TrptyAgtSvcPrvdrCollTxId	TPA instruction Identification (allegement identification)
CommonTransactionIdentification Document/TrptyCollTxInstrPrcgStsAdvc/TxInstrId/CmonTxId	Unique reference identifying the collateral management transaction. The Common Id must be the one stored in the ECMS RD.
Processed Document/TrptyCollTxInstrPrcgStsAdvc/InstrPrcgSts/Prcd	The decrease/closure has been Processed by the TPA.
Code Document/TrptyCollTxInstrPrcgStsAdvc/GnlParams/CollInstrTp/Cd	Specifies the type of collateral instruction as a code. The possible values are: PADJ TERM
Identification Document/TrptyCollTxInstrPrcgStsAdvc/CollPties/PtyA/Id	NCB identification
Identification Document/TrptyCollTxInstrPrcgStsAdvc/CollPties/PtyB/Id	Collateral giver identification
Amount Document/TrptyCollTxInstrPrcgStsAdvc/DealTxDtls/DealDtlsAmt/Tx/Amt	Intended collateral Transaction Amount to be decreased (for decrease) or last Transaction Amount of the transaction (for closure)
Code Document/TrptyCollTxInstrPrcgStsAdvc/DealTxDtls/ClsgDt/Cd/Cd	Code OPEN is used for decrease request.

Message example: TPA sends a Triparty Collateral Status And Processing Advice -decrease processed

The TPA sends to the ECMS a colr.020 confirming that it has decreased the Transaction Amount of the triparty transaction on its side and includes the following in the allegement: allegement identification "Allegement1234", Common Transaction Id "TPATransaction1234", Instruction Processing Status "Processed" with reason ABCD, Collateral Instruction Type "PADJ", Party A BIC "ESPBESMMXXX", Party B BIC "BCAAESMMXXX", Closing Date code OPEN, Transaction Amount 100.

Message usage: Triparty Collateral Status And Processing Advice from TPA-Rejected

To reject the decrease or closure, the TPA includes the following content in the colr.020 message that sends to the ECMS:

MESSAGE ITEM	UTILISATION
TripartyAgentServiceProvidersCollateralInstructionIdentification Document/TrptyCollTxInstrPrcgStsAdvc/TxInstrId/TrptyAgtSvcPrvdrCollTxId	TPA instruction Identification (allegement identification)
CommonTransactionIdentification Document/TrptyCollTxInstrPrcgStsAdvc/TxInstrId/CmonTxId	Unique reference identifying the collateral management transaction. The Common Id must be the one stored in the ECMS RD.
Rejected Document/TrptyCollTxInstrPrcgStsAdvc/InstrPrcgSts/Rjctd	The decrease/closure has been Rejected by the TPA.
Code Document/TrptyCollTxInstrPrcgStsAdvc/GnlParams/CollInstrTp/Cd	Specifies the type of collateral instruction as a code. The possible values are: PADJ TERM
Identification Document/TrptyCollTxInstrPrcgStsAdvc/CollPties/PtyA/Id	NCB identification
Identification Document/TrptyCollTxInstrPrcgStsAdvc/CollPties/PtyB/Id	Collateral giver identification
Amount Document/TrptyCollTxInstrPrcgStsAdvc/DealTxDtls/DealDtlsAmt/Tx/Amt	Intended collateral Transaction Amount to be decreased.
Code Document/TrptyCollTxInstrPrcgStsAdvc/DealTxDtls/ClsgDt/Cd/Cd	Code OPEN is used for decrease request.

Message example: TPA sends a Triparty Collateral Status And Processing Advice -decrease rejected

The TPA sends to the ECMS a colr.020 rejecting the decrease of the Transaction Amount and includes the following in the allegement; allegement identification "Allegement1234", Common Transaction Id "TPATransaction1234", Instruction Processing Status Rejected with reason

"NFCA", Collateral Instruction Type "PADJ", Party A BIC "ESPBESMMXXX", Party B BIC "BCAAESMMXXX", Closing Date code "OPEN", Transaction Amount 100.

3.19 TripartyCollateralAllegementNotification V01 (draft4colr.021.001.01)

3.19.1 Overview and scope of the message

The *Triparty Collateral Allegement Notification* message is used in the ECMS as follows:

Inbound message from TPA

The TPA sends to the ECMS a Triparty Collateral Allegement Notification message to request the decrease of the Triparty Transaction Amount or to request the closure of the Triparty Transaction.

3.19.2 Schema

Outline of the schema

The *Triparty Collateral Allegement Notification* is composed of the following message building blocks:

TransactionInstructionIdentification

This building block is mandatory and non-repetitive. It contains the Common transaction Id, the Triparty Agent Service Provider Collateral Instruction Identification (reference of the allegement) and optionally the Client Collateral Instruction Id, Client collateral transaction Id and the Triparty Agent Service Provider Collateral Transaction Identification.

Pagination

This building block is mandatory and non-repetitive. It contains the page number and the last page indicator.

GeneralParameters

This building block is mandatory and non-repetitive. It contains the collateral instruction type code (PADJ-principal Adjustment or TERM-termination), the exposure type code (ignored as ECMS always considers it as CBCO), the collateral side and optionally the settlement process, the priority (ignored in the ECMS), the automatic allocation boolean (ignored), and the Basket Identification And Eligibility Set Profile, the collateral amount (ignored), .

CollateralParties

This building block is mandatory and non-repetitive. It contains the Party A (NCB acting as collateral taker), the Party B (collateral giver identification) and other fields optionally like Triparty Agent (ignored in the ECMS).

DealTransactionDetails

This building block is mandatory and non-repetitive. It contains the transaction amount intended by the TPA, the termination amount in case of closure of the transaction, the closing date and optionally the value sought (ignored), the accrued interest (ignored), the pricing rate (ignored), the value sought margin rate (ignored), the spread (ignored).

DealTransactionDate

This building block is mandatory and non-repetitive. It optionally contains the trade date, the requested execution date and the settlement date (ignored).

References/Links

ECMS_UDFS_1.3_DRAFT4colr.021.001.01

3.19.3 The message in business context

Inbound message from TPA

Message usage: Triparty Collateral Allegement Notification from TPA-Decrease

To decrease the Transaction Amount the TPA includes the following content in the colr.021 message that sends to the ECMS:

MESSAGE ITEM	UTILISATION
TripartyAgentServiceProvidersCollateralInstructionIdentification Document/TrptyCollAllgmtNtfctn/TxInstrId/TrptyAgtSvcPrvdrCollInstrId	TPA instruction Identification (allegement identification)
CommonTransactionIdentification Document/TrptyCollAllgmtNtfctn/TxInstrId/CmonTxId	Unique reference identifying the collateral management transaction. The Common Id must be the one stored in the ECMS RD.
Code Document/TrptyCollAllgmtNtfctn/GnlParams/CollInstrTp/Cd	Specifies the type of collateral instruction as a code. The possible values are: PADJ
Identification Document/TrptyCollAllgmtNtfctn/CollPties/PtyA	NCB identification
Identification Document/TrptyCollAllgmtNtfctn/CollPties/PtyB	Collateral giver identification
Amount	Intended collateral Transaction Amount to be decreased.

MESSAGE ITEM	UTILISATION
Document/TrptyCollAllgmtNtfctn /DealTxDtls/DealDtlsAmt/Tx/Amt	
Code Document/TrptyCollAllgmtNtfctn /DealTxDtls/ClsgDt/Cd/Cd	Code OPEN is used for decrease request

Message example: TPA sends a *Triparty Collateral Allegement Notification-Decrease*

The TPA sends to the ECMS a colr.021 decreasing the Transaction Amount and includes allegement identification "Allegement1234", Common Transaction Id "TPATransaction1234", Collateral Instruction Type "PADJ", Party A BIC "ESPBESMMXXX", Party B BIC "BCAAESMMXXX", Closing Date code "OPEN", Transaction Amount 100.

Message usage: Triparty Collateral Allegement Notification from TPA-Closure

To close the Transaction Amount the TPA includes the following content in the colr.021 message that sends to the ECMS:

MESSAGE ITEM	UTILISATION
TripartyAgentServiceProvidersCollateralInstructionIdentification Document/TrptyCollAllgmtNtfctn /TxInstrId/TrptyAgtSvcPrvdrCollInstrId	TPA instruction Identification (allegement identification)
CommonTransactionIdentification Document/TrptyCollAllgmtNtfctn /TxInstrId/CmonTxId	Unique reference identifying the collateral management transaction. The Common Id must be the one stored in the ECMS RD.
Code Document/TrptyCollAllgmtNtfctn /GnlParams/CollInstrTp/Cd	Specifies the type of collateral instruction as a code. The possible values are: TERM
Identification Document/TrptyCollAllgmtNtfctn /CollPties/PtyA	NCB identification
Identification Document/TrptyCollAllgmtNtfctn /CollPties/PtyB	Collateral giver identification
Amount	Last Transaction Amount.

MESSAGE ITEM	UTILISATION
Document/TrptyCollAllgmtNtfctn /DealTxDtls/DealDtlsAmt/Tx/Amt	
Date Document/TrptyCollAllgmtNtfctn /DealTxDtls/ClsgDt/Dt/Dt	A closing date is sent for closure.

Message example: TPA sends a *Triparty Collateral Allegement Notification-Closure*

The TPA sends to the ECMS a colr.021 to close the Transaction Amount and includes allegement identification "Allegement1234", Common Transaction Id "TPATransaction1234", Collateral Instruction Type "TERM", Party A BIC "ESPBESMMXXX", Party B BIC "BCAAESMMXXX", Closing Date "2020-08-15", Transaction Amount 100.

3.20 TripartyCollateralAndExposureReport V01 (draft4colr.022.001.01)

3.20.1 Overview and scope of the message

The *Triparty Collateral And Exposure Report* message is used in the ECMS as follows:

Inbound message from TPA

The TPA sends to the ECMS a Triparty Collateral And Exposure Report message to provide the details of increases and/or decreases of holdings which occurred during a specific period (report on flows), or to provide the global collateral status of a transaction in the reporting currency (report on stocks).

3.20.2 Schema

Outline of the schema

The *Triparty Collateral And Exposure Report* is composed of the following message building blocks:

Pagination

This building block is mandatory and non-repetitive. It contains the page number and the last page indicator.

StatementGeneralDetails

This building block is mandatory and non-repetitive. It contains the statement Id, the statement date and time, the frequency code, the update type code (COMP/DELTA), the statement basis code EOSP, and the activity indicator and optionally the status type and the report number (as this number is only required in case of DELTA reports) and the query reference.

CollateralParties

This building block is mandatory and non-repetitive. It contains the Party A (NCB acting as collateral taker), the Party B (collateral giver identification) and other fields optionally like Triparty Agent (ignored in the ECMS).

OverallCollateralAggregation

This building block is optional and non-repetitive. It is ignored in the ECMS. It contains the valuations amount, the valuation date, the collateral additional details and optionally the Margin rate, the global collateral status.

ExposureTypeAggregation

This building block is optional and non-repetitive. It is ignored in the ECMS. It contains the exposure type (ECMS considers it as CBCO), the valuation amounts and optionally the margin rate and the global exposure type status.

CounterpartyAggregation

This building block is optional and repetitive. It is ignored in the ECMS. It contains the collateral parties, the valuation amounts and optionally the option type, the termination option, the Basket Identification And Eligibility Set Profile, the margin rate and the global exposure type status.

Transactions

This building block is optional and repetitive. It contains the Common transaction Id, Client collateral transaction Id, the exposure type (ECMS considers it as CBCO) , the party B identification (collateral giver) , the closing date, the execution requested date, the value of collateral held, the total exposure, the Transaction Amount, the securities balance (ISIN, face amount), valuation details (if COMP), valuation factor (fix value: 1) and optionally the Triparty Agent Service Provider Collateral Transaction Identification. , the Counterparty Collateral Transaction Reference, the Transaction Amount Breakdown, the margin, the termination transaction amount, the total cash failed, the pricing rate, the margin rate, spread rate, the automatic allocation indicator, the transaction status, etc.

References/Links

ECMS_UDFS_1.3_DRAFT4colr.022.001.01

3.20.3 The message in business context

Inbound message from TPA

Message usage: Triparty Collateral And Exposure Report-Report on Flow

to provide the details of increases and/or decreases of holdings which occurred during a specific period y the TPA includes the following content in the colr.022 message that sends to the ECMS:

MESSAGE ITEM	UTILISATION
CommonTransactionIdentification Document/TrptyCollAndXpsrRpt /Txs/CmonTxId	Unique reference identifying the collateral management transaction. The Common Id must be the one stored in the ECMS RD.
Code Document/TrptyCollAndXpsrRpt /StmtGnlDtls/UpdTp/Cd	Indicates that the report contains changes only. The possible value is : DELT
Long Document/TrptyCollAndXpsrRpt /StmtGnlDtls/RptNb/Lng	Number identifying the report.
Code Document/TrptyCollAndXpsrRpt /StmtGnlDtls/StmtBsis/Cd	EOSP is used.
Identification Document/TrptyCollAndXpsrRpt /CollPties/PtyA/Id	NCB identification
Identification Document/TrptyCollAndXpsrRpt /Txs/CollPties/PtyB/Id	Collateral giver identification
Amount Document/TrptyCollAndXpsrRpt /Txs/ValtnAmts/ValOfCollHeld	Collateral value of the transaction as stated by the TPA
Amount Document/TrptyCollAndXpsrRpt /Txs/ValtnAmts/TxAmt	Intended Transaction Amount requested by the Collateral giver.
ISIN Document/TrptyCollAndXpsrRpt /Txs/SctiesBal/FinInstrmId/ISIN	To identify the securities.
FaceAmount Document/TrptyCollAndXpsrRpt /Txs/SctiesBal/Qty/Qty/Qty/Face Amt	Total quantity of financial instruments of the balance.
StatementDateTime /Document/TrptyCollAndXpsrRp t/StmtGnlDtls/StmtDtTm/Dt	Date of the statement.

Message example: TPA sends a Triparty Collateral and Exposure Report- Report on stocks

The TPA sends to the ECMS a colr.022 increasing the Transaction Amount including Update type COMP, BIC of party a and party b. Common Transaction Id "TPATransaction1234,

Transaction Amount 100 in EUR, Value of collateral held 100 in EUR, ISIN "ISIN00000053" with face amount 100.

Message usage: Triparty Collateral And Exposure Report-Report on stocks.

To provide the global collateral status of all transactions in the reporting currency the TPA includes the following content in the colr.022 message that sends to the ECMS:

MESSAGE ITEM	UTILISATION
CommonTransactionIdentification Document/TrptyCollAndXpsrRpt/Txs/CmonTxId	Unique reference identifying the collateral management transaction. The Common Id must be the one stored in the ECMS RD.
Code Document/TrptyCollAndXpsrRpt/StmtGnlDtls/UpdTp/Cd	Indicates that the report is complete. The possible value is : COMP
Code Document/TrptyCollAndXpsrRpt/StmtGnlDtls/StmtBsis/Cd	EOSP is used.
Identification Document/TrptyCollAndXpsrRpt/CollPties/PtyA/Id	NCB identification
Identification Document/TrptyCollAndXpsrRpt/Txs/CollPties/PtyB/Id	Collateral giver identification
Amount Document/TrptyCollAndXpsrRpt/Txs/ValtnAmts/ValOfCollHeld	Collateral value of the transaction as stated by the TPA
Amount Document/TrptyCollAndXpsrRpt/Txs/ValtnAmts/TxAmt	Intended Transaction Amount requested by the Collateral giver.
ISIN Document/TrptyCollAndXpsrRpt/Txs/SctiesBal/FinInstrmId/ISIN	To identify the securities.
FaceAmount Document/TrptyCollAndXpsrRpt/Txs/SctiesBal/Qty/Qty/Qty/FaceAmt	Total quantity of financial instruments of the balance.
StatementDateTime Document/TrptyCollAndXpsrRpt/StmtGnlDtls/StmtDtTm/Dt	Date of the statement.
MarketValueAmountPostValuationFactor Document/TrptyCollAndXpsrRpt/Txs/SctiesBal/ValtnDtls/ValtnDtlsAmt/MktValAmtPstValtnFctr	ISIN market value in the Transaction currency. TPA Collateral Value

Message example: TPA sends a Triparty Collateral and Exposure Report- Report on stocks

The TPA sends to the ECMS a colr.022 with the global collateral status of one transaction including Update type COMP, BIC of party a and party b. Common Transaction Id "TPATransaction1234, Transaction Amount 100 in EUR, Value of collateral held 100 in EUR, ISIN "ISIN00000053" with face amount 100 and MarketValueAmountPostValuationFactor 100.

3.21 TripartyCollateralAllegementNotificationCancellationAdvice V01 (draft4colr.024.001.01)

3.21.1 Overview and scope of the message

The *Triparty Collateral Allegement Notification Cancellation Request* message is used in the ECMS as follows:

Inbound message from TPA

The TPA sends to the ECMS a Triparty Collateral Allegement Notification Cancellation Request message to cancel a request for decrease of the Triparty Transaction Amount or for closure of the Triparty Transaction (thus, to cancel a previous Triparty Collateral Allegement Notification message).

3.21.2 Schema

Outline of the schema

The *Triparty Collateral Allegement Notification Cancellation Request* is composed of the following message building blocks:

TransactionInstructionIdentification

This building block is mandatory and non-repetitive. It contains the Triparty Agent Service Providers Collateral Instruction Identification, the Common Transaction Identification and optionally the Triparty Agent Service Provider Collateral Transaction Identification, the Client Collateral Instruction Identification, the Client Collateral Transaction Identification and the CounterpartyCollateralTransactionIdentification.

CollateralTransactionType

This building block is mandatory and non-repetitive and ignored in the ECMS. It contains the code indicating if the allegement to be cancelled is a decrease or a closure.

ExposureType

This building block is mandatory and non-repetitive and ignored in the ECMS. It contains the code indicating the type of exposure (the ECMS only considers CBCO).

CollateralSide

This building block is mandatory and non-repetitive and ignored in the ECMS. It specifies whether the alleging side is the collateral taker or giver.

EligibilitySetProfile

This building block is optional and non-repetitive and ignored in the ECMS. It contains the basket identification.

CollateralParties

This building block is mandatory and non-repetitive. It contains the Party A (NCB acting as collateral taker), the Party B (ECMS counterparty acting as collateral giver) and optionally the Triparty agent (ignored by the ECMS).

TransactionAmount

This building block is optional and non-repetitive and ignored in the ECMS. It contains the transaction amount and optionally the credit debit indicator, foreign exchange details, etc.

RequestedExecutionDate

This building block is optional and non-repetitive. It informs of the Date/time at which the Triparty Agent requests the instruction to be executed.

SupplementaryData

This building block is optional and non-repetitive and ignored in the ECMS. In contains Additional information that cannot be captured in the structured elements and/or any other specific block.

References/Links

ECMS_UDFS_1.3_DRAFT4colr.024.001.01

3.21.3 **The message in business context**

Inbound message from TPA

Message usage: Triparty Collateral Allegement Notification Cancellation Request from TPA

To cancel the decrease allegement previously sent, the TPA includes the following content in the colr.024 message that is sent to the ECMS:

MESSAGE ITEM	UTILISATION
TripartyAgentServiceProvidersCollateralInstructionIdentificationDocument/TrptyCollAllgmtNtfctnCxlAdvc/TxInstrId/TrptyAgtSvcPrvdrCollInstrId	This field is used to specify the reference of the allegement to be cancelled.
CommonTransactionIdentification Document/TrptyCollAllgmtNtfctnCxlAdvc/TxInstrId/CmonTxId	Unique reference identifying the collateral management transaction.
Identification	NCB acting as collateral taker

MESSAGE ITEM	UTILISATION
Document/TrptyCollAllgmtNtfctn CxlAdvc/CollPties/PtyA/Id	
Identification Document/TrptyCollAllgmtNtfctn CxlAdvc/CollPties/PtyB/Id	ECMS counterparty acting as collateral giver.

Message example: TPA sends a Triparty Collateral Allegement Notification Cancellation Request

The TPA sends to the ECMS a colr.024 to cancel the colr.021 previously sent. It includes Common Transaction Id "TPATransaction1234, Collateral Transaction type TERM, Party A and Party B identifications using BIC code.

3.22 BusinessApplicationHeaderV01 (head.001.001.01)

3.22.1 Overview and scope of the message

The Business Application Header (BAH) is part of each business message exchanged between ECMS Parties, other services and infrastructures (e.g. T2S, CLM) or any parties authorised by them and ECMS. In case an error occurs resulting from the processing of the business message the relevant error information is sent.

The Business Application Header supports the following functions:

- Document Routing, e.g. Business Sender, Business Receiver, MessageDefinitionIdentifier;
- Document Identification, e.g. MessageDefinitionIdentifier, CreationDateTime;
- Document Processing information, e.g. COPY, Possible duplicate, Priority.

An ISO 20022 Message together with its Business Application Header forms a Business Message.

3.22.2 Schema

The BusinessApplicationHeaderV01 message is composed of the following message building blocks:

From

This building block is mandatory and non-repetitive. It contains the Instructing Party BIC and the Instructing Party Parent BIC of the message.

To

This building block is mandatory and non-repetitive. It contains the Receiving Party BIC and the Instructing Party Parent BIC of the message.

BusinessMessageIdentifier

This building block is mandatory and non-repetitive. It unambiguously identifies the Business Message to the MessagingEndpoint that has created the Business Message.

MessageDefinitionIdentifier

This building block is mandatory and non-repetitive. It contains the Point to point reference, as assigned by the sender to unambiguously identify the message.

CreationDate

This building block is mandatory and non-repetitive. It contains the date and time when the Business Message (header) was created.

CopyDuplicate

This building block is optional and non-repetitive. It is not used by the ECMS.

PossibleDuplicate

This building block is optional and non-repetitive. It is not used by the ECMS.

Priority

This building block is optional and non-repetitive. It is not used by the ECMS.

Signature

This building block is optional and non-repetitive. It contains the digital signature of the Business Entity authorised to sign this Business Message.

Related

This building block is optional and non-repetitive. It is not used by the ECMS.

References/Links

ECMS_UDFS_1.3_Head.001.001.01

3.22.3 The message in business context

The BAH contains information which is of use to the business application to correctly process the Business Message payload by means that every business message exchanged between ECMS and the NCB or Counterparty includes such an information. The relation between BAH and Business message payload is exactly one to one.

Inbound message within ECMS

<u>Header usage: Part of inbound business messages to ECMS</u>

MESSAGE ITEM	UTILISATION
From Financial Institution Identification /AppHdr/Fr/FIId/FinInstnId/BICFI	Incoming messages: Instructing Party/Originator.
From Member Identification /AppHdr/Fr/FIId/FinInstnId/ClrSysMmbId/MmbId	The system user reference is a logical piece of information that allows the identification of one system user in the ECMS reference data
To Financial Institution Identification /AppHdr/To/FIId/FinInstnId/BICFI	Incoming Messages: BIC of the ECMS. For Inbound Processing Rejections the BAH is filled by reusing incoming FROM/TO information for BIC setting.
Business Message Identifier /AppHdr/BizMsgIdr	Point to point reference, as assigned by the sender to unambiguously identify the message. Inbound: Sender Message Reference: Inbound Individual Message
Message Definition Identifier /AppHdr/MsgDefIdr	Message Identifier is checked by ECMS for incoming BAH (a message type has to be supported by ECMS).
Creation Date /AppHdr/CreDt	UTC-Time. Time relative to the Coordinated Universal Time.
Signature /AppHdr/Sgntr	Not used in the ECMS. The digital signature used by the ECMS is in the message received from ESMIG via MQSeries with the MQ field BusinessSignDN, which is part of the DEP protocol.

Message example: head.001.001.01 from TPA to ECMS.

In this example, the BusinessApplicationHeader is used by the TPA "TPABCXMMXXX" in order to send a colr.020 to the ECMS (NCB "NCBAECMSXXX") through the user "SystemUser1".

MESSAGE ITEM	UTILISATION
From Financial Institution Identification /AppHdr/Fr/FIId/FinInstnId/BICFI	TPABCXMMXXX
From Member Identification /AppHdr/Fr/FIId/FinInstnId/ClrSysMmbId/MmbId	SystemUser1

MESSAGE ITEM	UTILISATION
To Financial Institution Identification /AppHdr/To/FIId/FinInstnId/BICFI	NCBAECMSXXX
Business Message Identifier /AppHdr/BizMsgIdr	TPAREF1234567890
Message Definition Identifier /AppHdr/MsgDefIdr	colr.020

Message example: head.001.001.01 from CSD to ECMS.

In this example, the BusinessApplicationHeader is used by the CSD "CSDBCXMMXXX" in order to send a seev.031 to the ECMS (NCB "NCBAECMSXXX") through the user "SystemUser1".

MESSAGE ITEM	UTILISATION
From Financial Institution Identification /AppHdr/Fr/FIId/FinInstnId/BICFI	CSDBCXMMXXX
From Member Identification /AppHdr/Fr/FIId/FinInstnId/ClrSysMmbId/MmbId	SystemUser1
To Financial Institution Identification /AppHdr/To/FIId/FinInstnId/BICFI	NCBAECMSXXX
Business Message Identifier /AppHdr/BizMsgIdr	CSDREF1234567890
Message Definition Identifier /AppHdr/MsgDefIdr	seev.031

Outbound message within ECMS

Header usage: Part of outbound business messages from ECMS

MESSAGE ITEM	UTILISATION
From Financial Institution Identification /AppHdr/Fr/FIId/FinInstnId/BICFI	Outgoing Messages: This field will be filled with the ECMS BIC.
To Financial Institution Identification	For Outgoing messages the following BICFIs are used: - For status notifications the "BIC of the instructing party of the original instruction".

MESSAGE ITEM	UTILISATION
/AppHdr/To/FIId/FinInstnId/BICFI	
Business Message Identifier /AppHdr/BizMsgIdr	Point to point reference, as assigned by the sender to unambiguously identify the message. Outbound: Technical Identifier: Outbound Message Recipient
Message Definition Identifier /AppHdr/MsgDefIdr	In case of outgoing BAH the published ISO Message Identifier corresponding to the message payload which follows is used.
Creation Date /AppHdr/CreDt	UTC-Time. Time relative to the Coordinated Universal Time.
Signature /AppHdr/Sgntr	Not used in the ECMS. The digital signature used by the ECMS is in the message received from ESMIG via MQSeries with the MQ field BusinessSignDN, which is part of the DEP protocol.

Message example: head.001.001.01_from ECMS_to TPA.

In this example, the BusinessApplicationHeader is used by the ECMS in order to send a colr.019 to the TPA "TPABCXMMXXX" (NCB "NCBAECMSXXX").

MESSAGE ITEM	UTILISATION
From Financial Institution Identification /AppHdr/Fr/FIId/FinInstnId/BICFI	NCBAECMSXXX
To Financial Institution Identification /AppHdr/To/FIId/FinInstnId/BICFI	TPABCXMMXXX
Business Message Identifier /AppHdr/BizMsgIdr	ECMREF1234567890
Message Definition Identifier /AppHdr/MsgDefIdr	colr.019

Message example: head.001.001.01_from ECMS_to CSD.

In this example, the BusinessApplicationHeader is used by the ECMS in order to send a seev.033 to the CSD "CSDBCXMMXXX" (NCB "NCBAECMSXXX").

MESSAGE ITEM	UTILISATION
From Financial Institution Identification /AppHdr/Fr/FIId/FinInstnId/BICFI	NCBAECMSXXX
To Financial Institution Identification /AppHdr/To/FIId/FinInstnId/BICFI	CSDBCXMMXXX
Business Message Identifier /AppHdr/BizMsgIdr	ECMREF1234567890
Message Definition Identifier /AppHdr/MsgDefIdr	seev.033

3.23 BusinessFileHeaderV01 (head.002.001.01)

3.23.1 Overview and scope of the message

The Business File Header (BFH) is used for inbound and outbound communication between ECMS and the Triparty Agents for the sending of the reda.024 messages and for the reception of the reda.028 messages. The reda.024 and reda.028 are always sent and received bundled into Business File Headers. The exchanged type of the payload belongs always to the ISO 20022 family.

In case an error occurs resulting from the processing of the file message, the relevant error information is sent.

3.23.2 Schema

The BusinessFileHeaderV01 message is composed of the following message building blocks:

Payload Description

This building block is mandatory and non-repetitive. It contains the payload identifier, the creation date and time when the file is created, the payload type details and optionally the possible duplicate flag Boolean, the application system user, the signature, the total number of documents and the Manifest details.

Payload

This building block includes the exchanged documents within the file structure.

References/Links

ECMS_UDFS_1.3_Head.002.001.01

3.23.3 The message in business context

Inbound message from a TPA

The BFH contains the reda.028 messages sent by the TPA to provide the status on the creation of reference data using the data provided by ECMS.

Header usage: Inbound message from a TPA to ECMS

MESSAGE ITEM	UTILISATION
Payload Identifier Path /Xchg/PyldDesc/PyldDtls/PyldIdr	Sender File Reference: A2A File reference as assigned by the sender to unambiguously identify the file.
Creation Date /Xchg/PyldDesc/PyldDtls/CreDtAndTm	UTC-Time. Time relative to the Coordinated Universal Time.
System User /Xchg/PyldDesc/ApplSpcfcInf/SysUsr	The system user reference is a logical piece of information that allows the identification of one system user in the ECMS reference data
Signature /Xchg/PyldDesc/ApplSpcfcInf/Sgntr	Certificate, which identifies the business sending user in combination with the system user reference for files.The signature is part of the file (in case of multi messages). In case if the signature is additionally provided within the single message, this piece of information will be ignored.
Payload /Xchg/Pyld	File Payload is used to include the exchanged documents within the file structure.

_Message example 1: head.002.001.01_ECMS_Incoming Message_

In this example the BusinessFileHeader is used for an incoming message from the TPA. Message payload includes a reda.028 from the TPA to the ECMS. The BFH includes the payload details and the payload.

MESSAGE ITEM	UTILISATION
Payload Identifier Path /Xchg/PyldDesc/PyldDtls/PyldIdr	TPAREF1234567890
System User /Xchg/PyldDesc/ApplSpcfcInf/SysUsr	SystemUser1
Payload /Xchg/Pyld	Content of reda.028

Outbound message to a TPA

The BFH contains the reda.024 messages sent by ECMS to the TPA to provide the information on the prices.

MESSAGE ITEM	UTILISATION
Payload Identifier Path /Xchg/PyldDesc/PyldDtls/PyldIdr	Sender File Reference: A2A File reference as assigned by the sender to unambiguously identify the file.
Creation Date /Xchg/PyldDesc/PyldDtls/CreDtAndTm	UTC-Time. Time relative to the Coordinated Universal Time.
System User /Xchg/PyldDesc/ApplSpcfcInf/SysUsr	In case of outgoing messages sent by ECMS, (SysUsr) is not present, due to the fact that System User Reference will not be provided.
Signature /Xchg/PyldDesc/ApplSpcfcInf/Sgntr	Certificate, which identifies the business sending user in combination with the system user reference for files. The signature is part of the file (in case of multi messages).
Payload /Xchg/Pyld	File Payload is used to include the exchanged documents within the file structure.

Message example 2: head.002.001.01_ECMS_OutgoingMessage

In this example the BusinessFileHeader is used for an outgoing message to the TPA. Message payload includes a reda.024 from ECMS to the TPA. The BAH includes the payload details and the payload.

MESSAGE ITEM	UTILISATION
Payload Identifier Path /Xchg/PyldDesc/PyldDtls/PyldIdr	ECMREF1234567890
System User /Xchg/PyldDesc/ApplSpcfcInf/SysUsr	Not filled in
Payload /Xchg/Pyld	Content of reda.024

3.24 FIToFIPaymentStatusReportV10 (pacs.002.001.10)

3.24.1 Overview and scope of the message

The *FIToFIPaymentStatusReport(pacs.002)* message is used in the ECMS as follows:

Outbound message from ECMS

The ECMS sends a *FIToFIPaymentStatusReport(pacs.002)* message to a Counterparty to provide information about the status of a:

- Marginal Lending on Request Credit Transfers;
- Marginal Lending on Request Debit Transfers;
- Cash as collateral demobilisations;
- Cash as collateral mobilisations.

Inbound message from CLM

The ECMS receives a FIToFIPaymentStatusReport message to receive status reports of a previously sent payment order message:

- FinancialInstitutionCreditTransfer (pacs.009)
- FinancialInstitutionDirectDebit (pacs.010).

3.24.2 Schema

Outline of the schema

The FIToFIPaymentStatusReport message is composed of the following message building blocks:

GroupHeader

This building block is mandatory and occurs once. It contains elements such as Message Identification and Creation Date Time.

TransactionInformationAndStatus

This building block is mandatory and non-repetitive. It contains the details related to the original payment to which the status report message refers such as:

- Original Group Information

- Original Instruction Identification

- Original End to End Identification

- Original unique payment reference

- Transaction Status and status information

References/Links

The ECMS-specific schema and documentation in XSD/Excel/PDF format as well as the message examples are provided outside of this document under the following link:

ECMS_UDFS_1.3_pacs.002.001.10

3.24.3 The message in business context

Outbound message from ECMS

Specific message requirements

To inform the counterparties about the payment status, the *FIToFIPaymentStatusReport (pacs.002)* includes the following information:

- Original Group Information;

- Original Instruction Identification;

- Original End to End Identification;

- Original unique payment reference;

- Status Code :

    o RJCT – "Rejected" when the original instruction is Rejected in the ECMS;

    o ACSC = "Accepted settlement completed" when the original instruction is Confirmed in the ECMS.

- Reason – Business rule identification in the ECMS only when the original instruction is Rejected in the ECMS;

- Additional Information

    o Detailed business rule description only when the original instruction is Rejected in the ECMS;

    o The AssetId, in case of Confirmation of Cash mobilisation instruction and validation of asset id was required;

    o Confirmed, in case of confirmation of the Initiation leg of a Marginal Lending on Request.

    o Closed, In case of confirmation of the Closing leg of a Marginal Lending on Request.

- Effective Interbank Settlement Date – effective Settlement Date of the payment in the ECMS :

    o Effective settlement Date of the (De)Mobilisation of Cash as Collateral;

    o Effective settlement Date of the Initiation Leg of the Marginal Lending on Request;

    o Effective settlement Date of the Closing Leg of the Marginal Lending on Request.

MESSAGE ITEM	UTILISATION
MessageIdentification /Document/FIToFIPmtStsRpt/GrpHdr/MsgId	Value "NONREF" as the Message Id is already part of the BAH.
CreationDateTime /Document/FIToFIPmtStsRpt/GrpHdr/CreDtTm	Date and time at which the message was created in the ECMS.
OriginalMessageIdentification /Document/FIToFIPmtStsRpt/GrpHdr/MsgId	Copy of the BizMsgIdr used in the BAH of the original payment sent to ECMS. If the instruction is captured via U2A filled with the instruction Reference
OriginalMessageNameIdentification /Document/FIToFIPmtStsRpt/OrgnlGrpInfAndSts/OrgnlMsgNmId	Copy of the MsgDefIdr used in the BAH of the original payment sent to ECMS. If the instruction is captured via U2A : - pacs.009.001.08 MLOR initiation - pacs.010.001.03 MLOR Reimbursement -pacs.010.001.03 CCOL Mobilisation - pacs.009.001.08 CCOL Demobilisation
Original Instruction Identification /Document/FIToFIPmtStsRpt/TxInfAndSts/OrgnlInstrId	Copy of the InstructionId used in the original payment sent to ECMS. In case the instruction captured via U2A filled with instruction reference
OriginalEndToEndIdentification /Document/FIToFIPmtStsRpt/TxInfAndSts/OrgnlEndToEndId	Copy of the End To End Identification used in the original payment sent to CLM. In case the instruction is captured via U2A , the End To End Identification as assigned in the ECMS. Corresponds to the Counterparty transaction reference number.
Original UETR /Document/FIToFIPmtStsRpt/TxInfAndSts/OrgnlUETR	Copy of the Original UETR used in the original payment sent to ECMS. If provided by the Counterparty in the A2A pacs.009, this will be used, otherwise the UETR generated by ECMS : - In case of instruction captured via U2A or automatically generated by ECMS (Example MLOR Reimbursement)
TransactionStatus Document/FIToFIPmtStsRpt/TxInfAndSts/TxSts	- RJCT to report a rejected status - ACSC to report a confirmed status

MESSAGE ITEM	UTILISATION
StatusReasonInformation /Document/FIToFIPmtStsRpt/Tx InfAndSts/StsRsnInf/Rsn/Prtry	ECMS business rule identification only in case of rejection
AdditionalInformation /Document/FIToFIPmtStsRpt/Tx InfAndSts/StsRsnInf/AddtlInf	- ECMS business rule and detailed description, in case of Rejection; - the AssetId, in case of Confirmation and the original Instruction is Cash mobilisation instruction and validation of asset id was required; - Confirmed, in case of confirmation of the Initiation leg of a Marginal Lending on Request. - Closed, In case of confirmation of the Closing leg of a Marginal Lending on Request.
Effective Settlement Date /Document/FIToFIPmtStsRpt/Tx InfAndSts/FctvIntrBkSttlmDt	Effective Settlement date and time of the original payment sent to ECMS

Message usage example: Rejected

The Counterparty ECMSCPTYXXX sends a Marginal Lending on Request instruction via pacs.009.001.08 with message reference MSGID00001, instruction ID INSTID00001, End-to-End id E2EID00001 and Unique payment reference equal a0030003-0010-4010-8000-000000050000 to the ECMS to request an overnight credit of 1.000.000 EUR.

The instruction does not pass the business validation checks and rejected due to unknown pool Identifier.

The ECMS sends a rejection status to the counterparty with the following details:

MESSAGE ITEM	UTILISATION
MessageIdentification /Document/FIToFIPmtStsRpt/GrpHdr/MsgId	NONREF
CreationDateTime /Document/FIToFIPmtStsRpt/GrpHdr/CreDt Tm	2020-07-17T09:42:30.001+00:00
OriginalMessageIdentification /Document/FIToFIPmtStsRpt/GrpHdr/MsgId	MSGID00001
OriginalMessageNameIdentification /Document/FIToFIPmtStsRpt/OrgnlGrpInfAn dSts/OrgnlMsgNmId	pacs.009.001.08
Original Instruction Identification	INSTID00001

MESSAGE ITEM	UTILISATION
/Document/FIToFIPmtStsRpt/TxInfAndSts/ OrgnlInstrId	
OriginalEndToEndIdentification /Document/FIToFIPmtStsRpt/TxInfAndSts/ OrgnlEndToEndId	E2EID00001
Original UETR /Document/FIToFIPmtStsRpt/TxInfAndSts/ OrgnlUETR	a0030003-0010-4010-8000-000000050000
TransactionStatus Document/FIToFIPmtStsRpt/TxInfAndSts/T xSts	RJCT
StatusReasonInformation /Document/FIToFIPmtStsRpt/TxInfAndSts/S tsRsnInf/Rsn/Prtry	MLRN004
AdditionalInformation /Document/FIToFIPmtStsRpt/TxInfAndSts/S tsRsnInf/AddtlInf	The pool specified in the MLOR instruction must exist and be active in the ECMS reference data

Message usage example: Rejected (cash as collateral demobilisation)

The Counterparty ECMSCPTYXXX sends a cash as collateral demobilisation instruction via pacs.009.001.08 with message reference NONREF, instruction ID INSTID00011, End-to-End id E2EID00011and Unique payment reference equal a0030003-0011-4510-8000-000000050000 to the ECMS to request cash demobilisation of 5.000.000 EUR.

The instruction does not pass the business validation checks and rejected since the intended settlement date is not equal to the current business date

The ECMS sends a rejection status to the counterparty with the following details:

MESSAGE ITEM	UTILISATION
MessageIdentification /Document/FIToFIPmtStsRpt/GrpHdr/MsgI d	NONREF
CreationDateTime /Document/FIToFIPmtStsRpt/GrpHdr/CreD tTm	2020-07-23T14:16:00+00:00

MESSAGE ITEM	UTILISATION
OriginalMessageIdentification /Document/FIToFIPmtStsRpt/GrpHdr/MsgId	NONREF
OriginalMessageNameIdentification /Document/FIToFIPmtStsRpt/OrgnlGrpInfAndSts/OrgnlMsgNmId	pacs.009.001.08
Original Instruction Identification /Document/FIToFIPmtStsRpt/TxInfAndSts/OrgnlInstrId	INSTID00011
OriginalEndToEndIdentification /Document/FIToFIPmtStsRpt/TxInfAndSts/OrgnlEndToEndId	E2EID00011
Original UETR /Document/FIToFIPmtStsRpt/TxInfAndSts/OrgnlUETR	a0030003-0011-4510-8000-000000050000
TransactionStatus Document/FIToFIPmtStsRpt/TxInfAndSts/TxSts	RJCT
StatusReasonInformation /Document/FIToFIPmtStsRpt/TxInfAndSts/StsRsnInf/Rsn/Prtry	DTRD
AdditionalInformation /Document/FIToFIPmtStsRpt/TxInfAndSts/StsRsnInf/AddtlInf	The intended settlement date is not equal to the current business date

Message usage example: MLOR Confirmed

The Counterparty ECMSCPTYXXX sends a Marginal Lending on Request instruction via pacs.009.001.08 with message reference MSGID00002, instruction ID INSTID00002, End-to-End id E2EID00002 and Unique payment reference equal a1030003-0010-4010-8000-000000050000 to the ECMS to request an overnight credit of 2.000.000 EUR for the current ECMS business date.

The instruction passes the business validation checks and a pacs.009.001.08 is sent to CLM.

After confirmation of payment from CLM, the MLOR instruction is confirmed in the ECMS. The ECMS sends a Confirmed status to the counterparty with the following details:

MESSAGE ITEM	UTILISATION
MessageIdentification /Document/FIToFIPmtStsRpt/GrpHdr/MsgId	NONREF
CreationDateTime /Document/FIToFIPmtStsRpt/GrpHdr/CreDtTm	2020-07-18T09:42:30.001+00:00
OriginalMessageIdentification /Document/FIToFIPmtStsRpt/GrpHdr/MsgId	MSGID00002
OriginalMessageNameIdentification /Document/FIToFIPmtStsRpt/OrgnlGrpInfAndSts/OrgnlMsgNmId	pacs.009.001.08
Original Instruction Identification /Document/FIToFIPmtStsRpt/TxInfAndSts/OrgnlInstrId	INSTID00002
OriginalEndToEndIdentification /Document/FIToFIPmtStsRpt/TxInfAndSts/OrgnlEndToEndId	E2EID00002
Original UETR /Document/FIToFIPmtStsRpt/TxInfAndSts/OrgnlUETR	a1030003-0010-4010-8000-000000050000
TransactionStatus Document/FIToFIPmtStsRpt/TxInfAndSts/TxSts	ACSC
AdditionalInformation /Document/FIToFIPmtStsRpt/TxInfAndSts/StsRsnInf/AddtlInf	Confirmed
Effective Settlement Date /Document/FIToFIPmtStsRpt/TxInfAndSts/FctvIntrBkSttlmDt	2020-07-19T09:42:25.001+00:00

Message usage example: MLOR Confirmed

The Counterparty ECMSCPTYXXX sends a Marginal Lending on Request instruction via pacs.009.001.08 with message reference MSGID00002, instruction ID INSTID00002, End-to-End id E2EID00002 and Unique payment reference equal a1030003-0010-4010-8000-000000050000 to the ECMS to request an overnight credit of 2.000.000 EUR for the current ECMS business date.

The instruction passes the business validation checks and a pacs.009.001.08 is sent to CLM.

After confirmation of payment from CLM, the MLOR instruction is confirmed in the ECMS. The ECMS sends a Confirmed status to the counterparty with the following details:

MESSAGE ITEM	UTILISATION
MessageIdentification /Document/FIToFIPmtStsRpt/GrpHdr/MsgId	NONREF
CreationDateTime /Document/FIToFIPmtStsRpt/GrpHdr/CreDtTm	2019-10-27T09:01:00+00:00
OriginalMessageIdentification /Document/FIToFIPmtStsRpt/GrpHdr/MsgId	NONREF
OriginalMessageNameIdentification /Document/FIToFIPmtStsRpt/OrgnlGrpInfAndSts/OrgnlMsgNmId	pacs.009.001.08
Original Instruction Identification /Document/FIToFIPmtStsRpt/TxInfAndSts/OrgnlInstrId	INSTID00012
OriginalEndToEndIdentification /Document/FIToFIPmtStsRpt/TxInfAndSts/OrgnlEndToEndId	E2EID00012
Original UETR /Document/FIToFIPmtStsRpt/TxInfAndSts/OrgnlUETR	a0030004-0011-4510-8000-000000050000
TransactionStatus Document/FIToFIPmtStsRpt/TxInfAndSts/TxSts	ACSC
AdditionalInformation /Document/FIToFIPmtStsRpt/TxInfAndSts/StsRsnInf/AddtlInf	Confirmed
Effective Settlement Date /Document/FIToFIPmtStsRpt/TxInfAndSts/FctvIntrBkSttlmDt	2020-07-27T17:48:08+02:00

Message usage example: MLOR Reimbursed

The next business date, ECMS proceeds to the automatic reimbursement of the marginal lending on request with maturity date equal current business date. The MLOR with Instruction ID INSTID00002 will be reimbursed.

The ECMS sends a pacs.010 to CLM for the MLOR reimbursement. After confirmation of payment from CLM, the MLOR instruction is reimbursed (Closed) in the ECMS.

The ECMS sends a Confirmed status to the counterparty with the following details:

MESSAGE ITEM	UTILISATION
MessageIdentification /Document/FIToFIPmtStsRpt/GrpHdr/MsgId	NONREF
CreationDateTime /Document/FIToFIPmtStsRpt/GrpHdr/CreDtTm	2020-07-18T09:42:30.001+00:00
OriginalMessageIdentification /Document/FIToFIPmtStsRpt/GrpHdr/MsgId	MSGID00002
OriginalMessageNameIdentification /Document/FIToFIPmtStsRpt/OrgnlGrpInfAndSts/OrgnlMsgNmId	pacs.010.001.02
Original Instruction Identification /Document/FIToFIPmtStsRpt/TxInfAndSts/OrgnlInstrId	INSTID00002
OriginalEndToEndIdentification /Document/FIToFIPmtStsRpt/TxInfAndSts/OrgnlEndToEndId	E2EID00002
Original UETR /Document/FIToFIPmtStsRpt/TxInfAndSts/OrgnlUETR	a1030003-0010-4010-8000-000000060000
TransactionStatus Document/FIToFIPmtStsRpt/TxInfAndSts/TxSts	ACSC
AdditionalInformation /Document/FIToFIPmtStsRpt/TxInfAndSts/StsRsnInf/AddtlInf	Closed
Effective Settlement Date /Document/FIToFIPmtStsRpt/TxInfAndSts/FctvIntrBkSttlmDt	2020-07-20T09:42:25.001+00:00

Inbound message from CLM

The ECMS receives a FIToFIPaymentStatusReport message from CLM in response to a previously sent payment order message *FinancialInstitutionCreditTransfer(pacs.009)* or *FinancialInstitutionDirectDebit* (pacs.010).

Specific message requirements

This message is received by the ECMS from CLM in the following message usages of Payment status:

- Settled

- Rejected

Specific message requirements

To inform the ECMS about the payment status, the *FIToFIPaymentStatusReport (pacs.002)* received from CLM includes the following information:

- Original Group Information;

- Original Instruction Identification;

- Original End to End Identification;

- Original unique payment reference;

- Status Code :

  o RJCT – "Rejected" when the payment is rejected in CLM

  o ACSC = "Accepted settlement completed" when payment is Settled in CLM.

- Reason : CLM rejection reason code in case of rejection status;

- Additional Information : CLM Detailed error description;

- Effective Interbank Settlement Date – effective Settlement Date and time of the payment in CLM in case of Settlement.

MESSAGE ITEM	UTILISATION
MessageIdentification /Document/FIToFIPmtStsRpt/GrpHdr/MsgId	Value "NONREF" as the Message Id is already part of the BAH.
CreationDateTime /Document/FIToFIPmtStsRpt/GrpHdr/CreDtTm	Date and time at which the message was created in CLM.
OriginalMessageIdentification /Document/FIToFIPmtStsRpt/GrpHdr/MsgId	Copy of the BizMsgIdr used in the BAH of the original payment sent to CLM.
OriginalMessageNameIdentification /Document/FIToFIPmtStsRpt/OrgnlGrpInfAndSts/OrgnlMsgNmId	Copy of the MsgDefIdr used in the BAH of the original payment sent to ECMS. - pacs.009.001.08 or pacs.010.001.03

MESSAGE ITEM	UTILISATION
Original Instruction Identification /Document/FIToFIPmtStsRpt/Tx InfAndSts/OrgnlInstrId	Copy of the InstructionId used in the original payment sent to CLM.
OriginalEndToEndIdentification /Document/FIToFIPmtStsRpt/Tx InfAndSts/OrgnlEndToEndId	Copy of the End To End Identification used in the original payment sent to CLM. Corresponds to the Counterparty transaction reference number.
Original UETR /Document/FIToFIPmtStsRpt/Tx InfAndSts/OrgnlUETR	Copy of the Original UETR used in the original payment sent to CLM.
TransactionStatus Document/FIToFIPmtStsRpt/TxI nfAndSts/TxSts	Specifies the status of a transaction as: - ACSC = Accepted settlement completed - RJCT = Rejected
StatusReasonInformation /Document/FIToFIPmtStsRpt/Tx InfAndSts/StsRsnInf/Rsn/Prtry	CLM rejection reason code in case of rejection status
AdditionalInformation /Document/FIToFIPmtStsRpt/Tx InfAndSts/StsRsnInf/AddtlInf	Detailed error description in case of rejection status
Effective Settlement Date /Document/FIToFIPmtStsRpt/Tx InfAndSts/FctvIntrBkSttlmDt	Effective Settlement date and time of the original payment In CLM
Clearing System Reference /Document/FIToFIPmtStsRpt/Tx InfAndSts/ClrSysRef	CLM booking reference for the payment assigned by CLM

Message usage example: Settled

After the settlement of an OMO in EURO with an amount of 10,000 EURO for the counterparty ECMSCPTYXXX with own MCA cash account ECMS generates a connected payment to CLM including the details of the payments via a pacs.009:

The pacs.009 contain the following details:

- Message reference = CCRD000000001

- instructionId = CLI00000000001

- EndToEndId = OMOREF000001

- UETR = 8b2dee53-dfdb-4bb8-b67e-bbcc28870abf

- The payment amount = 10,000 EURO

- The settlement date = ECMS business date

- The Creditor = ECMSCPTYXXX

- The Creditor MCA = MCACPTYXXXX

- The Debtor = ECMSNCB1XXX

- The Debtor MCA = CLMNCB1XXXX

The payment instruction passes the business validation checks and CLM sends back a pacs.002 to ECMS with the following details:

MESSAGE ITEM	UTILISATION
MessageIdentification /Document/FIToFIPmtStsRpt/GrpHdr/MsgId	NONREF
CreationDateTime /Document/FIToFIPmtStsRpt/GrpHdr/CreDtTm	2020-07-17T09:42:30.001+00:00
OriginalMessageIdentification /Document/FIToFIPmtStsRpt/GrpHdr/MsgId	CCRD000000001
OriginalMessageNameIdentification /Document/FIToFIPmtStsRpt/OrgnlGrpInfAndSts/OrgnlMsgNmId	pacs.009.001.08
Original Instruction Identification /Document/FIToFIPmtStsRpt/TxInfAndSts/OrgnlInstrId	CLI00000000001
OriginalEndToEndIdentification /Document/FIToFIPmtStsRpt/TxInfAndSts/OrgnlEndToEndId	OMOREF000001
Original UETR /Document/FIToFIPmtStsRpt/TxInfAndSts/OrgnlUETR	8b2dee53-dfdb-4bb8-b67e-bbcc28870abf
TransactionStatus Document/FIToFIPmtStsRpt/TxInfAndSts/TxSts	ACSC
Effective Settlement Date /Document/FIToFIPmtStsRpt/TxInfAndSts/FctvIntrBkSttlmDt	2020-07-20T09:42:25.001+00:00

MESSAGE ITEM	UTILISATION
ClearingSystemReference /Document/FIToFIPmtStsRpt/TxInfAndSts/ClrSysRef	CLM-p009b0777

The payment instruction is settled in the ECMS and then the open market operation is confirmed.

Message usage example: Rejected

After the settlement of an OMO in EURO with an amount of 10,000 EURO for the counterparty ECMSCPTYXXX with own MCA cash account ECMS generates a connected payment to CLM including the details of the payments via a pacs.009:

After the settlement of an OMO in EURO with an amount of 10,000 EURO for the counterparty ECMSCPTYXXX with own MCA cash account ECMS generates a connected payment to CLM Including the details of the payments via a pacs.009 with the following details:

- Message reference = CCRD000000002;

- instructionId = CLI00000000002;

- EndToEndId = OMOREF000002;

- UETR = 8b2dee54-dfdb-4bb8-b67e-bbcc28870abf;

- The payment amount = 5,000 EURO;

- The settlement date = ECMS business date;

- The Creditor = ECMSCPTYXXX;

- The Creditor MCA = MCACPTYXXXX;

- The Debtor = ECMSNCB1XXX;

- The Debtor MCA = CLMNCB1XXXX.

The payment instruction does not pass the business validation checks since the Intended settlement date is not valid and CLM sends back a pacs.002 to ECMS to provide information about the rejected status with the following details:

MESSAGE ITEM	UTILISATION
MessageIdentification /Document/FIToFIPmtStsRpt/GrpHdr/MsgId	NONREF
CreationDateTime	2020-07-17T09:42:30.001+00:00

MESSAGE ITEM	UTILISATION
/Document/FIToFIPmtStsRpt/GrpHdr/CreDtTm	
OriginalMessageIdentification /Document/FIToFIPmtStsRpt/GrpHdr/MsgId	CCRD000000002
OriginalMessageNameIdentification /Document/FIToFIPmtStsRpt/OrgnlGrpInfAndSts/OrgnlMsgNmId	pacs.009.001.08
Original Instruction Identification /Document/FIToFIPmtStsRpt/TxInfAndSts/OrgnlInstrId	CLI00000000002
OriginalEndToEndIdentification /Document/FIToFIPmtStsRpt/TxInfAndSts/OrgnlEndToEndId	OMOREF000002
Original UETR /Document/FIToFIPmtStsRpt/TxInfAndSts/OrgnlUETR	8b2dee54-dfdb-4bb8-b67e-bbcc28870abf
TransactionStatus Document/FIToFIPmtStsRpt/TxInfAndSts/TxSts	RJCT
StatusReasonInformation /Document/FIToFIPmtStsRpt/TxInfAndSts/StsRsnInf/Rsn/Prtry	E017
AdditionalInformation /Document/FIToFIPmtStsRpt/TxInfAndSts/StsRsnInf/AddtlInf	Settlement date greater than latest submission date for warehoused payments or not a valid business day.

3.25 FinancialInstitutionCreditTransferV08 (pacs.009.001.08)

3.25.1 Overview and scope of the message

The *FinancialInstitutionCreditTransferV08* (pacs.009) message is used in the ECMS as follows:

Inbound message from NCB or Counterparty

The Counterparty (NCB participant) sends a *FinancialInstitutionCreditTransfer (pacs.009)* message (pacs.009) to the ECMS to request:

- Marginal Lending on Request Credit Transfers;
- Cash as collateral demobilisations.

Outbound message from ECMS to CLM

The *FinancialInstitutionCreditTransferV08 (pacs.009) is* sent to CLM to credit the counterparty or its paying agent MCA account for:

- Payments in euro related to Open Market Operation Settlement;

- Payments in euro related to Marginal Lending on request Settlement;

- Payments related to maturity of FTD (used as Collateral or not);

- Payments related to Cash as Collateral Demobilisation;

- Payment related to Corporate Actions events.

The payment sent to CLM can be a connected payment or a regular payment.

Then ECMS will send:

- A Regular Payment to credit the Counterparty (or its payment bank) CLM MCA in case the collateral pool is not linked to a credit line in CLM;

- A Regular Payment to credit the Counterparty CLM MCA in case the collateral pool is linked to a credit line in CLM and update of Credit line in CLM is not needed;

- A Connected Payment to credit the counterparty CLM MCA and to update the credit line, if the collateral pool is linked to a credit line in CLM and update of credit line in CLM is needed.

3.25.2 Schema

Outline of the schema

The *FinancialInstitutionCreditTransfer* message is composed of the following message building blocks:

GroupHeader

This building block is mandatory and occurs once. It contains elements such as:

- message identification : filled with NONREF since the unique message identification is already included in the BAH;

- Creation Date and Time;

- Settlement Information.

CreditTransferTransactionInformation

This building block is mandatory and non-repetitive. It is a set of elements providing information specific to the individual credit transfer, such as:

- payment identification;

- payment type;

- interbank settlement amount;

- interbank settlement date;

- settlement time indication and request;

- instructing and instructed agent;

References/Links

The ECMS-specific schema and documentation in XSD/Excel/PDF format as well as the message examples are provided outside of this document under the following link:

ECMS_UDFS_1.3_pacs.009.001.08

3.25.3 The message in business context

Inbound message from Counterparty:

Specific message requirements

MESSAGE ITEM	UTILISATION
Message Identification Document/FICdtTrf/GrpHdr/MsgId	Always filled with NONREF since the message identification is already included in the BAH
Creation Date Time /Document/FICdtTrf/GrpHdr/CreDtTm	Date and time at which the message was created.
Number Of Transactions /Document/FICdtTrf/GrpHdr/NoOfTxs	Always filled with 1
Settlement Method Document/FICdtTrf/GrpHdr/SttlmInf/SttlmMtd	Always filled with CLRG
Clearing System Code /Document/FICdtTrf/GrpHdr/SttlmInf/ClrSys/Cd	Always filled with TGT
Instruction Identification Document/FICdtTrf/CdtTrfTxInf/PmtId/InstrId	It corresponds to the unique party's instruction reference and used for Duplicate Instruction reference check.
EndToEnd Identification Document/FICdtTrf/CdtTrfTxInf/PmtId/EndToEndId	The value specified in the instruction is sent in the pacs.009 sent to CLM.
UETR /Document/FICdtTrf/CdtTrfTxInf/PmtId/UETR	The value specified in the instruction is sent in the pacs.009 sent to CLM. It is generated by ECMS in case the A2A instruction is not received from counterparty: - Instruction captured via U2A - Closing leg generated automatically in the ECMS

MESSAGE ITEM	UTILISATION
Local Instrument Proprietary /Document/FICdtTrf/CdtTrfTxInf/PmtTpInf/LclInstrm/Prtry	1) - Marginal Lending on request: MLOR/poolID where poolID corresponds to the pool Identifier in the ECMS. 2)-Cash as collateral demobilisations: CCOL/poolID where poolID corresponds to the pool Identifier in the ECMS and in case, that Asset id is specified CCOL/poolID/AssetId.
Interbank Settlement Amount Document/FICdtTrf/CdtTrfTxInf/IntrBkSttlmAmt	The Marginal lending on request or Cash as Collateral demobilisation amount.
Property Currency /Document/FICdtTrf/CdtTrfTxInf/IntrBkSttlmAmt/@Ccy	Always filled with EUR.
Interbank Settlement Date Document/FICdtTrf/CdtTrfTxInf/IntrBkSttlmDt	Intended settlement Date of the payment instruction. - Marginal lending on request : current ECMS business day or the next business day; - Cash as collateral demobilisations: current ECMS business Date.
From Time /Document/FICdtTrf/CdtTrfTxInf/SttlmTmReq/FrTm	If received this element is ignored in the ECMS
Reject Time /Document/FICdtTrf/CdtTrfTxInf/SttlmTmReq/RjctTm	If received this element is ignored in the ECMS
Instructing Agent BIC /Document/FICdtTrf/CdtTrfTxInf/InstgAgt/FinInstnId/BICFI	BIC of the CLM cash account to be debited. It corresponds the NCB CLM Account. See rule below.
Instructed Agent BIC /Document/FICdtTrf/CdtTrfTxInf/InstdAgt/FinInstnId/BICFI	BIC of the CLM cash account to be credited : - Counterparty (NCB participant) CLM Main cash account - Paying Agent CLM cash account in case the counterparty is an indirect participant. See rule below.

MESSAGE ITEM	UTILISATION
Debtor /Document/FICdtTrf/CdtTrfTxInf/Dbtr/ FinInstnId/BICFI	The refinancing NCB BIC If the Counterparty is the owner of the MCA: pacs.009 - Credit booking Instructing Agent = Debited = Refinancing NCB Instructed Agent = Credited = Counterparty The NCB account BIC must be provided in <InstructingAgent>. The Counterparty account BIC must be provided in <InstructedAgent>. If the Counterparty is <u>not</u> the owner of the MCA: pacs.009 - Credit booking Instructing Agent = Debited = Refinancing NCB Instructed Agent = Credited = Account BIC MCA Creditor = Counterparty (Not owner of the MCA). The Instructing Agent and Instructed Agent should always provide the Account BIC of the CLM Account used for booking.
Creditor /Document/FICdtTrf/CdtTrfTxInf/Cdtr/ FinInstnId/BICFI	The Counterparty (NCB Participant) BIC. See rule above.
Remittance Information /Document/FICdtTrf/CdtTrfTxInf/RmtI nf	If received from the NCB or Counterparty this element is ignored in the ECMS.

<u>Message usage example: Marginal Lending on Request</u>

The Counterparty ECMSCPTYXXX sends a Marginal Lending on Request instruction to the ECMS to request an overnight credit of 1.000.000 EURO to its refinancing NCB ECMSNCB1XXX.The Counterparty CLM MCA is MCACPTYXXXX and the NCB CLM Cash Account is CLMNCB1XXXX. The intended settlement date of the request is 22/07/2020.

The message reference is MSGID00010, instruction ID INSTID00010, End-to-End id E2EID00010 and Unique payment reference equal a0030003-0010-4510-8000-000000050000.The pool Identifier of the counterparty in the ECMS is POOL000000007.

The counterparty sends a pacs.009 to ECMS with the following Details:

MESSAGE ITEM	UTILISATION
Message Identification Document/FICdtTrf/GrpHdr/MsgId	NONREF
Creation Date Time /Document/FICdtTrf/GrpHdr/CreDtTm	2020-07-22T14:15:00+00:00
Number Of Transactions /Document/FICdtTrf/GrpHdr/NoOfTxs	1
Settlement Method Document/FICdtTrf/GrpHdr/SttlmInf/SttlmMtd	CLRG
Clearing System Code /Document/FICdtTrf/GrpHdr/SttlmInf/ClrSys/Cd	TGT
Instruction Identification Document/FICdtTrf/CdtTrfTxInf/PmtId/InstrId	INSTID00010
EndToEnd Identification Document/FICdtTrf/CdtTrfTxInf/PmtId/EndToEndId	E2EID00010
UETR /Document/FICdtTrf/CdtTrfTxInf/PmtId/UETR	a0030003-0010-4510-8000-000000050000
Local Instrument Proprietary /Document/FICdtTrf/CdtTrfTxInf/PmtTpInf/LclInstrm/Prtry	MLOR/ POOL000000007
Interbank Settlement Amount Document/FICdtTrf/CdtTrfTxInf/IntrBkSttlmAmt	1000000
Property Ccy /Document/FICdtTrf/CdtTrfTxInf/IntrBkSttlmAmt/@Ccy	EUR
Interbank Settlement Date Document/FICdtTrf/CdtTrfTxInf/IntrBkSttlmDt	2020-07-22
Instructing Agent BIC /Document/FICdtTrf/CdtTrfTxInf/InstgAgt/FinInstnId/BICFI	CLMCB1XXXX
Instructed Agent BIC /Document/FICdtTrf/CdtTrfTxInf/InstdAgt/FinInstnId/BICFI	MCACPTYXXXX
Debtor /Document/FICdtTrf/CdtTrfTxInf/Dbtr/FinInstnId/BICFI	ECMSNCB1XXX

MESSAGE ITEM	UTILISATION
Creditor /Document/FICdtTrf/CdtTrfTxInf/Cdtr/FinInstnId/BICFI	ECMSCPTYXXX

Message usage example: Cash as Collateral Demobilisation

The Counterparty ECMSCPTYXXX sends a Cash Collateral Demobilisation instruction to the ECMS to request to its refinancing NCB ECMSNCB1XXX to demobilise 5,000,000 EUR of Cash as Collateral from its Pool POOL000000007.The Counterparty CLM MCA is MCACPTYXXXX and the NCB CLM Cash Account is CLMNCB1XXXX. The intended settlement date of the request is 23/07/2020.

The message reference is MSGID00011, instruction ID INSTID00011, End-to-End id E2EID00011 and Unique payment reference equal a0030003-0011-4510-8000-000000050000.

The counterparty sends a pacs.009 to ECMS with the following Details:

MESSAGE ITEM	UTILISATION
Message Identification Document/FICdtTrf/GrpHdr/MsgId	NONREF
Creation Date Time /Document/FICdtTrf/GrpHdr/CreDtTm	2020-07-23T14:16:00+00:00
Number Of Transactions /Document/FICdtTrf/GrpHdr/NoOfTxs	1
Settlement Method Document/FICdtTrf/GrpHdr/SttlmInf/SttlmMtd	CLRG
Clearing System Code /Document/FICdtTrf/GrpHdr/SttlmInf/ClrSys/Cd	TGT
Instruction Identification Document/FICdtTrf/CdtTrfTxInf/PmtId/InstrId	INSTID00011
EndToEnd Identification Document/FICdtTrf/CdtTrfTxInf/PmtId/EndToEndId	E2EID00011
UETR /Document/FICdtTrf/CdtTrfTxInf/PmtId/UETR	a0030003-0011-4510-8000-000000050000
Local Instrument Proprietary /Document/FICdtTrf/CdtTrfTxInf/PmtTpInf/LclInstrm/Prtry	CCOL/ POOL000000007
Interbank Settlement Amount	5000000

MESSAGE ITEM	UTILISATION
Document/FICdtTrf/CdtTrfTxInf/IntrBkSttlmAmt	
Property Ccy /Document/FICdtTrf/CdtTrfTxInf/IntrBkSttlmAmt/@Ccy	EUR
Interbank Settlement Date Document/FICdtTrf/CdtTrfTxInf/IntrBkSttlmDt	2020-07-23
Instructing Agent BIC /Document/FICdtTrf/CdtTrfTxInf/InstgAgt/FinInstnId/BICFI	CLMNCB1XXXX
Instructed Agent BIC /Document/FICdtTrf/CdtTrfTxInf/InstdAgt/FinInstnId/BICFI	MCACPTYXXXX
Debtor /Document/FICdtTrf/CdtTrfTxInf/Dbtr/FinInstnId/BICFI	ECMSNCB1XXX
Creditor /Document/FICdtTrf/CdtTrfTxInf/Cdtr/FinInstnId/BICFI	ECMSCPTYXXX

Outbound message from ECMS to CLM

Specific message requirements

MESSAGE ITEM	UTILISATION
Message Identification Document/FICdtTrf/GrpHdr/MsgId	Value "NONREF" as the message ID is already part of the BAH
Creation Date Time /Document/FICdtTrf/GrpHdr/CreDtTm	Date and time at which the message was created.
Number Of Transactions /Document/FICdtTrf/GrpHdr/NoOfTxs	Always filled with "1"
Settlement Method	Always filled with "CLRG"

MESSAGE ITEM	UTILISATION
Document/FICdtTrf/GrpHdr/Sttl mInf/SttlmMtd	
Clearing System Code /Document/FICdtTrf/GrpHdr/Sttl mInf/ClrSys/Cd	Always filled with "TGT"
Instruction Identification Document/FICdtTrf/CdtTrfTxInf/ PmtId/InstrId	It is ignored by CLM Filled with the credit line instruction / payment instruction ECMS internal reference.
EndToEnd Identification Document/FICdtTrf/CdtTrfTxInf/ PmtId/EndToEndId	The value specified in the instruction (event generating the payment) is sent in the pacs.009 sent to CLM. For MLOR settlement, corresponds to the Counterparty transaction reference number : - as received in the end to end reference of the pacs.009 sent by the CPTY - as filled via U2A on the MLOR instruction. For MLOR interest payment, corresponds to Counterparty transaction reference number. For AML interest payment, corresponds to Counterparty transaction reference number: as filled with Message ID in the BAH received from CLM in the camt.004. For OMO (settlement, Early Repayment, and interest payment) and FTD (Reimbursement and interest payment), corresponds to OMO Reference Number of the allotment generated by the ECMS. For LPO Netting (also including MLOR) and FTD Netting, corresponds to Transaction reference number assigned by ECMS for netting result. For Cash as Collateral, corresponds to 1) Party's Instruction reference : - as received in the end to end reference of the pacs.009 - as filled via U2A on the CCOL instruction 2) Cash Collateral Instruction Id assigned by ECMS in case of automatic Demobilisation. For Corporate Actions, corresponds to Corporate Action Event Identification as assigned by the ECMS.

MESSAGE ITEM	UTILISATION
UETR /Document/FICdtTrf/CdtTrfTxInf/ PmtId/UETR	The value specified in the instruction is sent in the pacs.009 sent to CLM. Due to the double entry check carried out by the CLM it is not possible to resend the same Connected Payment so in case of resubmit of the payment, a new UETR should be generated.
Local Instrument Proprietary /Document/FICdtTrf/CdtTrfTxInf/ PmtTpInf/LclInstrm/Prtry	This element is filled when the collateral pool is linked to a credit line in CLM and update of credit line in CLM is needed. The format is CONP/Amount, where the amount corresponds to the DELTA amount of the Credit line to be updated.
Interbank Settlement Amount Document/FICdtTrf/CdtTrfTxInf/I ntrBkSttlmAmt	The instruction amount
Property Currency /Document/FICdtTrf/CdtTrfTxInf/ IntrBkSttlmAmt/@Ccy	Always filled with EUR
Interbank Settlement Date Document/FICdtTrf/CdtTrfTxInf/I ntrBkSttlmDt	Filled with the value date of the payment. It corresponds to ECMS business date.
From Time /Document/FICdtTrf/CdtTrfTxInf/ SttlmTmReq/FrTm	Not generated by ECMS
Reject Time /Document/FICdtTrf/CdtTrfTxInf/ SttlmTmReq/RjctTm	Not generated by ECMS
Instructing Agent BIC /Document/FICdtTrf/CdtTrfTxInf/ InstgAgt/FinInstnId/BICFI	BIC of the CLM cash account to be debited. It corresponds the NCB CLM MCA. See rule below.
Instructed Agent BIC /Document/FICdtTrf/CdtTrfTxInf/ InstdAgt/FinInstnId/BICFI	BIC of the CLM cash account to be credited : - Counterparty (NCB participant) CLM MCA - Paying Agent CLM cash account in case the counterparty is an indirect participant. See rule below.

MESSAGE ITEM	UTILISATION
Debtor /Document/FICdtTrf/CdtTrfTxInf/ Dbtr/FinInstnId/BICFI	Mandatory but not relevant for settlement of a payment in CLM. BIC is subject to BIC validation. Filled with the refinancing NCB BIC If the Counterparty is the owner of the MCA: pacs.009 - Credit booking Instructing Agent = Debited = Refinancing NCB Instructed Agent = Credited = Counterparty To credit the Counterparty it should be provided in <InstructedAgent> and if the NCB should be debited, then the NCB account BIC must be provided in <InstructingAgent>. If the Counterparty is <u>not</u> the owner of the MCA: pacs.009 - Credit booking Instructing Agent = Debited = Refinancing NCB Instructed Agent = Credited = Account BIC MCA Creditor = Counterparty (Not owner of the MCA).
Creditor /Document/FICdtTrf/CdtTrfTxInf/ Cdtr/FinInstnId/BICFI	Mandatory but not relevant for settlement of a payment in CLM. BIC is subject to BIC validation. Filled with the Counterparty (NCB Participant) BIC. See rule above.

MESSAGE ITEM	UTILISATION
Remittance Information /Document/FICdtTrf/CdtTrfTxInf/ RmtInf	The event type origin of the payment provided by the ECMS as follows: "MLORN" represents the MLOR settlement and reimbursement for the principal. "MLORI" represents the MLOR interest. "AMLI" represents the AML interest. "OMON" code represents the payment for OMO principal settlement and reimbursement, Early Repayment. "OMOI" code represents the OMO interest, Early Repayment interest. "NETLPO" code represents the netted payment for netted instructions based on Operation Type for Netted Payments, and netted MLOR. "NETLPOI" code represents the netted payment for netted interest based on Operation Type for Netted Payments. "FTDN" represents the FTD settlement and reimbursement for the principal. "FTDI" represents the FTD interest. "NETFTD" represents the netted payment for netted FTD. "NETFTDI" represents the netted payment for netted FTD interest. "CCOL" represents the Cash as Collateral mobilisation. "RELOC/*ISIN*" represents the Relocation. "CA Event Type/*ISIN*/ECMS *Internal Asset Account*" represents the Corporate Action.

Message usage example: Ordinary Payment

The Counterparty ECMSCPTYXXX sends a Cash Collateral Demobilisation instruction to the ECMS to request to its refinancing NCB ECMSNCB1XXX to demobilise 5,000,000 EUR of Cash as Collateral from its Pool POOL000000007.The refinancing NCB is ECMSNCB1XXX.

The counterparty is not a direct participant in CLM and the payment is done with another participant account MCACPTY3XXX.The NCB CLM Cash Account is equal CLMNCB1XXXX. The intended settlement date of the request is 24/07/2020.

The message reference is MSGID00014, instruction ID INSTID00014, End-to-End id E2EID00014 and Unique payment reference equal a0040003-0011-4510-8000-000000050000.

The Cash collateral demobilisation is recorded successfully after passing the business validations checks. ECMS updates the counterparty pool POOL00000018, creates a credit line instruction with Reference CLI00000000014 and payment type equal "Ordinary Payment" then prepares and sends an Ordinary payment via a pacs.009 with the following details:

MESSAGE ITEM	UTILISATION
Message Identification Document/FICdtTrf/GrpHdr/MsgId	NONREF
Creation Date Time /Document/FICdtTrf/GrpHdr/CreDtTm	2020-07-23T14:16:00+00:00
Number Of Transactions /Document/FICdtTrf/GrpHdr/NoOfTxs	1
Settlement Method Document/FICdtTrf/GrpHdr/SttlmInf/SttlmMtd	CLRG
Clearing System Code /Document/FICdtTrf/GrpHdr/SttlmInf/ClrSys/Cd	TGT
Instruction Identification Document/FICdtTrf/CdtTrfTxInf/PmtId/InstrId	CLI00000000014
EndToEnd Identification Document/FICdtTrf/CdtTrfTxInf/PmtId/EndToEndId	E2EID00014
UETR /Document/FICdtTrf/CdtTrfTxInf/PmtId/EndToEndId	A0040003-0011-4510-8000-000000050000
Interbank Settlement Amount Document/FICdtTrf/CdtTrfTxInf/IntrBkSttlmAmt	5000000
Property Ccy /Document/FICdtTrf/CdtTrfTxInf/IntrBkSttlmAmt/@Ccy	EUR
Interbank Settlement Date Document/FICdtTrf/CdtTrfTxInf/IntrBkSttlmDt	2020-07-24
Instructing Agent BIC	CLMNCB1XXXX

MESSAGE ITEM	UTILISATION
/Document/FICdtTrf/CdtTrfTxInf/InstgAgt/FinInstnId/BICFI	
Instructed Agent BIC /Document/FICdtTrf/CdtTrfTxInf/InstdAgt/FinInstnId/BICFI	MCACPTY3XXX
Debtor /Document/FICdtTrf/CdtTrfTxInf/Dbtr/FinInstnId/BICFI	ECMSNCB1XXX
Creditor /Document/FICdtTrf/CdtTrfTxInf/Cdtr/FinInstnId/BICFI	ECMSCPTYXXX
Remittance Information /Document/FICdtTrf/CdtTrfTxInf/RmtInf	CCOL

3.26 FinancialInstitutionDirectDebitV03 (pacs.010.001.03)

3.26.1 Overview and scope of the message

The *FinancialInstitutionDirectDebit (pacs.010)* message is used in the ECMS as follows.

Inbound message from the NCB or Counterparty

The Counterparty (NCB Participant) sends a *FinancialInstitutionDirectDebit* (pacs.010) message to the ECMS to a request Cash as Collateral Mobilisation.

Outbound message from ECMS to CLM

The ECMS sends a *FinancialInstitutionDirectDebit (pacs.010)* message to CLM to debit the counterparty or its paying agent MCA account for:

- Payments in euro related to Open Market Operation Maturity;

- Payments in euro related to Marginal Lending on request Reimbursement;

- Payments related to Settlement of FTD (used as Collateral or not);

- Payments related to Cash as Collateral Mobilisation;

The payment sent to CLM can be a connected payment or a regular payment.

Then ECMS will send:

- A Regular Payment to debit the Counterparty (or its payment bank) CLM MCA in case the collateral pool is not linked to a credit line in CLM;

- A Regular Payment to debit the Counterparty CLM MCA in case the collateral pool is linked to a credit line in CLM and update of Credit line in CLM is not needed;

- A Connected Payment to debit the Counterparty CLM MCA and to update the credit line, if the collateral pool is linked to a credit line in CLM and update of credit line in CLM is needed.

3.26.2 Schema

Outline of the schema

The *FinancialInstitutionDirectDebit* message is composed of the following message building blocks:

GroupHeader

This building block is mandatory and occurs once. It contains elements such as:

- Message identification: filled with NONREF since the unique message identification is already included in the BAH;

- Creation Date and Time;

- Settlement Information.

CreditInstruction

This building block is mandatory and non-repetitive. It contains set of elements providing information related to the cash as collateral mobilisation instruction

- credit instruction with credit identification, instructing and instructed agent;

- Direct debit transaction information with payment identification, payment type information, interbank settlement amount, interbank settlement date

References/Links

The ECMS specific schema and documentation in XSD/Excel/PDF format as well as the message examples are provided outside of this document under the following link:

ECMS_UDFS_1.3_pacs.010.001.03

3.26.3 The message in business context

Inbound message from Counterparty

Specific message requirements

MESSAGE ITEM	DATA TYPE/ CODE
Message Identification /Document/FIDrctDbt/GrpHdr/MsgId	TARGET_RestrictedFINXMax35Text

MESSAGE ITEM	DATA TYPE/ CODE
Creation Date Time /Document/FIDrctDbt/GrpHdr/CreDtTm	ISODateTime
Number Of Transactions /Document/FIDrctDbt/GrpHdr/NoOfTxs	Max15NumericText
Credit Identification /Document/FIDrctDbt/CdtInstr/CdtId	TARGET_RestrictedFINXMax35Text
Instructing Agent BIC /Document/FIDrctDbt/CdtInstr/InstgAgt/FinInstnId/BICFI	TARGET_BIC11Text
Instructed Agent BIC /Document/FIDrctDbt/CdtInstr/InstdAgt/FinInstnId/BICFI	TARGET_BIC11Text
Creditor /Document/FIDrctDbt/CdtInstr/Cdtr	TARGET_BIC11Text
Instruction Identification Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/PmtId/InstrId	TARGET_RestrictedFINXMax35Text
EndToEnd Identification /Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/PmtId/EndToEndId	TARGET_RestrictedFINXMax35Text
UETR /Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/PmtId/UETR	UUIDv4Identifier
Proprietary /Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/PmtTpInf/LclInstrm/Prtry	TARGET_RestrictedFINXMax35Text
Interbank Settlement Amount Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/IntrBkSttlmAmt	TARGET_Max18_Max2DecimalAmount (based on decimal) minInclusive: 0 totalDigits: 18 fractionDigits: 2

MESSAGE ITEM	DATA TYPE/ CODE
Property Currency /Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/IntrBkSttlmAmt/@Ccy	ActiveCurrencyCode
Interbank Settlement Date Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/IntrBkSttlmDt	ISODate
From Time /Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/SttlmTmReq/FrTm	time
Reject Time /Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/SttlmTmReq/RjctTm	time
Debtor Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/Dbtr	TARGET_BIC11Text
Remittance Information /Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/RmtInf	Max140Text

Message usage example: Cash Collateral Mobilisation

The Counterparty ECMSCPTYXXX sends a Cash Collateral Mobilisation instruction to the ECMS to request to its refinancing NCB ECMSNCB1XXX to mobilise 15,000,000 EUR of Cash as Collateral in its Pool POOL000000008.

The Counterparty CLM MCA is MCACPTYXXXX and the NCB CLM Cash Account is CLMNCB1XXXX. The intended settlement date of the request is 27/07/2020.

The message reference is MSGID00012, instruction ID INSTID00012, End-to-End id E2EID00012 and Unique payment reference equal a0030004-0011-2510-8000-000000050000. The Payment Type Information of the instruction includes the code CCOL and the pool id involved in the operation.

The counterparty sends a pacs.010 to ECMS with the following Details:

MESSAGE ITEM	UTILISATION
Message Identification /Document/FIDrctDbt/GrpHdr/MsgId	NONREF
Creation Date Time	2019-10-27T09:00:00+00:00

MESSAGE ITEM	UTILISATION
/Document/FIDrctDbt/GrpHdr/CreDtTm	
Number Of Transactions /Document/FIDrctDbt/GrpHdr/NoOfTxs	1
Credit Identification /Document/FIDrctDbt/CdtInstr/CdtId	CREDIT00001
Instructing Agent BIC /Document/FIDrctDbt/CdtInstr/InstgAgt/FinInstnId/BICFI	CLMNCB1XXXX
Instructed Agent BIC /Document/FIDrctDbt/CdtInstr/InstdAgt/FinInstnId/BICFI	MCACPTYXXXX
Creditor /Document/FIDrctDbt/CdtInstr/Cdtr	ECMSNCB1XXX
Instruction Identification Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/PmtId/InstrId	INSTID00012
EndToEnd Identification /Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/PmtId/EndToEndId	E2EID00012
UETR /Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/PmtId/UETR	a0030004-0011-2510-8000-000000050000
Payment Type Information Proprietary /Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/PmtTpInf/LclInstrm/Prtry	CCOL/ POOL000000008
Interbank Settlement Amount Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/IntrBkSttlmAmt	15000000
Property Currency /Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/IntrBkSttlmAmt/@Ccy	EUR
Interbank Settlement Date Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/IntrBkSttlmDt	2020-07-27
Debtor	ECMSCPTYXXX

MESSAGE ITEM	UTILISATION
Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/Dbtr	

Outbound message from ECMS to CLM

Specific message requirements

MESSAGE ITEM	UTILISATION
Message Identification /Document/FIDrctDbt/GrpHdr/MsgId	Value "NONREF" as the message ID is already part of the BAH
Creation Date Time /Document/FIDrctDbt/GrpHdr/CreDtTm	Date and time at which the message was created.
Number Of Transactions /Document/FIDrctDbt/GrpHdr/NoOfTxs	Only "1" is allowed
Credit Identification /Document/FIDrctDbt/CdtInstr/CdtId	Mandatory and ignored by CLM and will be filled as the message reference
Instructing Agent BIC /Document/FIDrctDbt/CdtInstr/InstgAgt/FinInstnId/BICFI	BIC of the CLM Account to be credited. It corresponds the NCB CLM Account. See the rule below.
Instructed Agent BIC /Document/FIDrctDbt/CdtInstr/InstdAgt/FinInstnId/BICFI	BIC of the CLM Account to be debited : - Counterparty (NCB participant) CLM MCA - Paying Agent CLM cash account in case the counterparty is an indirect participant. See the rule below.
Creditor /Document/FIDrctDbt/CdtInstr/Cdtr	Mandatory but not relevant for settlement of a direct debit in CLM. BIC is subject to BIC validation. The refinancing NCB BIC. If the Counterparty is the owner of the MCA: pacs.010 - Debit booking Instructing Agent = Credited = Refinancing NCB

MESSAGE ITEM	UTILISATION
	Instructed Agent = Debited = Counterparty.
	The NCB account BIC must be provided in <InstructingAgent>.
	The Counterparty account BIC must be provided in <InstructedAgent>.
	If the Counterparty is <u>not</u> the owner of the MCA:
	pacs.010 - Debit booking
	Instructing Agent = Credited = Refinancing NCB
	Instructed Agent = Debited = Account BIC MCA
	Debtor = Counterparty (Not owner of the MCA)
	The Instructing Agent and Instructed Agent should always provide the Account BIC of the CLM Account used for booking.
Instruction Identification Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/PmtId/InstrId	It is ignored by CLM.
	Filled with ECMS payment reference.
	Between ECMS and CLM, corresponds to the Payment and Credit Line Instruction Id generated by the ECMS.
EndToEnd Identification /Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/PmtId/EndToEndId	End-to-end reference of a payment.
	It is ignored by CLM. The value specified in the instruction is reported in the pacs.010 sent to CLM.
	For MLOR reimbursement and interest payment, corresponds to Counterparty transaction reference number.
	For AML interest payment, corresponds to Counterparty transaction reference number: as filled with Message ID in the BAH received from CLM in the camt.004.
	For OMO (reimbursement, Early Repayment reimbursement, and interest payment) and FTD (settlement and interest payment), corresponds to OMO Reference Number of the allotment generated by the ECMS.
	For LPO Netting (also including MLOR) and FTD Netting, corresponds to Transaction reference number assigned by ECMS for netting result.
	For Cash as Collateral, corresponds to
	1) Party's Instruction reference : - as received in the end to end reference of the

MESSAGE ITEM	UTILISATION
	pacs.010 - as filled via U2A on the CCOL instruction 2) Cash Collateral Instruction Id assigned by ECMS in case of automatic Mobilisation.
	For Relocation, corresponds to Instruction Id in the Relocation Instructions and communicated to Counterparty.
	For Corporate Actions, corresponds to Corporate Action Event Identification as assigned by the ECMS.
UETR /Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/PmtId/UETR	Universally unique identifier (UETR) of the payment. The value specified in the instruction (event generating the payment) is reported in the pacs.010 sent to CLM.
Payment Type Information Proprietary /Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/PmtTpInf/LclInstrm/Prtry	This element is filled when the collateral pool is linked to a credit line in CLM and update of credit line in CLM is needed. The format is CONP/Amount, where the amount corresponds to the DELTA amount of the Credit line to be updated.
Interbank Settlement Amount Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/IntrBkSttlmAmt	The instruction amount.
Property Currency /Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/IntrBkSttlmAmt/@Ccy	Always filled with EURO
Interbank Settlement Date Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/IntrBkSttlmDt	Filled with the value date of the payment. It corresponds to ECMS business date.
From Time /Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/SttlmTmReq/FrTm	Not generated by ECMS
Reject Time /Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/SttlmTmReq/RjctTm	Not generated by ECMS

MESSAGE ITEM	UTILISATION
Debtor Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/Dbtr	Mandatory but not relevant for settlement of a direct debit in CLM. BIC is subject to BIC validation. It will be filled with the Counterparty (NCB Participant) BIC. See the rule above.
Remittance Information /Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/RmtInf	Corresponds to the Event type origin of the payment provided by the ECMS as follows: "MLORN" represents the MLOR settlement and reimbursement for the principal. "MLORI" represents the MLOR interest. "AMLI" represents the AML interest. "OMON" code represents the payment for OMO principal settlement and reimbursement, Early Repayment. "OMOI" code represents the OMO interest, Early Repayment interest. "NETLPO" code represents the netted payment for netted instructions based on Operation Type for Netted Payments, and netted MLOR. "NETLPOI" code represents the netted payment for netted interest based on Operation Type for Netted Payments. "FTDN" represents the FTD settlement and reimbursement for the principal. "FTDI" represents the FTD interest. "NETFTD" represents the netted payment for netted FTD. "NETFTDI" represents the netted payment for netted FTD interest. "CCOL" represents the Cash as Collateral mobilisation. "RELOC/*ISIN*" represents the Relocation. "CA Event Type/*ISIN*/ECMS *Internal Asset Account*" represents the Corporate Action.

Message usage example: Ordinary Payment

The Counterparty ECMSCPTYXXX sends a Cash Collateral Mobilisation instruction to the ECMS to request to its refinancing NCB ECMSNCB1XXX to mobilise 25,000,000 EUR of Cash as Collateral in its Pool POOL000000015.

The counterparty is not a direct participant in CLM and the payment is done with another participant account MCACPTY3XXX.The NCB CLM Cash Account is equal CLMNCB1XXXX. The intended settlement date of the request is 27/07/2020.

The message reference is MSGID00015, instruction ID INSTID00015, End-to-End id E2EID00015 and Unique payment reference equal a0040003-1111-4510-8000-000000050000.

The Cash collateral mobilisation is recorded successfully after passing the business validations checks. The ECMS updates the counterparty pool POOL000000015, creates a credit line instruction with Reference CLI00000000015 and payment type equal "Ordinary Payment" then prepares and sends an Ordinary payment via a pacs.010 with the following details:

MESSAGE ITEM	UTILISATION
Message Identification /Document/FIDrctDbt/GrpHdr/MsgId	NONREF
Creation Date Time /Document/FIDrctDbt/GrpHdr/CreDtTm	2020-07-27T09:15:00+00:00
Number Of Transactions /Document/FIDrctDbt/GrpHdr/NoOfTxs	1
Credit Identification /Document/FIDrctDbt/CdtInstr/CdtId	CRD00000256
Instructing Agent BIC /Document/FIDrctDbt/CdtInstr/InstgAgt/FinInstnId/BICFI	CLMNCB1XXXX
Instructed Agent BIC /Document/FIDrctDbt/CdtInstr/InstdAgt/FinInstnId/BICFI	MCACPTY3XXX
Creditor /Document/FIDrctDbt/CdtInstr/Cdtr	ECMSNCB1XXX
Instruction Identification Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/PmtId/InstrId	CLI00000000015
EndToEnd Identification /Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/PmtId/EndToEndId	E2EID00015
UETR /Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/PmtId/UETR	a0040003-1111-4510-8000-000000050000

Interbank Settlement Amount Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/ IntrBkSttlmAmt	25000000
Property Currency /Document/FIDrctDbt/CdtInstr/DrctDbtTxInf /IntrBkSttlmAmt/@Ccy	EUR
Interbank Settlement Date Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/ IntrBkSttlmDt	2020-07-27
Debtor Document/FIDrctDbt/CdtInstr/DrctDbtTxInf/ Dbtr	ECMSCPTYXXX
Remittance Information /Document/FIDrctDbt/CdtInstr/DrctDbtTxInf /RmtInf	CCOL

3.27 CollateralValueCreationRequestV01 (draft7reda.024.001.01)

3.27.1 Overview and scope of the message

Outbound message to T2S/TPA

This chapter illustrates the CollateralValueCreationRequestV01 message.

CollateralValueCreationRequest is sent by the ECMS to T2S and the TPA to request the creation of a collateral value.

3.27.2 Schema

Outline of the schema

The CollateralValueCreationRequestV01 message is composed of the following message building blocks:

MessageHeader
This building block is mandatory and non repetitive. It contains the ECMS message reference to uniquely and unambiguously identify the message.

CollateralValue
This building block is mandatory and non repetitive. It contains detailed information related to the collateral value creation message. It includes the following elements: ISIN of the security, valuation date, Valuation Price, Valuation Currency, Valuation Close Link Price, Clean Price, Accrued Interest, Haircut, Close Link Haircut, Pool Factor and Foreign Exchange details.

NCBorPaymentBank

This building block is mandatory and non repetitive. It contains the identification of the NCB (BIC) providing the collateral value.

References/Links

ECMS_UDFS_1.3_DRAFT7reda.024.001.01

3.27.3 The message in business context

Outbound message to TPA[4]

MESSAGE ITEM	UTILISATION
MessageIdentification Document/CollValCreReq/MsgHdr/MsgId	Reference assigned by the ECMS to the message.
SecurityIdentification Document/CollValCreReq/CollVal/SctyId	ISIN code of the security being valuated.
Valuation Date Document/CollValCreReq/CollVal/ValtnDt	Business day for which the price is applicable
ValuationCurrency Document/CollValCreReq/CollVal/ValtnCcy	Currency code (always EUR)
ValuationPrice Document/CollValCreReq/CollVal/ValtnPric/Coeff	Price as coefficient
ValuationCloseLinkPrice Document/CollValCreReq/CollVal/ValtnClsLkPric/Coeff	Price as coefficient (own-use haircut cut included)
CleanPrice Document/CollValCreReq/CollVal/CleanPric/Rate	CEPH price as coefficient

MESSAGE ITEM	UTILISATION
AccruedInterest Document/CollValCreReq/CollVal/AcrdIntrst/Rate	CEPH accrued interest as coefficient
Haircut Document/CollValCreReq/CollVal/Hrcut	Non-own-use haircut (as coefficient)
CloseLinkHaircut Document/CollValCreReq/CollVal/ClsLkHrcut	Own-use haircut (as coefficient). Non-own-use haircut included.
PoolFactor Document/CollValCreReq/CollVal/PoolFctr	Pool factor as coefficient (between 0 and 1)
ForeignExchange Document/CollValCreReq/CollVal/FX	Exchange rate of currency quoted against the euro
NCBIdentification /Document/CollValCreReq/NCBOrPmtBk/NCBId/Id/AnyBIC	ECB BIC as the collateral value applies to the Eurosystem

Message example: the ECMS requests the creation of a securities valuation.

Valuation is provided for security with ISIN "ES0000102139" valuation price 99, valuation close link price 85.5, clean price 100, accrued interest 10, haircut 5, close link haircut 6 and pool factor 0.9. It is valid for date "2021-03-30".

3.28 EligibleSecuritiesCreationRequestV01 (draft5reda.025.001.01)

3.28.1 Overview and scope of the message

Outbound message to T2S/TPA

This chapter illustrates the EligibleSecuritiesCreationRequestV01 message.

The EligibleSecuritiesCreationRequest message is sent by ECMS to T2S and TPAs to request for the creation of an eligible security in their reference data.

One message is sent by the ECMS per ISIN and Central Bank.

3.28.2 Schema

Outline of the schema

The EligibleSecuritiesCreationRequestV01 message is composed of the following message building blocks:

MessageHeader
This building block is mandatory and non repetitive. It contains the ECMS message reference that uniquely and unambiguously identifies the message.

EligibleSecurity
This building block is mandatory and non repetitive. It includes the following elements: security identifier (ISIN), Collateralisation currency and the identification of the NCB providing the eligible securities (Refinancing Central Bank).

References/Links

ECMS_UDFS_1.3_DRAFT5reda.025.001.01

3.28.3 The message in business context

Outbound message from ECMS to T2S/TPA

MESSAGE ITEM	UTILISATION
MessageIdentification Document/ElgblSctiesCreReq/MsgId/Id	Reference assigned by the ECMS to the message

SecurityIdentification Document/ElgblSctiesCreReq/ElgblScty/SctyId	ISIN Code
CollateralisationCurrency Document/ElgblSctiesCreReq/ElgblScty/CollstnCcy	Currency code
NCBIdentification Document/ElgblSctiesCreReq/ElgblScty/PtyId/NCBId	BIC of the Central Bank providing the eligible securities

Message example: the ECMS requests the eligibility of a security

In this example ECMS requests the asset up of security "ES0000102139" as eligible for NCB "NCBBIC22XXX" in a TPA.

3.29 CloseLinkCreationRequestV01 (draft7reda.027.001.01)

3.29.1 Overview and scope of the message

Outbound message to T2S/TPA

The CloseLinkCreationRequest message is sent by the ECMS to T2S and TPAs to create close links between a counterparty and a security.

One message is sent by the ECMS to T2S and/or TPA per ISIN (close link applies to all Eurosystem Central Banks)

3.29.2 Schema

Outline of the schema

The CloseLinkCreationRequestV01 message is composed of the following message building blocks:

MessageHeader

This building block is mandatory and non repetitive. It contains the ECMS message reference that uniquely and unambiguously identifies the message.

CloseLink

This building block is mandatory and non repetitive. It includes the following elements: security identifier (ISIN code is used) and the BIC of the counterparty to set the close link for.

References/Links

ECMS_UDFS_1.3_DRAFT7reda.027.001.01

3.29.3 The message in business context

Outbound message from ECMS to TPA/T2S

MESSAGE ITEM	UTILISATION
MessageIdentification Document/ClsLkCreReq/MsgHdr/MsgId	Reference assigned by the ECMS to the message
SecurityIdentification Document/ClsLkCreReq/ClsLk/SctyId	ISIN Code
CreditProviderIdentification Document/ClsLkCreReq/ClsLk/CdtPrvdrId	The credit provider identification is ECBFDEFFTPP as the close link applies to the Eurosystem

Message example: the ECMS requests the creation of a close link.

In this example an ECMS requests to a TPA the creation of a close link for security with ISIN "ES0000102139" and counterparty "PARTYBICXXX".

3.30 CollateralDataStatusAdvice V01 (draft4reda.028.001.01)

3.30.1 Overview and scope of the message

Inbound message from T2S/TPA.

The CollateralDataStatusAdvice message is sent by T2S or TPA to the ECMS (the requestor) to provide information of a request on reference data management.

3.30.2 Schema

Outline of the schema

The CollateralDataStatusAdvice message is composed of the following message building blocks:

MessageIdentification
This building block is mandatory and non repetitive. It contains the ECMS message reference to uniquely and unambiguously identify the message.

OriginalMessageIdentification

This building block is mandatory and non repetitive. It contains the identification assigned by the sending party to uniquely and unambiguously identify the original message generating the status advice.

StatusReason

This building block is mandatory and non repetitive. It contains the processing status of the ECMS Request previously sent. The possible values are: rejected, completed and queued and a status reason can be added optionally.

References/Links

ECMS_UDFS_1.3_DRAFT4reda.028.001.01

3.30.3 The message in business context

Inbound message from T2S/TPA

Message usage: CollateralDataStatusAdvice: rejected

MESSAGE ITEM	UTILISATION
Identification Document/CollDataStsAdvc/ MsgId/Id	To identify the message.
Identification Document/CollDataStsAdvc/ OrgnlMsgId/Id	To unambiguously identify the original message for which the status is sent.
Status Document/CollDataStsAdvc/ StsRsn/Sts	To provide the status of the message : - Rejected : REJT

Message example: reda.028.001.01 ECMS_CollateralDataStatusAdvice: rejected

In this example processing for a close link creation request sent with reference "REFERENCEOUT001" has been rejected. Thus the ECMS is notified with the status advice including code "REJT", Message Id "NONREF" and Original Message Id "REFERENCEOUT001".

Message usage: CollateralDataStatusAdvice: Completed

MESSAGE ITEM	UTILISATION
Identification Document/CollDataStsAdvc/ MsgId/Id	To identify the message.
Identification Document/CollDataStsAdvc/ OrgnlMsgId/Id	To unambiguously identify the original message for which the status is sent.
Status Document/CollDataStsAdvc/ StsRsn/Sts	To provide the status of the message : - Completed : COMP

Message example: reda.028.001.01 ECMS_CollateralDataStatusAdvice: completed

In this example processing for a close link creation request sent with reference "REFERENCEOUT001" has been completed. Thus the ECMS is notified with the status advice including code "COMP", Message Id "NONREF" and Original Message Id "REFERENCEOUT001".

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Message usage: CollateralDataStatusAdvice: Queued

MESSAGE ITEM	UTILISATION
Identification **Document/CollDataStsAdvc/Msg** **Id/Id**	To identify the message.
Identification **Document/CollDataStsAdvc/Org** **nlMsgId/Id**	To unambiguously identify the original message for which the status is sent.
Status **Document/CollDataStsAdvc/Sts** **Rsn/Sts**	To provide the status of the message : - Queued : QUED

Message example: reda.028.001.01 ECMS_CollateralDataStatusAdvice: Queued

In this example processing for a close link creation request sent with reference "REFERENCEOUT001" has been queued. Thus the ECMS is notified with the status advice

including code "QUED", Message Id "NONREF" and Original Message Id "REFERENCEOUT001".

3.31 TripartyCollateralUnilateralRemovalRequest V01 (draft4reda.074.001.01)

3.31.1 Overview and scope of the message

The *Triparty Collateral Unilateral Removal Request* message is used in the ECMS as following:

Outbound message to TPA

The ECMS sends to the TPA a Triparty Collateral Unilateral Removal Request message to request the removal of the asset from the Triparty Transaction.

3.31.2 Schema

Outline of the schema

The *Triparty Collateral Unilateral Removal Request* is composed of the following message building blocks:

Pagination

This building block is mandatory and non-repetitive. It contains the page number and the last page indicator.

Removal Request Identification

This building block is mandatory and non-repetitive. It contains the ECMS reference identification of the removal request.

PartyA

This building block is mandatory and non-repetitive. It contains the identification of the instructing NCB.

ClientPartyA

This building block is optional and non-repetitive. It contains the identification of the party A (NCB acting as collateral taker).

CollateralSide

This building block is mandatory and non-repetitive. It specifies whether the client is the collateral taker or giver. The ECMS always considers it as TAKE (collateral taker).

RequestDetails

This building block is mandatory and non-repetitive. It contains the removal request identification, removal type code (REMO for removing the asset and TERM for termination of the removal), the ISIN of the asset to be removed, the common transaction Id and optionally the exclusion period (used for REMO only), the Party B (ECMS counterparty acting as collateral giver), the safekeeping account.

3.31.3 The message in business context

Outbound message from ECMS

Message usage: Triparty Collateral Unilateral Removal Request

To request the removal of a particular asset the ECMS includes the following content in the reda.074 message that sends to the TPA:

MESSAGE ITEM	UTILISATION
RemovalRequestIdentification Document/TrptyCollUnltrlRmvlReq/RmvlReqId	Unambiguous identification of the removal request.
ExclusionPeriod Document/TrptyCollUnltrlRmvlReq/ReqDtls/Rmvl/ExclsnPrd	The ECMS specifies the exclusion period only when Removal type code is REMO.
ISIN Document/TrptyCollUnltrlRmvlReq/ReqDtls/FinInstrmAndAttrbts/FinInstrmId/ISIN	To identify the asset.
CommonIdentification Document/TrptyCollUnltrlRmvlReq/ReqDtls/Ref/CmonTxId	To identify the Triparty Transaction.

Message example: ECMS sends a Triparty Collateral Unilateral Removal to a TPA.

The ECMS sends a Triparty Collateral Unilateral Removal to The TPA to request the removal of an asset due to a close link. The message includes Party A ESPBESMMXXX, Removal request id "ECMSremReq123", Removal Type Code REMO, exclusion period From Date 2020-08-15, ISIN "ISIN00000053", Party B "BCAAESMMXXX", Common transaction Id "TPATransaction1234".

3.32 EligibleSecuritiesDeletionRequest V01 (draft1reda.075.001.01)

3.32.1 **Overview and scope of the message**

This chapter illustrates the Eligible Securities Deletion RequestV01 message.

The Eligible Securities Deletion Request message is sent by the ECMS to T2S and TPAs to request the deletion of an eligible security in their reference data.

One message is sent by the ECMS per ISIN and Central Bank.

3.32.2 Schema

Outline of the schema

The EligibleSecuritiesDeletionRequestV01 message is composed of the following message building blocks:

MessageHeader

This building block is mandatory and non repetitive. It contains the ECMS message reference that uniquely and unambiguously identifies the message.

EligibleSecurity

This building block is mandatory and non repetitive. It includes the following elements: security identification (ISIN), Collateralisation currency and the identification of the NCB providing the eligible securities (Refinancing Central Bank).

References/Links

ECMS_UDFS_1.3_DRAFT1reda.075.001.01

3.32.3 The message in business context

Outbound message from ECMS to T2S/TPA

MESSAGE ITEM	UTILISATION
Identification Document/ElgblSctiesDeltnReq/MsgHdr/MsgId	Reference assigned by the ECMS to the message.
SecurityIdentification Document/ElgblSctiesDeltnReq/ElgblScty/SctyId	ISIN Code
CollateralisationCurrency Document/ElgblSctiesDeltnReq/ElgblScty/CollstnCcy	Currency code
NCBIdentification	BIC of the Central Bank providing the eligible security

MESSAGE ITEM	UTILISATION
Document/ElgblSctiesDeltn Req/ElgblScty/PtyId/NCBId	

Message example: the ECMS requests the deletion of a security eligibility

In this example, the ECMS requests the deletion of the security with ISIN code "ES0000102139" as eligible for Central Bank "NCBBIC22XXX".

3.33 CloseLinkDeletionRequestV01 (draft1reda.077.001.01)

3.33.1 Overview and scope of the message

Outbound message to T2S/TPA

The CloseLinkDeletionRequest message is sent by the ECMS to T2S and TPAs in order to delete a close link between a counterparty and a security.

One message is sent by the ECMS to T2S and/or TPA per ISIN (close links applies to all Eurosystem Central Banks)

3.33.2 Schema

Outline of the schema

The CloseLinkDeletionRequestV01 message is composed of the following message building blocks:

MessageHeader
This building block is mandatory and non repetitive. It contains the ECMS message reference that uniquely and unambiguously identifies the message.

CloseLink
This building block is mandatory and non repetitive. It includes the following elements: security identification (ISIN code is used) and the Counterparty BIC to set the close link for.

References/Links

ECMS_UDFS_1.3_DRAFT1reda.077.001.01

3.33.3 The message in business context

Outbound message from ECMS to TPA/T2S

MESSAGE ITEM	UTILISATION
MessageIdentification Document/ClsLkDeltnReq/MsgHdr/MsgId	Reference assigned by the ECMS to the message
SecurityIdentification Document/ClsLkDeltnReq/ClsLk/SctyId	ISIN Code
PartyIdentification Document/ClsLkDeltnReq/ClsLk/PtyId/OrgId/Id/AnyBIC	Counterparty to set the close link for

Message example: the ECMS requests a close link deletion

In this example, the ECMS requests the deletion of a close link between security with ISIN "ES0000102139" and Counterparty "PARTYBICXXX".

3.34 MeetingNotificationV10 (seev.001.001.10)

3.34.1 Overview and scope of the message

The *MeetingNotification* message is used in the ECMS as follows:

Inbound message from CSD

The ECMS receives from the CSDs Meeting Notifications (MENO) to provide information about the creation or the update of an upcoming CA Event.

Outbound message to Counterparty

The ECMS sends to the Counterparty a Meeting Notifications (MENO) to provide information about the creation or the update of an upcoming CA Event.

3.34.2 Schema

Outline of the schema

The MeetingNotification is composed of the following message building blocks:

NotificationGeneralInformation

This building block is mandatory and non-repetitive. It contains the notification type code (New, Replace, Reminder). The event completeness status and the event confirmation status.

NotificationUpdate

This block is optional and non-repetitive. It contains the previous notification identification (if any) and the Reconfirm Instructions boolean.

EventLinkages

This block is optional and repetitive. It is resent to Counterparties.

Meeting

This block is mandatory and non-repetitive. It contains the Meeting Id, the meeting type (bond holder meeting or court meeting), the classification code of the type of meeting (annual, ordinary, etc) and optionally, the participation method, the admission conditions, confirmation information, confirmation deadline, confirmation market deadline, additional procedure details, the total number of securities outstanding, the total number of voting rights, the proxy choice, the contact person details, the result publication date, entitlement fixing date, registration securities deadline, registration securities market deadline, registration participation deadline, and the registration participation market deadline.

MeetingDetails

This block is mandatory and repetitive (5). It contains information about the date and time when the meeting takes place, if quorum is required, the location (up to 5 different) and optionally the date status and the quorum quantity required.

Issuer

This block is mandatory and non-repetitive. It specifies the identification of the issuer. It is resent to Counterparties.

IssuerAgent

This block is optional and repetitive. It specifies the identification of the issuer agent. It is resent to Counterparties.

Security

This building block is mandatory and non-repetitive. It specifies the ISIN, the position and the account id (T2S SAC for inbound and ECMS Counterparty Asset Account for outbound messages) and the balance eligible for voting in FAMT and optionally the rights holder identification.

Resolution

This building block is optional and repetitive (until 1.000). It contains information about the issuer label (Numbering of the resolution as specified by the issue), if the resolution is for information or for voting, the status (active/withdraw) and optionally about the description of the resolution, the title, type (extraordinary/special), the vote instruction type code, the management recommendation, the entitlement ration and description, etc.

Vote

This building block is optional and non-repetitive. It informs about if partial/split vote are allowed, and optionally about the securities quantity required to vote, the voting deadline, the

vote market deadline, the vote methods, revocability market deadline, early incentive premium, etc. It is resent to Counterparties.

PowerofAttorneyRequirements

This block is optional and non-repetitive. This building block is optional and non-repetitive. It optionally contains information about legal requirements and document submission deadline. The block is not relevant for ECMS. It is resent to Counterparties.

AdditionalInformation

This building block is optional and non-repetitive. It contains information about an issuer's disclaimer notice relative to the meeting announcement information provided. It is resent to Counterparties.

SupplementaryData

This block is optional and repetitive. It contains information about the envelope and optionally about place and name. It is resent to Counterparties.

References/Links

ECMS_UDFS_1.3_seev.001.001.10

3.34.3 The message in business context

Inbound message from CSD

Message usage: Meeting Notification message received from CSD: creation

To provide information about the creation of an upcoming CA Event the CSD includes the following content in the seev.001 message that sends to ECMS:

MESSAGE ITEM	UTILISATION
Meeting Id. Document/MtgNtfctn/Mtg/MtgId	The internal ECMS reference will be used in the outbound messages
ISIN Document/MtgNtfctn/Scty/FinInstrmId/ISIN	Identification of the security for which the meeting is organised.
Type Document/MtgNtfctn/Mtg/Tp	BMET and CMET Meeting events can be communicated to ECMS
DateAndTime Document/MtgNtfctn/MtgDtls/DtAndTm	Date and time at which the meeting will take place

MESSAGE ITEM	UTILISATION
AccountIdentification Document/MtgNtfctn/Scty/Pos/AcctId	Identifier of the account where financial instruments are maintained. The T2S SAC is used for inbound messages.
HoldingBalance Document/MtgNtfctn/Scty/Pos/HldgBal/Bal/FaceAmt	The ECMS internal Asset Account Balance is sent to counterparties.
EventCompletenessStatus Document/MtgNtfctn/NtfctnGnlInf/NtfctnSts/EvtCmpltnsSts	Specifies whether the details provided about an event are complete or incomplete.
EventConfirmationStatus Document/MtgNtfctn/NtfctnGnlInf/NtfctnSts/EvtConfSts	Status to define if the occurrence of the event contained in the notification is confirmed (CONF) or unconfirmed (UCON).
DateStatus Document/MtgNtfctn/MtgDtls/DtSts	Indicates the status of the meeting date. Possible values: • TNTA: Meeting date is tentative • CNFR: Meeting date is confirmed
Resolution Document/MtgNtfctn/Rsltn	Detailed information of a resolution proposed to the vote.
QuorumQuantity Document/MtgNtfctn/MtgDtls/QrmQty	Specifies whether a minimum number of security representation is required to hold a meeting
Location Document/MtgNtfctn/MtgDtls/Lctn	Specifies the location where meeting will take place
AnyBIC Document/MtgNtfctn/Issr/Id/AnyBIC	Specifies the institution that is the issuer of the security to which the meeting applies
For Information Only Document/MtgNtfctn/Rsltn/ForInfOnly	Indicates whether the resolution is listed for information or for voting.
VoteInstructionType Document/MtgNtfctn/Rsltn/VoteInstrTp/VoteInstrTpCd/Tp	Vote options allowed at the resolution level. When specified, it supersedes the vote options given for the meeting.
Entitlement	Number of votes assigned per resolution to one security.

MESSAGE ITEM	UTILISATION
Document/MtgNtfctn/Rsltn/Entitlmnt	
PartialVoteAllowed Document/MtgNtfctn/Vote/PrtlVoteAllwd	Specifies whether it is allowed to only vote on a part of the entire holding, leaving part of the position un-voted.
SplitVoteAllowed Document/MtgNtfctn/Vote/SpltVoteAllwd	Specifies whether it is allowed to vote in different directions for the entire holding.
VoteDeadline Document/MtgNtfctn/Vote/VoteDdln	This field represents the deadlines (date/time) defined by the CSD or the ECMS for each one of the CA Event options.

Message example: ECMS receives a MeetingNotification from a CSD: creation.

The CSD sends to ECMS a MeetingNotification message (seev.001) to communicate To provide information about the creation of an upcoming CA Event with meeting identification "BMETECMS00000001", Type "BMET", Date 2021-04-19, Event completeness status COMP, Event confirmation status CONF, ISIN "IS0128103247", Account Id "T2Ssac12345", Faceamount 100.000. The ECMS stores the information and create the CA event and determine the entitled counterparties.

Message usage: Meeting Notification message received from CSD: update

To provide information about the update of an upcoming CA Event.

MESSAGE ITEM	UTILISATION
PreviousNotificationIdentification Document/MtgNtfctn/NtfctnUpd/PrvsNtfctnId	To identify the linked message which was previously sent. The reference assigned by the CSD.
Meeting Id. Document/MtgNtfctn/Mtg/MtgId	Identifier of the Meeting Announcement.
Type Document/MtgNtfctn/Mtg/Tp	BMET and CMET Meeting events can be communicated to ECMS
ISIN Document/MtgNtfctn/Scty/FinInstrmId/ISIN	Identification of the security for which the meeting is organised.

MESSAGE ITEM	UTILISATION
DateTime Document/MtgNtfctn/MtgDtls/DtAndTm	Date and time at which the meeting will take place
AccountIdentification. Document/MtgNtfctn/Scty/Pos/AcctId	Identifier of the account where financial instruments are maintained. The T2S SAC is used for outbound messages.
HoldingBalance Document/MtgNtfctn/Scty/Pos/HldgBal/Bal/FaceAmt	The ECMS internal Asset Account Balance is sent to counterparties.
EventCompletenessStatus Document/MtgNtfctn/NtfctnGnlInf/NtfctnSts/EvtCmpltnsSts	Specifies whether the details provided about an event are complete or incomplete.
EventConfirmationStatus Document/MtgNtfctn/NtfctnGnlInf/NtfctnSts/EvtConfSts	Status to define if the occurrence of the event contained in the notification is confirmed (CONF) or unconfirmed (UCON).
Date Status Document/MtgNtfctn/MtgDtls/DtSts	Indicates the status of the meeting date. Possible values: • TNTA: Meeting date is tentative • CNFR: Meeting date is confirmed quorum was not reached
Resolution Document/MtgNtfctn/Rsltn	Detailed information of a resolution proposed to the vote.
QuorumQuantity Document/MtgNtfctn/MtgDtls/QrmQty	Specifies whether a minimum number of security representation is required to hold a meeting
Location Document/MtgNtfctn/MtgDtls/Lctn	Specifies the location where meeting will take place
AnyBIC Document/MtgNtfctn/Issr/Id/AnyBIC	Specifies the institution that is the issuer of the security to which the meeting applies
For Information Only Document/MtgNtfctn/Rsltn/ForInfOnly	Indicates whether the resolution is listed for information or for voting.
Vote Instruction Type	Vote options allowed at the resolution level. When specified, it supersedes the vote options given for the meeting.

MESSAGE ITEM	UTILISATION
Document/MtgNtfctn/Rsltn/VoteInstrTp/VoteInstrTpCd/Tp	
Entitlement Document/MtgNtfctn/Rsltn/Entitlmnt	Number of votes assigned per resolution to one security.
Partial Vote Allowed Document/MtgNtfctn/Vote/PrtlVoteAllwd	Specifies whether it is allowed to only vote on a part of the entire holding, leaving part of the position un-voted.
Split Vote Allowed Document/MtgNtfctn/Vote/SpltVoteAllwd	Specifies whether it is allowed to vote in different directions for the entire holding.
Vote Deadline Document/MtgNtfctn/Vote/VoteDdln	This field represents the deadlines (date/time) defined by the CSD or the ECMS for each one of the CA Event options.

Message example: ECMS receives a MeetingNotification from a CSD: update.

The CSD sends to ECMS a MeetingNotification message (seev.001) to provide information about the update of an upcoming CA Event with Previous Notification Identification "MENO1234" "BMETCSD00000001", Type "BMET", Date 2021-04-19, Event completeness status COMP, Event confirmation status CONF, ISIN "IS0128103247", Account Id "T2Ssac12345", Faceamount 100.000. The ECMS stores the information and create the CA event and determine the entitled counterparties.

Outbound message from ECMS

Message usage: Meeting Notification message sent by ECMS: creation

To inform the counterparty about the creation of an upcoming CA Event the ECMS includes the following content in the seev.001 message.

MESSAGE ITEM	UTILISATION
MeetingIdentification. Document/MtgNtfctn/Mtg/MtgId	Identifier of the Meeting Announcement as assigned by the ECMS.
ISIN Document/MtgNtfctn/Scty/FinInstrmId/ISIN	Identification of the security for which the meeting is organised.
Type Document/MtgNtfctn/Mtg/Tp	BMET and CMET Meeting events can be communicated to ECMS

MESSAGE ITEM	UTILISATION
DateAndTime Document/MtgNtfctn/MtgDtls/DtAndTm	Date and time at which the meeting will take place
AccountIdentification. Document/MtgNtfctn/Scty/Pos/AcctId	Identifier of the internal asset account where financial instruments are maintained. The ECMS IAC is used.
HoldingBalance Document/MtgNtfctn/Scty/Pos/HldgBal/Bal/FaceAmt	The ECMS internal Asset Account Balance is sent to counterparties.
EventCompletenessStatus Document/MtgNtfctn/NtfctnGnlInf/NtfctnSts/EvtCmpltnsSts	Specifies whether the details provided about an event are complete (COMP) or incomplete (INCO).
EventConfirmationStatus Document/MtgNtfctn/NtfctnGnlInf/NtfctnSts/EvtConfSts	Status to define if the occurrence of the event contained in the notification is confirmed (CONF) or unconfirmed (UCON).
DateStatus Document/MtgNtfctn/MtgDtls/DtSts	Indicates the status of the meeting date. Possible values: • TNTA: Meeting date is tentative • CNFR: Meeting date is confirmed
Resolution Document/MtgNtfctn/Rsltn	Detailed information of a resolution proposed to the vote.
QuorumQuantity Document/MtgNtfctn/MtgDtls/QrmQty	Specifies whether a minimum number of security representation is required to hold a meeting
Location Document/MtgNtfctn/MtgDtls/Lctn	Specifies the location where meeting will take place
AnyBIC Document/MtgNtfctn/Issr/Id/AnyBIC	Specifies the institution that is the issuer of the security to which the meeting applies
For Information Only Document/MtgNtfctn/Rsltn/ForInfOnly	Indicates whether the resolution is listed for information or for voting.

MESSAGE ITEM	UTILISATION
VoteInstructionType Document/MtgNtfctn/Rsltn/VoteInstrTp/VoteInstrTpCd/Tp	• Vote options allowed at the resolution level. When specified, it supersedes the vote options given for the meeting
Entitlement Document/MtgNtfctn/Rsltn/Entitlmnt	Number of votes assigned per resolution to one security.
PartialVoteAllowed Document/MtgNtfctn/Vote/PrtlVoteAllwd	Specifies whether it is allowed to only vote on a part of the entire holding, leaving part of the position un-voted.
SplitVoteAllowed Document/MtgNtfctn/Vote/SpltVoteAllwd	Specifies whether it is allowed to vote in different directions for the entire holding.
VoteDeadline Document/MtgNtfctn/Vote/VoteDdln	This field represents the deadlines (date/time) defined by the CSD or the ECMS for each one of the CA Event options.

Message example: ECMS sends a MeetingNotification to a Counterparty: creation.

The ECMS sends to a Counterparty a MeetingNotification message (seev.001) to provide information about the creation of an upcoming CA Event with "BMETECMS00000001", Type "BMET", Date 2021-04-19, Event completeness status COMP, Event confirmation status CONF, ISIN "IS0128103247", Account Id "ES2020ACC001", Faceamount 100.000.

Message usage: Meeting Notification message sent by ECMS: update

To provide information about the update of an upcoming CA Event, the ECMS sends the following to the counterparty:

MESSAGE ITEM	UTILISATION
PreviousNotificationIdentification Document/MtgNtfctn/NtfctnUpd/PrvsNtfctnId	To identify the linked message which was previously sent. The reference assigned by the ECMS.
MeetingIdentification. Document/MtgNtfctn/Mtg/MtgId	Identifier of the Meeting Announcement.
Type Document/MtgNtfctn/Mtg/Tp	BMET and CMET Meeting events can be communicated to ECMS

MESSAGE ITEM	UTILISATION
ISIN Document/MtgNtfctn/Scty/FinInstrmId/ISIN	Identification of the security for which the meeting is organised.
DateAndTime Document/MtgNtfctn/MtgDtls/DtAndTm	Date and time at which the meeting will take place
AccountIdentification. Document/MtgNtfctn/Scty/Pos/AcctId	Identifier of the internal asset account where financial instruments are maintained. The ECMS IAC is used.
HoldingBalance Document/MtgNtfctn/Scty/Pos/HldgBal/Bal/FaceAmt	The ECMS Internal Asset Account Balance is sent to counterparties.
EventCompletenessStatus Document/MtgNtfctn/NtfctnGnlInf/NtfctnSts/EvtCmpltnsSts	Specifies whether the details provided about an event are complete or incomplete.
EventConfirmationStatus Document/MtgNtfctn/NtfctnGnlInf/NtfctnSts/EvtConfSts	Status to define if the occurrence of the event contained in the notification is confirmed (CONF) or unconfirmed (UCON).
Date Status Document/MtgNtfctn/MtgDtls/DtSts	Indicates the status of the meeting date. Possible values: • TNTA: Meeting date is tentative • CNFR: Meeting date is confirmed
Resolution Document/MtgNtfctn/Rsltn	Detailed information of a resolution proposed to the vote.
QuorumQuantity Document/MtgNtfctn/MtgDtls/QrmQty	Specifies whether a minimum number of security representation is required to hold a meeting
Location Document/MtgNtfctn/MtgDtls/Lctn	Specifies the location where meeting will take place
AnyBIC Document/MtgNtfctn/Issr/Id/AnyBIC	Specifies the institution that is the issuer of the security to which the meeting applies
For Information Only	Indicates whether the resolution is listed for information or for voting.

MESSAGE ITEM	UTILISATION
Document/MtgNtfctn/Rsltn/ForInfOnly	
Vote Instruction Type Document/MtgNtfctn/Rsltn/VoteInstrTp/VoteInstrTpCd/Tp	Vote options allowed at the resolution level. When specified, it supersedes the vote options given for the meeting.
Entitlement Document/MtgNtfctn/Rsltn/Entitlmnt	Number of votes assigned per resolution to one security.
Partial Vote Allowed Document/MtgNtfctn/Vote/PrtlVoteAllwd	Specifies whether it is allowed to only vote on a part of the entire holding, leaving part of the position un-voted.
Split Vote Allowed Document/MtgNtfctn/Vote/SpltVoteAllwd	Specifies whether it is allowed to vote in different directions for the entire holding.
Vote Deadline Document/MtgNtfctn/Vote/VoteDdln	This field represents the deadlines (date/time) defined by the CSD or the ECMS for each one of the CA Event options.

Message example: ECMS receives a MeetingNotification from a CSD: update.

The CSD sends to ECMS a MeetingNotification message (seev.001) to provide information about the update of an upcoming CA Event with Previous Notification Identification "MENOECMS1234" "BMETISSREFERENCE0001", Type "BMET", Date 2021-04-19, Event completeness status COMP, Event confirmation status CONF, ISIN "IS0128103247", Account Id "ES2020ACC001", Faceamount 100.000.

3.35 MeetingCancellation V06 (seev.002.001.06)

3.35.1 Overview and scope of the message
The *MeetingCancellation* message is used in the ECMS as follows:

Inbound message from CSD

The ECMS receives from the CSDs Meeting Cancellation (MECN) to provide information on the cancellation of upcoming CA Events.

Outbound message to Counterparty

The ECMS sends to the Counterparty a Meeting Cancellation (MECN) to provide information on the cancellation of upcoming CA Events.

3.35.2 Schema

Outline of the schema

The MeetingNotification is composed of the following message building blocks:

MeetingReference

This building block is mandatory and non-repetitive. It contains the Meeting Id and optionally the issuer meeting identification, meeting date and time, the meeting type (bond holder meeting) and the classification code.

Security

This building block is optional and non-repetitive. It provides the financial instrument identification and optionally the position.

Reason

This building block is mandatory and non-repetitive. It contains the cancellation reason code (quorum, processing, withdrawal), and the cancellation reason.

SupplementaryData

This block is optional and repetitive. It is resent to Counterparties.

References/Links

ECMS_UDFS_1.3_seev.002.001.06

3.35.3 The message in business context

Inbound message from CSD

Message usage: Meeting Cancellation message received from CSD:

To provide information about the cancellation of an upcoming CA Event the CSD includes the following content in the seev.002 message that sends to ECMS:

MESSAGE ITEM	UTILISATION
MeetingIdentification Document/MtgCxl/MtgRef/MtgId	To identify the meeting. The identification assigned by the CSD is used.
ISIN Document/MtgCxl/Scty/FinInstrmId/ISIN	Identifies the security for which the meeting is being cancelled.

MESSAGE ITEM	UTILISATION
CancellationReasonCode Document/MtgCxl/Rsn/CxlRsnCd	To specify the reason for cancelling a meeting. Possible values : • QORM • PROC • WITH

Message example: ECMS receives a MeetingNotification from a CSD: creation.

The CSD sends to ECMS a MeetingCancellation message (seev.002) to provide information about the cancellation of an upcoming CA Event with Meeting Id "BMETCSD00000001"and cancellation reason code WITH. The ECMS stores the information, cancels the CA event and determines the entitled counterparties.

Outbound message from ECMS

Message usage: MeetingCancellation message sent by ECMS to Counterparty

To provide information about the cancellation of an upcoming CA Event the ECMS includes the following content in the seev.002 message:

MESSAGE ITEM	UTILISATION
MeetingIdentification Document/MtgCxl/MtgRef/MtgId	To identify the meeting. The identification assigned by the ECMS is used.
ISIN Document/MtgCxl/Scty/FinInstrmId/ISIN	Identifier of the asset
CancellationReasonCode Document/MtgCxl/Rsn/CxlRsnCd	To specify the reason for cancelling a meeting. Possible values : • QORM • PROC • WITH

Message example: ECMS sends a MeetingCancellation from a CSD: creation.

The ECMS sends to an ECMS Counterparty a MeetingCancellation message (seev.002) to provide information about the cancellation of an upcoming CA Event with Meeting Id "BMETECMS00000001"and cancellation reason code WITH.

3.36 MeetingEntitlementNotification V06 (seev.003.001.06)

3.36.1 Overview and scope of the message

The *MeetingEntitlementNotification* message is used in the ECMS as follows:

Inbound message from CSD

The ECMS receives from the CSDs a Meeting Entitlement Notification message to provide additional information about upcoming CA Events.

Outbound message to Counterparty

The ECMS sends to the Counterparty a Meeting Entitlement Notification message to provide additional information about upcoming CA Events.

3.36.2 Schema

Outline of the schema

The MeetingEntitlementNotification is composed of the following message building blocks:

NotificationType

This building block is mandatory and non-repetitive. It specifies if the entitlement notification is New or a replacement.

PreviousEntitlementNotificationIdentification

This building block is optional and non-repetitive. It contains the identification of the original meeting notification entitlement message which is amended.

MeetingReference

This building block is mandatory and non-repetitive. It contains the Meeting Id, the meeting type (bond holder meeting) and optionally the issuer meeting identification, meeting date and time and the classification code and the location.

Issuer

This block is mandatory and non-repetitive. It is resent to Counterparties.

Security

This building block is mandatory and non-repetitive. It provides the ISIN, the position, the account id (T2S securities account for inbound and ECMS Counterparty Asset Account for outbound and the balance in FAMT, the balance type, the BIC of the rights holder, the BIC of the party and optionally the BIC of the account owner, the rights holder and the date.

Eligibility

This building block is mandatory and non-repetitive. It contains the entitlement fixing date.

Meeting Attendee

This block is optional and non-repetitive. It is resent to Counterparties.

Proxy

This block is optional and non-repetitive. It is resent to Counterparties.

Supplementary Data

This block is optional and repetitive. It is resent to Counterparties.

References/Links

ECMS_UDFS_1.3_seev.003.001.06

3.36.3 The message in business context

Inbound message from CSD

Message usage: MeetingEntitlementNotification Message received from CSD:

To provide additional information about an upcoming CA Event the CSD includes the following content in the seev.003 message that sends to ECMS:

MESSAGE ITEM	UTILISATION
MeetingIdentification Document/MtgEntitlmntNtfctn/MtgRef/MtgId	To identify the meeting. The identification assigned by the CSD is used.
ISIN Document/MtgEntitlmntNtfctn/Scty/FinInstrmId/ISIN	Identifier of the asset
Position Document/MtgEntitlmntNtfctn/Scty/Pos/HldgBal/Bal/FaceAmt	To specify the amount of securities that are eligible for the vote
AnyBIC Document/MtgEntitlmntNtfctn/Issr/AnyBIC	To identify the owner of the owner of the voting rights.
EntitlementFixingDate Document/MtgEntitlmntNtfctn/Elgblty/EntitlmntFxgDt	Specifies the date that determines which Counterparties are entitled. Possible values: record date, book close date…

Message example: ECMS receives a MeetingEntitlementNotification from a CSD:

The CSD sends to ECMS a MeetingEntitlementNotification message (seev.003) to provide additional information about an upcoming CA Event with Meeting Id "BMETCSD00000001",

Meeting Date and Time 2021-05-21T11:00:00.000Z, Type "BMET", ISIN "IS0128103247", Account Id "ES2020ACC001", Holding balance in Face amount 100.000, Entitlementfixingdate 2021-04-26. The ECMS stores the information, updates the CA event and determines the entitled counterparties.

Outbound message from ECMS

Message usage: MeetingEntitlementNotification Message received from CSD:

To provide additional information about an upcoming CA Event the ECMS includes the following content in the seev.003 message:

MESSAGE ITEM	UTILISATION
MeetingIdentification Document/MtgEntitlmnt Ntfctn/MtgRef/MtgId	To identify the meeting.
ISIN Document/MtgEntitlmnt Ntfctn/Scty/FinInstrmId/I SIN	Identifier of the asset
Position Document/MtgEntitlmnt Ntfctn/Scty/Pos/HldgBal/ Bal/FaceAmt	To specify the amount of securities that are eligible for the vote
AnyBIC Document/MtgEntitlmnt Ntfctn/Scty/Pos/RghtsHl dr/Id/AnyBIC	To identify the owner of the owner of the voting rights.
EntitlementFixingDate Document/MtgEntitlmnt Ntfctn/Elgblty/EntitlmntF xgDt	Specifies the date that determines which Counterparties are entitled. Possible values: record date, book close date…

Message example: ECMS sends a MeetingEntitlementNotification to an ECMS Counterparty:

The CSD sends to ECMS a MeetingEntitlementNotification message (seev.003) to provide additional information about an upcoming CA Event with Meeting Id "BMETECMS00000001", Meeting Date and Time 2021-05-21T11:00:00.000Z, Type "BMET", ISIN "IS0128103247", Account Id "ES2020ACC001", Holding balance in Faceamount 100.000, Entitlementfixingdate 2021-04-26.

3.37 MeetingInstruction V06 (seev.004.001.06)

3.37.1 Overview and scope of the message

The *MeetingInstruction* message is used in the ECMS as follows:

Inbound message from Counterparty

The ECMS receives from a Counterparty a MeetingInstruction message to provide information on its CA Choice about a particular CA Option available for a meeting related CA Event

Outbound message to CSD

The ECMS sends to the CSD a MeetingInstruction message to provide information on its Counterparty CA Choice about a particular CA Option available for a meeting related CA Event.

3.37.2 Schema

Outline of the schema

The MeetingInstruction is composed of the following message building blocks:

MeetingReference

This building block is mandatory and non-repetitive. It contains the Meeting Id, the meeting date and time, the meeting type (bond holder meeting) and optionally the issuer meeting identification, and the classification code.

FinancialInstrumentIdentification

This building block is mandatory and non-repetitive. It provides the ISIN of the instrument.

Instruction

This building block is mandatory and non-repetitive. It contains the identification of the instruction, the vote execution confirmation (boolean), the account details (account identification, BIC of the account owner, balance in FAMT, the balance type, the vote instruction and optionally the rights holder BIC, the proxy, the employing party BIC, etc.

SupplementaryData

This block is optional and repetitive. It is resent to CSDs.

References/Links

ECMS_UDFS_1.3_seev.004.001.06

3.37.3 The message in business context

Inbound message from Counterparty

Message usage: MeetingInstruction message received from Counterparty:

To provide information on its CA Choice about a particular CA Option available for a meeting related to a CA Event the Counterparty includes the following content in the seev.004 message that sends to the ECMS:

MESSAGE ITEM	UTILISATION
MeetingIdentification Document/MtgInstr/MtgRef/MtgId	To identify the meeting. The identification assigned by the ECMS is used.
ISIN Document/MtgInstr/FinInstrmId/ISIN	Identifier of the asset
FaceAmount Document/MtgInstr/Instr/AcctDtls/InstdBal/Bal/FaceAmt	Total quantity of financial instrument for the referenced holding.
VoteDetails Document/MtgInstr/Instr/VoteDtls	Specifies detailed voting instructions e.g. For, Against.

Message example: ECMS receives a MeetingInstruction from a Counterparty: voting against

The Counterparty sends to ECMS a MeetingInstruction message (seev.004) message to provide information that it is voting against one resolution with Meeting Id "BMETECMS00000001", Meeting Date and 2021-05-21T11:00:00.000Z, Type "BMET", ISIN "IS0128103247", Account Id "ES2020ACC001", Holding balance in Faceamount 100.000, vote instruction against. The ECMS stores the information and perform the validations to either send a seev.004 to the CSD or to reject the message.

Outbound message from ECMS

Message usage: MeetingInstruction message sent to CSD:

To provide information on its Counterparty´s CA Choice about a particular CA Option available for a meeting related to a CA Event the ECMS includes the following content in the seev.004 message that sends to the CSD:

MESSAGE ITEM	UTILISATION
MeetingIdentification Document/MtgInstr/MtgRef/MtgId	To identify the meeting. The identification assigned by the CSD is used.
ISIN Document/MtgInstr/FinInstrmId/ISIN	Identifier of the asset
FaceAmount Document/MtgInstr/Instr/AcctDtls/InstdBal/Bal/FaceAmt	Total quantity of financial instrument for the referenced holding.
VoteDetails Document/MtgInstr/Instr/VoteDtls	Specifies detailed voting instructions e.g. For, Against.

Message example: ECMS sends a MeetingInstruction to a CSD:

The ECMS sends to the CSD a MeetingInstruction message (seev.004) message to provide information that its Counterparty is voting against a resolution with Meeting Id "BMETCSD00000001", Meeting Date and Time 2021-05-21T11:00:00.000Z, Type "BMET", ISIN "IS0128103247", Account Id "T2Ssac12345", Holding balance in Face amount 100.000, vote instruction against.

3.38 MeetingInstructionCancellationRequest V05 (seev.005.001.06)

3.38.1 Overview and scope of the message

The *MeetingInstruction* message is used in the ECMS as follows:

Inbound message from Counterparty

The ECMS receives from a Counterparty a MeetingInstructionCancellationRequest to cancel a previously sent Meeting Instruction.

Outbound message to CSD

The ECMS sends to the CSD a MeetingInstruction message to cancel a previously sent Meeting Instruction.

3.38.2 Schema

Outline of the schema

The MeetingInstructionCancellationRequest is composed of the following message building blocks:

MeetingInstructionIdentification

This building block is mandatory and non-repetitive. It identifies the previously sent message to be cancelled.

MeetingReference

This building block is mandatory and non-repetitive. It contains the Meeting Id, the meeting date and time, the meeting type (bond holder meeting) and optionally the issuer meeting identification, and the classification code.

FinancialInstrumentIdentification

This building block is optional and non-repetitive. It provides the ISIN of the instrument.

ToBeCancelledInstruction

This block is optional and repetitive. It contains elements such as Single Instruction Identification, Instructed Position, etc.

Supplementary Data

This block is optional and repetitive. It is resent to CSDs.

References/Links

ECMS_UDFS_1.3_seev.005.001.06

3.38.3 The message in business context

Inbound message from CSD

Message usage: MeetingInstructionCancellationRequest message received from Counterparty:

To cancel a previously sent Meeting Instruction the counterparty includes the following content in the seev.005 message that sends to the ECMS:

MESSAGE ITEM	UTILISATION
Identification Document/MtgInstrCxlReq/PrvsRef/Id	To identify the instruction to be cancelled. The reference assigned by the ECMS is used.
MeetingIdentification Document/MtgInstrCxlReq/MtgRef/MtgId	To identify the meeting. The identification assigned by the ECMS is used.
ISIN	Identifier of the asset

MESSAGE ITEM	UTILISATION
Document/MtgInstrCxlReq/FinInstrmId/ISIN	

Message example: ECMS receives a MeetingInstructionCancellationRequest from a Counterparty:

The Counterparty sends to ECMS a MeetingInstructionCancellationRequest message (seev.005) message to cancel a previously sent MeetingInstruction including ECMS Previous reference id "Instructionid1". The ECMS stores the information and performs the validations to either send a seev.005 to the CSD or to reject the message.

Outbound message from ECMS

Message usage: MeetingInstructionCancellationRequest message sent by ECMS to CSD:

To cancel a previously sent Meeting Instruction the ECMS includes the following content in the seev.005 message that sends to the CSD

MESSAGE ITEM	UTILISATION
Identification Document/MtgInstrCxlReq/PrvsRef/Id	To identify the instruction to be cancelled. The reference assigned by the CSD is used.
MeetingIdentification Document/MtgInstrCxlReq/MtgRef/MtgId	To identify the meeting. The identification assigned by the CSD is used.
ISIN Document/MtgInstrCxlReq/FinInstrmId/ISIN	Identifier of the asset

Message example: ECMS sends a MeetingInstructionCancellationRequest to a CSD

The Counterparty sends to ECMS a MeetingInstructionCancellationRequest message (seev.005) message to cancel a previously sent MeetingInstruction including CSD Previous reference id "CSDInstructionid1".

3.39 MeetingInstructionStatus V06 (seev.006.001.06)

3.39.1 Overview and scope of the message

The *Meeting Instruction Status* message is used in the ECMS as follows:

Inbound message from CSD

The ECMS receives a Meeting Instruction Status from the CSD to receive status updates of a Meeting Instruction or the Meeting Instruction Cancellation Request previously sent from ECMS to the CSD.

Outbound message to Counterparty

The ECMS sends a Meeting Instruction Status to the Counterparty to provide information about the current status of a Meeting Instruction message or Meeting Instruction Cancellation Request message previously sent by the counterparty or about the rejection made by the ECMS.

In case of a meeting instruction message, the following business status are reported:

- Rejected

- Confirmed by CSD

- Cancelled

It is also sent in response to a meeting instruction cancellation request message.

3.39.2 Schema

Outline of the schema

The MeetingInstructionStatus is composed of the following message building blocks:

InstructionType

This building block is mandatory and non-repetitive. It contains the identification of the MeetingInstruction message or the MeetingInstructionCancellationRequest message previously sent by the counterparty.

MeetingReference

This building block is mandatory and non-repetitive. It provides the meeting id, the meeting date and time, the meeting type (bond holder meeting) and optionally the issuer meeting id.

FinancialInstrumentIdentification

This building block is optional and non-repetitive. It provides the ISIN of the instrument.

InstructionTypeStatus

This building block is mandatory and non-repetitive.

The possible instruction statuses for a meeting instruction are the following:

- Processing status PACK, used for business status "Confirmed by CSD".

- Processing status CAND, used for business status "Cancelled".

- Rejected status, used for business status "Rejected".

ConfirmingParty

This block is mandatory and non-repetitive. It is resent to Counterparties.

VoteCastingParty

This block is mandatory and non-repetitive. It is resent to Counterparties.

RightsHolder

This block is optional and non-repetitive. It is resent to Counterparties.

SupplementaryData

This block is optional and repetitive. It is resent to Counterparties.

References/Links

ECMS_UDFS_1.3_seev.006.001.06

3.39.3 The message in business context

Outbound message to Counterparties.

To provide information about the status of a MeetingInstruction:

Message usage: Confirmed by CSD

This message usage relates to the usage of a status advice message, sent by the ECMS, when a meeting instruction is valid and accepted by the CSD (it passes all business validations).

Specific message requirements

To provide information about a validated status, the *MeetingInstructionStatus* includes the following information:

MESSAGE ITEM	UTILISATION
InstructionIdentification Document/MtgInstrSts/InstrTp/InstrId	Meeting Instruction Identification
MeetingIdentification Document/MtgInstrSts/MtgRef/MtgId	The internal ECMS reference will be used in the outbound messages
ISIN Document/MtgInstrSts/FinInstrmId/ISIN	The security identification.

MESSAGE ITEM	UTILISATION
Instruction Status Document/MtgInstrSts/InstrTpSts/InstrSts/GblInstrSts/PrcgSts/Sts	Status on the processing of the instruction. PACK in case of business status "Confirmed by CSD".

Message usage example: Confirmed by CSD.

The ECMS sends to the Counterparty a Meeting Instruction Status message (seev.006) to communicate that the Meeting Instruction has been accepted with Instruction identification "MeetingInstructionId1", Meeting Id "BMETECMS00000001", Meeting Date and Time 2021-05-21T11:00:00.000Z, Type "BMET", ISIN "IS0128103247" and processing status PACK.

Message usage: Rejected

This message usage relates to the usage of a status advice message, sent by the ECMS, when a meeting instruction is rejected by the ECMS or by the CSD.

Specific message requirements

To provide information about a rejected status, the *MeetingInstructionStatus* includes the following information:

MESSAGE ITEM	UTILISATION
InstructionIdentification Document/MtgInstrSts/InstrTp/InstrId	Meeting Instruction Identification
MeetingIdentification Document/MtgInstrSts/MtgRef/MtgId	The internal ECMS reference will be used in the outbound messages
ISIN Document/MtgInstrSts/FinInstrmId/ISIN	The security identification.
Instruction Status Document/MtgInstrSts/InstrTpSts/InstrSts/GblInstrSts/Rjctd	Status on the rejection of the instruction.

MESSAGE ITEM	UTILISATION
Reason Code Document/MtgInstrSts/InstrTpSts/InstrSts/GblInstrSts/Rjctd/Rsn/RsnCd	In case of rejection by the ECMS, the following codes are possible: - EVNM - OTHR - DSEC - SAFE - DQUA

Message usage example: Rejected

The ECMS sends to the Counterparty a Meeting Instruction Status message (seev.006) to communicate that the Meeting Instruction has been rejected with Instruction identification "MeetingInstructionId1", Meeting Id "BMETECMS00000001", Meeting Date and Time 2021-05-21T11:00:00.000Z, Type "BMET", ISIN "IS0128103247" and rejected status with reason code DSEC.

Message usage: Cancelled.

This message usage relates to the usage of a status advice message, sent by the ECMS, when a meeting instruction is cancelled in the CSD.

Specific message requirements

To provide information about a status of a meeting instruction cancellation, the following information is included:

MESSAGE ITEM	UTILISATION
InstructionIdentification Document/MtgInstrSts/InstrTp/InstrId	Meeting Instruction Identification
MeetingIdentification Document/MtgInstrSts/MtgRef/MtgId	The internal ECMS reference will be used in the outbound messages
ISIN Document/MtgInstrSts/FinInstrmId/ISIN	The security identification.
Instruction Status Document/MtgInstrSts/InstrTpSts/InstrSts/GblInstrSts/PrcgSts/Sts	Status on the processing of the instruction. CAND in case of business status "Cancelled".

Message usage example: Cancelled

The ECMS sends to the Counterparty a Meeting Instruction Status message (seev.006) to communicate that the Meeting Instruction has been cancelled with Instruction identification "MeetingInstructionId1", Meeting Id "BMETECMS00000001", Meeting Date and Time 2021-05-21T11:00:00.000Z, Type "BMET", ISIN "IS0128103247" and processing status CAND.

Message usage: Meeting instruction cancellation status.

This message usage relates to the status of a *MeetingInstructionCancellationRequest* message, sent by the ECMS.

Specific message requirements

To provide information about a cancelled status, the *MeetingInstructionStatus* includes the following information:

MESSAGE ITEM	UTILISATION
InstructionIdentification Document/MtgInstrSts/InstrTp/InstrId	Meeting Instruction Identification
MeetingIdentification Document/MtgInstrSts/MtgRef/MtgId	The internal ECMS reference will be used in the outbound messages
ISIN Document/MtgInstrSts/FinInstrmId/ISIN	The security identification.
CancellationStatus Document/MtgInstrSts/InstrTpSts/CxlSts	Status of the meeting instruction cancellation. In case of rejection by the ECMS, the following codes are possible: - OTHR

Message usage example: meeting instruction cancellation status

The ECMS sends to the Counterparty a Meeting Instruction Status message (seev.006) to communicate that the Meeting Instruction Cancellation Request message has been rejected by the ECMS with Instruction identification "MeetingInstructionId1", Meeting Id "BMETECMS00000001", Meeting Date and Time 2021-05-21T11:00:00.000Z, Type "BMET", ISIN "IS0128103247" and rejected status, with reason code OTHR.

Inbound message from CSD

The ECMS receives a *MeetingInstructionStatus* message from a CSD as a response to a previous *MeetingInstruction* or *MeetingInstructionCancellationRequest* message.

3.40 MeetingVoteExecutionConfirmation V06 (seev.007.001.06)

3.40.1 Overview and scope of the message

The *MeetingVoteExecutionConfirmation* message is used in the ECMS as follows:

Inbound message from CSD

The ECMS receives from the CSD a MeetingVoteExecutionConfirmation message to provide confirmation on the vote decisions provided by means of the Meeting Instructions.

Outbound message to Counterparty

The ECMS sends to the Counterparty a MeetingVoteExecutionConfirmation message to provide confirmation on the vote decisions provided by means of the Meeting Instructions.

3.40.2 Schema

Outline of the schema

The MeetingVoteExecutionConfirmation is composed of the following message building blocks:

MeetingInstructionIdentification

This building block is mandatory and non-repetitive. It contains the business application header of the previously sent Meeting Instruction message for which the current message is a confirmation

MeetingReference

This building block is mandatory and non-repetitive. It contains the Meeting Id, the meeting date and time, the meeting type (bond holder meeting) and optionally the issuer meeting identification, and the classification code.

FinancialInstrumentIdentification

This building block is mandatory and non-repetitive. It provides the ISIN of the instrument.

VoteInstructions

This building block is mandatory and non-repetitive. It contains the account identification, a boolean indicating whether standing instructions have been applied or not, the details of the vote and optionally the account owner BIC, the rights holder BIC.

VoteInstructionsConfirmationURLAddress

This building block is mandatory and non-repetitive. It is resent to counterparties.

SupplementaryData

This block is optional and repetitive. It is resent to Counterparties.

References/Links

ECMS_UDFS_1.3_seev.007.001.06

3.40.3 The message in business context

Inbound message from CSD

Message usage: MeetingVoteExecutionConfirmation message received from CSD:

To provide confirmation on the vote decisions provided by means of the Meeting Instructions:

MESSAGE ITEM	UTILISATION
Identification Document/MtgVoteExctnConf/MtgInstrId	To identify the Meeting Instruction. The reference assigned by the CSD is used.
MeetingIdentification Document/MtgVoteExctnConf/MtgRef/MtgId	To identify the meeting. The identification assigned by the CSD is used.
ISIN Document/MtgVoteExctnConf/FinInstrmId/ISIN	Identifier of the asset
AccountIdentification Document/MtgVoteExctnConf/VoteInstrs/AcctId	To identify the owner of the voting rights.
VoteperResolution Document/MtgVoteExctnConf/VoteInstrs/VotePerRsltn	Specifies the details of the vote (for, against, etc.)

Message example: ECMS receives a MeetingVoteExecutionConfirmation from a CSD

The CSD sends to ECMS a MeetingVoteExecutionConfirmation message (seev.007) to provide confirmation on the vote decisions with MeetingInstructionIdentification "MeetingInstructId1", Meeting Id BMETCSD00000001", Meeting Date and Time 2021-05-21T11:00:00.000Z<, Type "BMET", ISIN "IS0128103247" and Account Id "T2SSAC1234". The ECMS processes the CSD message and updates the meeting.

Outbound message from ECMS

Message usage: MeetingVoteExecutionConfirmation message sent by ECMS:

To provide confirmation on the vote decisions provided by means of the Meeting Instructions:

MESSAGE ITEM	UTILISATION
Identification Document/MtgVoteExctnConf/RltdRef/Id	To identify the MeetingInstruction message. The reference assigned by the ECMS is used.
MeetingIdentification Document/MtgVoteExctnConf/MtgRef/MtgId	To identify the meeting. The identification assigned by the ECMS is used.
ISIN Document/MtgVoteExctnConf/FinInstrmId/ISIN	Identifier of the asset
AccountIdentification Document/MtgVoteExctnConf/VoteInstrs/AcctId	To identify the owner of the voting rights.
VoteperResolution Document/MtgVoteExctnConf/VoteInstrs/VotePerRsltn	Specifies the details of the vote (for, against, etc.)

Message example: ECMS sends a MeetingVoteExecutionConfirmation to a Counterparty

The ECMS sends to a Counterparty a MeetingVoteExecutionConfirmation message (seev.007) to provide confirmation on its vote decisions MeetingInstructionIdentification "MeetingInstrucId1", Meeting Id "BMETECMS00000001", Meeting Date and Time 2021-05-21T11:00:00.000Z, Type "BMET", ISIN "IS0128103247" and Account Id "ES2020ACC001".

3.41 MeetingResultDissemination V06 (seev.008.001.06)

3.41.1 Overview and scope of the message
The *MeetingResultDissemination* message is used in the ECMS as follows:

Inbound message from CSD

The ECMS receives from the CSD a MeetingResultDissemination message to provide the vote results per resolution or to notify an update or amendment to a previously sent.

Outbound message to Counterparty

The ECMS sends to the Counterparty a MeetingResultDissemination message to provide the vote results per resolution or to notify an update or amendment to a previously sent.

3.41.2 Schema

Outline of the schema

The MeetingResultDissemination message is composed of the following message building blocks:

MeetingResultDisseminationType

This building block is mandatory and non-repetitive. It indicates if the notification is new or if it is replacing a previous one.

PreviousMeetingResultsDisseminationIdentification

This building block is optional and non-repetitive. It contains the identification of the MeetingResultDissemination message to be amended.

MeetingReference

This building block is mandatory and non-repetitive. It contains the Meeting Id, the meeting date and time, the meeting type (bond holder meeting) and optionally the issuer meeting identification, and the classification code.

Security

This building block is mandatory and non-repetitive. It provides the ISIN of the instrument, the position, the account identification

VoteResult

This building block is mandatory and repetitive. It contains the resolution status (Accepted, rejected, withdrawn) and optionally the results per resolution (number of votes in favour, against, abstains).

Participation

This building block is optional and non-repetitive. It contains the number of rights admitted to the vote, the percentage of rights participating to the vote versus total voting rights, the c Number of securities admitted to the vote, expressed in FAMT and a currency and the date of calculation of the total number of outstanding securities.

AdditionalInformation

This building block is optional and non-repetitive. It may contain the email address and URL address.

SupplementaryData

This block is optional and repetitive. It is resent to Counterparties.

3.41.3 The message in business context

Inbound message from CSD

Message usage: MeetingResultDissemination message received from CSD: NEW

The ECMS receives a MeetingResultDissemination message to provide the vote results per resolution:

MESSAGE ITEM	UTILISATION
MeetingResultDissemination Type Document/MtgRsltDssmntn/ MtgRsltsDssmntnTp	Code NEWM is used.
MeetingIdentification Document/MtgRsltDssmntn/ MtgRef/MtgId	To identify the meeting. The identification assigned by the CSD is used.
ISIN Document/MtgRsltDssmntn/ Scty/FinInstrmId/ISIN	Identifier of the asset
AccountIdentification Document/MtgRsltDssmntn/ Scty/Pos/AcctId	To identify the owner of the voting rights.
ResolutionStatus Document/MtgRsltDssmntn/ VoteRslt/RsltnSts	Tp specify the acceptance status of a resolution.

Message example: ECMS receives a MeetingResultDissemination from a CSD -NEW

The CSD sends to ECMS a MeetingResultDissemination message (seev.008) to provide the vote results per resolution. The ECMS stores the information and updates the CA event status with Meeting result dissemination type NEW, MeetingInstructionIdentification "MeetingInstructId1", Meeting Id "BMECSD00000001", Meeting Date and Time 2021-05-19T11:00:00.000Z, Type "BMET", ISIN "IS0128103247", Account Id "T2SSAC1234" and resolution status accepted.

Message usage: MeetingResultDissemination message received from CSD: Replacement

The ECMS receives a MeetingResultDissemination message to notify an update or amendment to a previously sent seev.008:

MESSAGE ITEM	UTILISATION
MeetingResultDissemination Type Document/MtgRsltDssmntn/ MtgRsltsDssmntnTp	Code REPL is used.
PreviousMeetingResultsDissemination Identification Document/MtgRsltDssmntn/ PrvsMtgRsltsDssmntnId	To identify the MeetingResultDissemination message to be amended. The reference assigned by the CSD is used.
MeetingIdentification Document/MtgRsltDssmntn/ MtgRef/MtgId	To identify the meeting. The identification assigned by the CSD is used.
ISIN Document/MtgRsltDssmntn/ Scty/FinInstrmId/ISIN	Identifier of the asset
AccountIdentification Document/MtgRsltDssmntn/ Scty/Pos/AcctId	To identify the owner of the voting rights.
ResolutionStatus Document/MtgRsltDssmntn/ VoteRslt/RsltnSts	Tp specify the acceptance status of a resolution.

Message example: ECMS receives a MeetingResultDissemination from a CSD

The CSD sends to ECMS a MeetingResultDissemination message (seev.008) to notify an update or amendment to a previously sent seev.008 with Meeting result dissemination type REPL, Previous Meeting Results Dissemination "MeetingResid123" MeetingInstructionIdentification "MeetingInstructId1", Meeting Id "BMETECMS00000001", Meeting Date and Time 2021-05-19T11:00:00.000Z, Type "BMET", ISIN "IS0128103247", Account Id "T2SSAC1234" and resolution status accepted.

Outbound message from ECMS

Message usage: MeetingResultDissemination message sent to the Counterparty

The ECMS sends a MeetingResultDissemination message to provide the vote results per resolution:

MESSAGE ITEM	UTILISATION
MeetingResultDissemination Type Document/MtgRsltDssmntn/ MtgRsltsDssmntnTp	Code NEWM is used.
MeetingIdentification Document/MtgRsltDssmntn/ MtgRef/MtgId	To identify the meeting. The identification assigned by the ECMS is used.
ISIN Document/MtgRsltDssmntn/ Scty/FinInstrmId/ISIN	Identifier of the asset
AccountIdentification Document/MtgRsltDssmntn/ Scty/Pos/AcctId	To identify the owner of the voting rights. The ECMS Counterparty Asset Account is used.
ResolutionStatus Document/MtgRsltDssmntn/ VoteRslt/RsltnSts	To specify the acceptance status of a resolution.

Message example: ECMS sends a MeetingResultDissemination to a Counterparty

The ECMS sends to a Counterparty a MeetingResultDissemination message (seev.008) to provide the vote results per resolution with Meeting result dissemination type NEWM, MeetingInstructionIdentification "MeetingInstructId1", Meeting Id "BMETECMS00000001", Meeting Date and Time 2021-05-19T11:00:00.000Z, Type "BMET", ISIN "IS0128103247", Account Id "ES2020ACC001" and resolution status accepted.   .

Message usage: MeetingResultDissemination message received from CSD: Replacement.

The ECMS sends to a Counterparty a MeetingResultDissemination message to notify an update or amendment to a previously sent seev.008:

MESSAGE ITEM	UTILISATION
MeetingResultDissemination Type Document/MtgRsltDssmntn/ MtgRsltsDssmntnTp	Code REPL is used.
PreviousMeetingResultsDiss emination Identification Document/MtgRsltDssmntn/ PrvsMtgRsltsDssmntnId	To identify the MeetingResultDissemination message to be amended.
MeetingIdentification	To identify the meeting. The identification assigned by the ECMS is used.

MESSAGE ITEM	UTILISATION
Document/MtgRsltDssmntn/ MtgRef/MtgId	
ISIN Document/MtgRsltDssmntn/ Scty/FinInstrmId/ISIN	Identifier of the asset
AccountIdentification Document/MtgRsltDssmntn/ Scty/Pos/AcctId	To identify the owner of the voting rights. The ECMS Counterparty Asset Account is used.
ResolutionStatus Document/MtgRsltDssmntn/ VoteRslt/RsltnSts	To specify the acceptance status of a resolution.

Message example: ECMS sends a MeetingResultDissemination to a Counterparty

The ECMS sends to a Counterparty a MeetingResultDissemination message (seev.008) to provide information on the results of voting in the meeting, with Meeting result dissemination type REPL, Meeting Id "BMETECMS00000001", Meeting Date and Time 2021-05-19T11:00:00.000Z, Type "BMET", ISIN "IS0128103247", Account Id "ES2020ACC001" and resolution status accepted.

3.42 Corporate Action Notification V13 (seev.031.001.13)

3.42.1 Overview and scope of the message

The *CorporateActionNotification* message is used in the ECMS as follows:

Inbound message from CSD

The CSD sends to the ECMS a CorporateActionNotification message in order to notify:

- About the details of a new corporate action event.

- About the replacement of a previously sent notification

- About the reminder of an event taking place

Outbound message to Counterparty

The ECMS sends a CorporateActionNotification message to Counterparty in order to notify the details of a Corporate Action event. The message is sent by the ECMS in case of a new, replacement or reminder of a Corporate Action event.

3.42.2 Schema

Outline of the schema

The CorporateActionNotification is composed of the following message building blocks:

Pagination

This building block is mandatory and non-repetitive.

NotificationGeneralInformation

This building block is mandatory and non-repetitive. General information about if the notification is a new one, is replacing a previous one or is a reminder of an event (NEWM, REPL or RMDR), the Processing status and contents.

PreviousNotificationIdentification

This building block is optional and non-repetitive. It is used to identify a previously sent Corporate Action notification (in case of replacement or reminder). The reference assigned by the CSD when inbound message and by ECMS when outbound.

InstructionIdentification

This building block is optional and non-repetitive. It is resent to Counterparties.

OtherDocumentIdentification

This building block is optional and non-repetitive. It is resent to Counterparties.

EventsLinkage

This building block is optional and non-repetitive. The block is present if the current corporate action notification has a processing link to another event. This block is not validated in the ECMS.

CorporateActionGeneralInformation

This building block is mandatory and non-repetitive. It contains General information about the corporate action event such as the mandatory reference for the Corporate Action event identification (identification of the CSD when inbound message and ECMS identification when outbound) and optionally the Official Corporate Action Event Identification reference, event type code, if it is a mandatory/mandatory with options/voluntary event information (MAND, CHOS, VOLU), the information about the underlying instrument, the currency and the event processing type (GENL, DISN, REOR).

AccountDetails

This building block is mandatory and non-repetitive. It contains information about the safekeeping account (T2S account for inbound and in the ECMS account for outbound) eligible to the Corporate Action and balance details, containing the safekeeping accounts, the balances to which the corporate action event applies.

IntermediateSecurity

This building block is optional and non-repetitive. It provides information about the intermediary instrument of the corporate action event, such as the International Securities Identification Number (ISIN), the expiry date, posting date and optionally about the quantity, fraction disposition code, the intermediate securities to underlying ratio and uninstructing balance.

CorporateActionDetails

This building block is optional and non-repetitive. It provides information about the dates and times like the certification deadline, the court approval date, the record date, etc. The period details, the rate and amount details, etc related to the corporate action.

CorporateActionOptionDetails

This building block is optional and repetitive. It provides information about the applicable corporate action options for the event. About if the corporate action movement is a default processing or a standing instruction, the option number, option type, currency option, the credit debit indicator, etc... It can also optionally including some details about the dates/periods and rates/prices applied to the corporate action, the offer type, the certification breakdown type,.

The option could include the optional and repetitive cash and security movements which include respectively the details related to the cash movement or the security movement, tax^o etc...

AdditionalInformation

This building block is optional and non-repetitive. It provides additional information on the event. It is resent to Counterparties.

IssuerAgent

This building block is optional and repetitive. It is resent to Counterparties.

PayingAgent

This building block is optional and repetitive. It provides the BIC to identify the paying agent. It is resent to Counterparties

SubPayingAgent

This building block is optional and repetitive. It is resent to Counterparties.

Registrar

This building block is optional and non-repetitive. It is resent to Counterparties.

ResellingAgent

This building block is optional and repetitive. It is resent to Counterparties.

PhysicalSecuritiesAgent

This building block is optional and non-repetitive. It is resent to Counterparties.

DropAgent

This building block is optional and non-repetitive. It is resent to Counterparties.

SolicitationAgent

This building block is optional and repetitive. It is resent to Counterparties.

InformationAgent

This building block is optional and non-repetitive. It is resent to Counterparties.

Issuer

This building block is optional and non-repetitive. It is resent to Counterparties.

Offeror

This building block is optional and repetitive. It provides the BIC to identify the offeror.

TransferAgent

This building block is optional and non-repetitive. It is resent to Counterparties.

SupplementaryData

This building block is optional and repetitive. It is resent to Counterparties.

References/Links

ECMS_UDFS_1.3_seev.031.001.13

3.42.3 The message in business context

Inbound message from CSD

Message usage: New Corporate Action Event

To notify for the first time a Corporate Action Event the CSD includes the following content in the seev.031 message that sends to ECMS:

MESSAGE ITEM	UTILISATION
Notification Type Document/CorpActnNtfctn/NtfctnGnlInf/NtfctnTp	New Notification Code "NEWM"
Corporate Action Event Identification Document/CorpActnNtfctn/CorpActnGnlInf/CorpActnEvtId	Reference assigned by the CSD to the Corporate Action event.
Event Completeness Status Document/CorpActnNtfctn/NtfctnGnlInf/PrcgSts/Cd/EvtCmpltnsSts	Code COMP is used for a complete event and INCO for incomplete.
Event Confirmation Status Document/CorpActnNtfctn/NtfctnGnlInf/PrcgSts/Cd/EvtConfSts	Code CONF is used for a confirmed event and UCON for unconfirmed.
Event type Document/CorpActnNtfctn/CorpActnGnlInf/EvtTp/Cd	A code is used to identify the event.
Mandatory Voluntary Event Document/CorpActnNtfctn/CorpActnGnlInf/MndtryVlntryEvtTp	Code MAND is used for mandatory events, CHOS for voluntary with options and VOLU for voluntary.
ISIN Document/CorpActnNtfctn/CorpActnGnlInf/UndrlygScty/FinInstrmId/ISIN	ISIN number is used
Safekeeping Account Document/CorpActnNtfctn/AcctDtls/AcctsListAndBalDtls/SfkpgAcct	T2S Account is used.

MESSAGE ITEM	UTILISATION
Total Eligible Balance Document/CorpActnNtfctn/AcctDtls/AcctsListAndBalDtls/Bal/TtlElgblBal/Bal/QtyChc/OrgnlAndCurFaceAmt/FaceAmt	Quantity in face amount is used

Message example: ECMS receives a New corporate Action event notification

The CSD sends to ECMS a Corporate Action Notification Message (seev.031) to communicate a New Corporate Action event. The CSD includes the code NEWM in the notification Type, CA event identification CSDINTR001, event completeness status COMP, event confirmation status CONF, Event type code INTR, Mandatory Voluntary Event type code MAND, ISIN ISIN00000053, safekeeping account T2SSAC1234, total eligible balance of 100000, record date 2021-04-21, payment date 2021-04-22 and option type CASH. ECMS validates the message and creates the related objects in the ECMS Reference Data.

Message usage: Replacement Corporate Action Event

To replace of a Corporate Action Event the CSD must include the following content in the seev.031 message:

MESSAGE ITEM	UTILISATION
Notification Type Document/CorpActnNtfctn/NtfctnGnlInf/NtfctnTp	Replacement Notification Code "REPL"
Identification Document/CorpActnNtfctn/PrvsNtfctnId/Id	This field contains the reference of the previously received corporate action Notification assigned by the CSD

MESSAGE ITEM	UTILISATION
Corporate Action Event Identification Document/CorpActnNtfctn/CorpActnGnlInf/CorpActnEvtId	Reference assigned by the CSD to the Corporate Action event.
Event Completeness Status Document/CorpActnNtfctn/NtfctnGnlInf/PrcgSts/Cd/EvtCmpltnsSts	Code COMP is used for a complete event and INCO for incomplete.
Event Confirmation Status Document/CorpActnNtfctn/NtfctnGnlInf/PrcgSts/Cd/EvtConfSts	Code CONF is used for a confirmed event and UCON for unconfirmed.
Event type Document/CorpActnNtfctn/CorpActnGnlInf/EvtTp/Cd	A code is used to identify the event.
Mandatory Voluntary Event Document/CorpActnNtfctn/CorpActnGnlInf/MndtryVlntryEvtTp	Code MAND is used for mandatory events, CHOS for voluntary with options and VOLU for voluntary.
ISIN Document/CorpActnNtfctn/CorpActnGnlInf/UndrlygScty/FinInstrmId/ISIN	ISIN number is used
Safekeeping Account Document/CorpActnNtfctn/AcctDtls/AcctsListAndBalDtls/SfkpgAcct	T2S Account is used.
Total Eligible Balance Document/CorpActnNtfctn/AcctDtls/AcctsListAndBalDtls/Bal/TtlElgblBal/Bal/QtyChc/OrgnlAndCurFaceAmt/FaceAmt	Quantity in face amount is used

Message example: ECMS receives a replacement of a corporate Action event notification

The CSD sends to ECMS a Corporate Action Notification Message (seev.031) to ECMS to communicate a Replacement of a Corporate Action event. The CSD includes the code REPL in the notification Type, CA event identification CSDMCAL000001, event completeness status

COMP, event confirmation status UCON, Event type code MCAL, Mandatory Voluntary Event type code MAND, ISIN ISIN00000053, safekeeping account T2SSAC1234, total eligible balance of 100000, record date 2021-04-20, payment date 2021-04-21 and option type CASH. ECMS validates the notification and creates the related objects in the ECMS Reference Data.

Message usage: Remind Corporate Action Event

To remind a Corporate Action Event the CSD must include the following content in the seev.031 message:

MESSAGE ITEM	UTILISATION
Notification Type Document/CorpActnNtfctn/NtfctnGnlInf/NtfctnTp	Replacement Notification Code "RMDR"
Identification Document/CorpActnNtfctn/PrvsNtfctnId/Id	This field contains the reference of the previously received corporate action Notification assigned by the CSD

MESSAGE ITEM	UTILISATION
Corporate Action Event Identification Document/CorpActnNtfctn/CorpActnGnlInf/CorpActnEvtId	Reference assigned by the CSD to the Corporate Action event.
Event Confirmation Status Document/CorpActnNtfctn/NtfctnGnlInf/PrcgSts/Cd/EvtConfSts	Code CONF is used for a confirmed event and UCON for unconfirmed.
Event type Document/CorpActnNtfctn/CorpActnGnlInf/EvtTp/Cd	A code is used to identify the event.
Mandatory Voluntary Event Document/CorpActnNtfctn/CorpActnGnlInf/MndtryVlntryEvtTp	Code MAND is used for mandatory events, CHOS for voluntary with options and VOLU for voluntary.
ISIN Document/CorpActnNtfctn/CorpActnGnlInf/UndrlygScty/FinInstrmId/ISIN	ISIN number is used
Safekeeping Account Document/CorpActnNtfctn/AcctDtls/AcctsListAndBalDtls/SfkpgAcct	T2S Account is used.
Total Eligible Balance Document/CorpActnNtfctn/AcctDtls/AcctsListAndBalDtls/Bal/TtlElgblBal/Bal/QtyChc/OrgnlAndCurFaceAmt/FaceAmt	Quantity in face amount is used

Message example: ECMS receives a reminder of a corporate Action event notification

The CSD sends to ECMS a Corporate Action Notification Message (seev.031) to ECMS to remind a Corporate Action event already communicated. The CSD includes the code RMDR in the notification Type, CA event identification CSDPCAL000001, event completeness status INCO, event confirmation status UCON, Event type code PCAL, Mandatory Voluntary Event

type code MAND, ISIN ISIN00000053, safekeeping account T2SSAC1234, total eligible balance of 100000, record date 2021-04-20, payment date 2021-04-21 and option type CASH. ECMS validates the notification and creates the related objects in the ECMS Reference Data.

Outbound message from ECMS

Message usage: New Corporate Action Event

To notify a New Corporate Action Event the ECMS includes the following content in the seev.031 message that sends to an ECMS Counterparty:

MESSAGE ITEM	UTILISATION
Notification Type Document/CorpActnNtfctn/NtfctnGnlInf/NtfctnTp	New Notification Code "NEWM"
Corporate Action Event Identification Document/CorpActnNtfctn/CorpActnGnlInf/CorpActnEvtId	Reference assigned by the ECMS to the Corporate Action event.
Event Completeness Status Document/CorpActnNtfctn/NtfctnGnlInf/PrcgSts/Cd/EvtCmpltnsSts	Code COMP is used for a complete event and INCO for incomplete.
Event Confirmation Status Document/CorpActnNtfctn/NtfctnGnlInf/PrcgSts/Cd/EvtConfSts	Code CONF is used for a confirmed event and UCON for unconfirmed.
Event type Document/CorpActnNtfctn/CorpActnGnlInf/EvtTp/Cd	A code is used to identify the event.
Mandatory Voluntary Event Document/CorpActnNtfctn/CorpActnGnlInf/MndtryVlntryEvtTp	Code MAND is used for mandatory events, CHOS for voluntary with options and VOLU for voluntary.
ISIN Document/CorpActnNtfctn/CorpActnGnlInf/UndrlygScty/FinInstrmId/ISIN	ISIN number is used
Safekeeping Account Document/CorpActnNtfctn/AcctDtls/AcctsListAndBalDtls/SfkpgAcct	The ECMS Counterparty asset Account is used.
Total Eligible Balance Document/CorpActnNtfctn/AcctDtls/AcctsListAndBalDtls/Bal/TtlElgblBal/Bal/QtyChc/OrgnlAndCurFaceAmt/FaceAmt	Quantity in face amount is used

Message example: ECMS sends a New corporate Action event notification

The ECMS sends a Corporate Action Notification Message (seev.031) to the counterparty to communicate a New Corporate Action event. The ECMS includes code NEWM in the notification Type, Corporate Action event identification ECMSINTR000001, event completeness status COMP, event confirmation status CONF, Event type code INTR, Mandatory Voluntary Event type code MAND, ISIN ISIN00000053, safekeeping account EcmsCtptyAcc001, total eligible balance of 100000, record date 2021-04-21, payment date 2021-04-22 and option type CASH.

Message usage: Replacement Corporate Action Event

To replace of a Corporate Action Event the ECMS includes the following content in the seev.031 message:

MESSAGE ITEM	UTILISATION
Notification Type Document/CorpActnNtfctn/NtfctnGnlInf/NtfctnTp	Replacement Notification Code "REPL"
Identification Document/CorpActnNtfctn/PrvsNtfctnId/Id	This field contains the reference of the previously sent corporate action Notification assigned by the ECMS

MESSAGE ITEM	UTILISATION
Corporate Action Event Identification Document/CorpActnNtfctn/CorpActnGnlInf/CorpActnEvtId	Reference assigned by the ECMS to the Corporate Action event.
Event Completeness Status Document/CorpActnNtfctn/NtfctnGnlInf/PrcgSts/Cd/EvtCmpltnsSts	Code COMP is used for a complete event and INCO for incomplete.
Event Confirmation Status Document/CorpActnNtfctn/NtfctnGnlInf/PrcgSts/Cd/EvtConfSts	Code CONF is used for a confirmed event and UCON for unconfirmed.
Event type Document/CorpActnNtfctn/CorpActnGnlInf/EvtTp/Cd	A code is used to identify the event.
Mandatory Voluntary Event Document/CorpActnNtfctn/CorpActnGnlInf/MndtryVlntryEvtTp	Code MAND is used for mandatory events, CHOS for voluntary with options and VOLU for voluntary.
ISIN Document/CorpActnNtfctn/CorpActnGnlInf/UndrlygScty/FinInstrmId/ISIN	ISIN number is used
Safekeeping Account Document/CorpActnNtfctn/AcctDtls/AcctsListAndBalDtls/SfkpgAcct	The ECMS Counterparty Asset Account is used.
Total Eligible Balance Document/CorpActnNtfctn/AcctDtls/AcctsListAndBalDtls/Bal/TtlElgblBal/Bal/QtyChc/OrgnlAndCurFaceAmt/FaceAmt	Quantity in face amount is used

Message example: ECMS sends a replacement of a corporate Action event notification

The ECMS sends a Corporate Action Notification Message (seev.031) to an ECMS Counterparty to communicate a replacement Corporate Action event. The ECMS includes the code REPL in the notification Type, Corporate Action event identification ECMSMCAL000001, event completeness status COMP, event confirmation status UCON, Event type code MCAL, Mandatory Voluntary Event type code MAND, ISIN ISIN00000053, safekeeping account EcmsCtptyAcc001, total eligible balance of 100000, record date 2021-04-20, payment date 2021-04-21 and option type CASH.

Message usage: Remind Corporate Action Event

To remind a Corporate Action Event the ECMS includes the following content in the seev.031 message:

MESSAGE ITEM	UTILISATION
Notification Type Document/CorpActnNtfctn/NtfctnGnlInf/NtfctnTp	Replacement Notification Code "RMDR"
Identification Document/CorpActnNtfctn/PrvsNtfctnId/Id	This field contains the 'Business Message Identifier' <BizMsgIdr> of the previously sent corporate action Notification

MESSAGE ITEM	UTILISATION
Corporate Action Event Identification Document/CorpActnNtfctn/CorpActnGnlInf/CorpActnEvtId	Reference assigned by the ECMS to the Corporate Action event.
Event Confirmation Status Document/CorpActnNtfctn/NtfctnGnlInf/PrcgSts/Cd/EvtConfSts	Code CONF is used for a confirmed event and UCON for unconfirmed.
Event type Document/CorpActnNtfctn/CorpActnGnlInf/EvtTp/Cd	A code is used to identify the event.
Mandatory Voluntary Event Document/CorpActnNtfctn/CorpActnGnlInf/MndtryVlntryEvtTp	Code MAND is used for mandatory events, CHOS for voluntary with options and VOLU for voluntary.
ISIN Document/CorpActnNtfctn/CorpActnGnlInf/UndrlygScty/FinInstrmId/ISIN	ISIN number is used
Safekeeping Account Document/CorpActnNtfctn/AcctDtls/AcctsListAndBalDtls/SfkpgAcct	T2S Account is used.
Total Eligible Balance Document/CorpActnNtfctn/AcctDtls/AcctsListAndBalDtls/Bal/TtlElgblBal/Bal/QtyChc/OrgnlAndCurFaceAmt/FaceAmt	Quantity in face amount is used

Message example: ECMS sends a reminder of a corporate Action event notification

The ECMS sends a Corporate Action Notification Message (seev.031) to an ECMS Counterparty to communicate a reminder of a Corporate Action event. The ECMS includes the code RMDR in the notification Type, Corporate Action event identification ECMSPCAL000001, event completeness status INCO, event confirmation status UCON, Event type code PCAL, Mandatory Voluntary Event type code MAND, ISIN ISIN00000053, safekeeping account EcmsCtptyAcc001, total eligible balance of 100000, record date 2021-04-20, payment date 2021-04-21 and option type CASH.

3.43 CorporateActionEventProcessingStatusAdvice V08 (seev.032.001.08)

3.43.1 Overview and scope of the message

The *Corporate Action Event Processing Status Advice* message is used in the ECMS as follows:

Inbound message from CSD

The CSD sends a Corporate Action Event Processing Status Advice to the ECMS to report the processing status of a corporate action event. The CSD uses this message to provide a reason as to why a corporate action event has not been fully completed by the announced payment dates.

Outbound message to Counterparty

The ECMS sends a Corporate Action Event Processing Status Advice to the Counterparty to report the processing status of a corporate action event and provide a reason as to why a corporate action event has not been fully completed by the announced payment dates.

3.43.2 Schema

Outline of the schema

The CorporateActionEventProcessingStatusAdvice is composed of the following message building blocks:

NotificationIdentification

This building block is optional and non-repetitive. It contains the reference of the previously sent corporate action notification message for the same corporate action event.

OtherDocumentIdentification

This building block is optional and repetitive. It is resent to Counterparties.

CorporateActionGeneralInformation

This building block is mandatory and non-repetitive. It provides general information like identification of the corporate action event (ECMS identification for outbound messages and CSD identification for inbound), the event type code and optionally about the Official CA event identification.

EventProcessingStatus

This building block is mandatory and repetitive. It provides information about the status of a corporate action event (e.g. reconciled, pending, complete).

AdditionalInformation

This building block is optional and non-repetitive. It provides additional information of the content of the message. It is resent to Counterparties

SupplementaryData

This building block is optional and repetitive. It is resent to Counterparties.

References/Links

ECMS_UDFS_1.3_seev.032.001.08

3.43.3 The message in business context

Inbound message from CSD

Message usage: Corporate Action Event Processing Status Advise from CSD

To inform the ECMS about the processing status of a corporate action event and provide a reason as to why a corporate action event has not been completed by the announced payment dates the CSD sends the following fields in the seev.032.

MESSAGE ITEM	UTILISATION
NotificationIdentification **Document/CorpActnEvtPrcgStsAdvc/NtfctnId/Id**	To identify the notification to which is related the reference of the Corporate Action Notification is used assigned by the CSD.
EventProcessingStatus **Document/CorpActnEvtPrcgStsAdvc/EvtPrcgSts**	To provide information if the event is completed, Reconciled or Pending.
CorporateActionEventIdentification **Document/CorpActnEvtPrcgStsAdvc/CorpActnGnlInf/CorpActnEvtId**	Reference assigned by the CSD to the Corporate Action event

Message example: ECMS receives a CA Event Processing Status Advise informing about a pending event.

The ECMS receives from the CSD a Corporate Action Event Processing Status Advise message (seev.032) with reference CSDINTR000001 of an Interest payment event (EventTypeCode INTR) and Event processing status "pending" with no reason specified (NORE) to communicate that the corporate action event is pending.

Outbound message from ECMS

Message usage: Corporate Action Event Processing Status Advise to Counterparty

To inform the Counterparty about the processing status of a corporate action event and provide a reason as to why a corporate action event has not been completed by the announced payment dates:

MESSAGE ITEM	UTILISATION
NotificationIdentification Document/CorpActnEvtPrcg StsAdvc/NtfctnId/Id	To identify the notification to which is related the reference of the Corporate Action Notification assigned by the ECMS is used.
EventProcessingStatus Document/CorpActnEvtPrcg StsAdvc/EvtPrcgSts	To provide information if the event is completed, reconciled or pending
CorporateActionEventIdentifi cation Document/CorpActnEvtPrcg StsAdvc/CorpActnGnlInf/Cor pActnEvtId	Reference assigned by the ECMS to the Corporate Action event

Message example: ECMS sends a CA Event Processing Status Advise to provide information about an event completed

The ECMS sends to the Counterparty a Corporate Action Event Processing Status Advise message (seev.032) with reference ECMSINTR000001 of an Interest payment event (EventTypeCode INTR) and Event processing status "complete" with no reason specified (NORE) to communicate that the corporate action event is completed.

3.44 CorporateActionInstruction V12 (seev.033.001.12)

3.44.1 Overview and scope of the message

The *Corporate Action Instruction* message is used in the ECMS as follows:

Inbound message from Counterparty

The ECMS receives "Corporate Action Instruction" (CAIN) from the an ECMS counterparty to provide their CA choice about a particular CA Option available for a CA Event.

This message is used to provide instructions on how the counterparty wishes to proceed with an elective corporate action event.

Outbound message to CSD

The ECMS sends a Corporate Action Instruction (CAIN) message to the CSD in order to provide information on its counterparty´s CA choice about a particular CA Option available for an elective CA Event.

3.44.2 Schema

Outline of the schema

The CorporateActionInstruction is composed of the following message building blocks:

ChangeInstructionIndicator

This building block is optional and non-repetitive. It indicates that the current instruction is replacing a previous one that was cancelled earlier.

CancelledInstructionIdentification

This building block is optional and non-repetitive. It indicates the previously cancelled instruction that is being replaced. ECMS does not validate the consistency of this field. This block is only used when an the CA instruction is replacing a previously cancelled one.

InstructionCancellationRequestIdentification

This building block is optional and non-repetitive. It is resent to CSDs.

OtherDocumentIdentification

This building block is optional and repetitive. It is resent to CSDs.

CorporateActionGeneralInformation

This building block is mandatory and non-repetitive. It provides general information about the identification of the CA event (ECMS identification in case of inbound message and CSD Identification in case of outbound), the event type code, the ISIN and optionally about the denomination currency of the underlying securities.

AccountDetails

This building block is mandatory and non-repetitive. It contains general information about the safekeeping account (ECMS Counterparty Asset Account for inbound and T2S Securities Account for outbound message) and about account balances.

BeneficialOwnerDetails

This building block is optional and repetitive. It provides information about the BIC of the owner of the securities. This block is not validated in the ECMS, it is only resent to the CSD if informed.

CorporateActionInstruction

This building block is mandatory and non-repetitive. It contains information about the instructed CA option number and option code , the instructed securities quantity in face amount and optionally, additional information on information to comply with, Delivery Details, foreign exchange instructions.

ProtectInstruction

This building block is optional and non-repetitive. It is resent to CSDs.

AdditionalInformation

This building block is optional and non-repetitive. It provides additional information about the party contact unit/person and the certification/breakdown. It is resent to Counterparties

SupplementaryData

This building block is optional and repetitive. It is resent to CSDs.

References/Links

ECMS_UDFS_1.3_seev.033.001.12

3.44.3 The message in business context

Inbound message from the counterparty

Message usage: Corporate Action Instruction from Counterparty-Creation.

To create a CA Instruction the Counterparty includes the following content in the seev.033 message that sends to ECMS:

MESSAGE ITEM	UTILISATION
CorporateActionEventIdentification Document/CorpActnInstr/CorpActnGnlInf/CorpActnEvtId	To identify the event to which the CA instruction Message is related to the CA identification given by the ECMS is used.
Event type Document/CorpActnInstr/CorpActnGnlInf/EvtTp	Type of corporate action event as a code.
SafekeepingAccount Document/CorpActnInstr/AcctDtls/SfkpgAcct	Account where the financial instruments are maintained. The ECMS Counterparty Asset Account is used.
ISIN Document/CorpActnInstr/CorpActnGnlInf/UndrlygScty/FinInstrmId/ISIN	To identify the securities to which the CA applies.
OptionNumber Document/CorpActnInstr/CorpActnInstr/OptnNb	Number identifying the available corporate action options.
OptionType Document/CorpActnInstr/CorpActnInstr/OptnTp	To show the option the Counterparty has selected as a code.

MESSAGE ITEM	UTILISATION
InstructedQuantity Document/CorpActnInstr/CorpActnInstr/SctiesQtyOrInstdAmt/SctiesQty/InstdQty	To identify the quantity of the securities used in the instruction choice.

Message example: ECMS receives a Corporate Action Instruction from a Counterparty

The Counterparty sends to ECMS a Corporate Action Instruction message (seev.033) with ECMSINTR000001 as identification of the CA Event, Event type code INTR, ISIN ISIN00000053, safekeeping account ECMSCtptyAcc001, 100000 as Total eligible balance long position in face amount, Option Number 001 and Option Type CASH to communicate the CA option selected and the quantity of assets to which it is applied. ECMS validates the notification and creates the related objects in reference Data.

Outbound message from ECMS

Message usage: Corporate Action Instruction from ECMS to CSD.

To communicate a CA Instruction the ECMS includes the following content in the seev.033 message that sends to the CSD:

MESSAGE ITEM	UTILISATION
CorporateActionEventIdentification Document/CorpActnInstr/CorpActnGnlInf/CorpActnEvtId	To identify the event to which the CA is related the identification given by the CSD is used.
Event type Document/CorpActnInstr/CorpActnGnlInf/EvtTp	Type of corporate action event as a code.
SafekeepingAccount Document/CorpActnInstr/AcctDtls/SfkpgAcct	Account where the financial instruments are maintained. The T2S securities account is used.
ISIN Document/CorpActnInstr/CorpActnGnlInf/UndrlygScty/FinInstrmId/ISIN	To identify the securities to which the CA applies.
OptionType Document/CorpActnInstr/CorpActnInstr/OptnTp	To show the option the Counterparty has selected as a code.
OptionNumber Document/CorpActnInstr/CorpActnInstr/OptnNb	Number identifying the available corporate action options.

MESSAGE ITEM	UTILISATION
InstructedQuantity Document/CorpActnInstr/Co rpActnInstr/SctiesQtyOrInstd Amt/SctiesQty/InstdQty	To identify the quantity of the securities used in the instruction choice.

Message example: ECMS sends a CA Instruction to a CSD

The ECMS sends to a CSD a Corporate Action Instruction message (seev.033) with CSDINTR000001as identification of the CA Event, Event type code INTR, ISIN ISIN00000053, safekeeping account T2SSAC001, 100000 as Total eligible balance long position in face amount, Option Number 001 and Option Type CASH to communicate the CA option selected by the Counterparty and the quantity of assets to which it is applied.

3.45 CorporateActionInstructionStatusAdvice V13 (seev.034.001.13)

3.45.1 Overview and scope of the message

The *Corporate Action Instruction Status Advice* message is used in the ECMS as follows:

Outbound message to Counterparty

The ECMS sends a Corporate Action Instruction Status Advice to the Counterparty to provide information about the status of a Corporate Action Instruction.

The Corporate Action Instruction Status Advice message could be received from CSD in response to the message (seev.033) previously sent to the CSD, and then forwarded to the counterparty in response to their seev.033.

This message is also sent by ECMS as a rejection after a business validation check done by the ECMS fails when receiving the seev.033 from the counterpart.

This message is sent by ECMS in the following message usages (business status codes):

- Cancelled.

- Confirmed by CSD.

- Rejected

Inbound message from CSD

The ECMS receives a Corporate Action Instruction Status Advice from the CSD to receive status updates of a Corporate Action Instruction previously sent from ECMS to the CSD.

3.45.2 Schema
Outline of the schema

The CorporateActionInstructionStatusAdvice is composed of the following message building blocks:

InstructionIdentification

This building block is mandatory and non-repetitive. It contains the reference of the header sent in the seev.033 by the Counterparty/ECMS.

OtherDocumentIdentification

This building block is optional and repetitive. It is resent to Counterparties.

CorporateActionGeneralInformation

This building block is mandatory and non-repetitive. It provides general information about the identification of the CA event (ECMS identification in case of inbound message and CSD Identification in case of outbound), the event type and optionally about the Official CA event identification.

InstructionProcessingStatus

This building block is mandatory and repetitive. It provides details on the processing status of the transaction. The possible status are the following:

- "Cancelled": used for business status "Cancelled".

- "Accepted for further processing": used for business status "Confirmed by CSD", when the instruction is accepted by the CSD.

- "Rejected": used for business status "Rejected", when the instruction is rejected by the ECMS (ECMS reason codes) or by the CSD (CSD reason codes).

- "Pending": not used in the ECMS for the instruction business status.

- "Default Action": not used in the ECMS for the instruction business status.

CorporateActionInstruction

This building block is optional and non-repetitive. It provides information about the concerned instruction for which the current message report its status, it include the instructed option number and option type, the safekeeping account (ECMS Counterparty Asset Account for inbound and T2S Securities Account for outbound message) and optionally the Cash account, the ISIN, the balance of securities eligible for the CA, the (un)instructed balance, the quantity of securities assigned the status.

ProtectInstruction

This building block is optional and non-repetitive. It is resent to Counterparties

AdditionalInformation

This building block is optional and non-repetitive. It provides additional information or specifies in more detail the content of a message or provides additional information regarding the party,

for example, the contact unit or person responsible for the transaction. It is resent to Counterparties

SupplementaryData

This building block is optional and repetitive. It is resent to Counterparties.

References/Links

ECMS_UDFS_1.3_seev.034.001.13

3.45.3 The message in business context

Outbound message from ECMS

Message usage: Corporate Action Instruction Status Advise -Cancelled.

To inform the Counterparty about a cancellation of a CA Instruction, the ECMS includes the following content in the seev.034 message that sends to the Counterparty:

MESSAGE ITEM	UTILISATION
Identification Document/CorpActnInstrStsAdvc/InstrId/Id	To identify the instruction to which is related. The reference assigned by the ECMS to the seev.033 is used.
Cancelled Document/CorpActnInstrStsAdvc/InstrPrcgSts/Canc	Provides status information related to a cancelled instruction.
CorporateActionEventIdentification Document/CorpActnInstrStsAdvc/CorpActnGnlInf/CorpActnEvtId	To identify the event to which the CA is related the identification given by the ECMS is used.
Event type Document/CorpActnInstrStsAdvc/CorpActnGnlInf/EvtTp/Cd	Type of corporate action event as a code.
SafekeepingAccount Document/CorpActnInstrStsAdvc/CorpActnInstr/SfkpgAcct	Account where the financial instruments are maintained. The ECMS Counterparty Asset Account is used.
ISIN Document/CorpActnInstrStsAdvc/CorpActnInstr/FinInstrmId/ISIN	To identify the securities to which the CA applies.
OptionType Document/CorpActnInstrStsAdvc/CorpActnInstr/OptnTp/Cd	To show the option the Counterparty has selected as a code.

MESSAGE ITEM	UTILISATION
OptionNumber Document/CorpActnInstrStsAdvc/CorpActnInstr/OptnNb	Number identifying the available corporate action options.

Message example: ECMS sends CA Instruction Status Advise to provide information about the cancellation of a CAIN

The ECMS sends to the Counterparty a Corporate Action Instruction Status Advise message (seev.034) with Instruction identification BAHREFERENCESEEV033, CA Event Identification ECMSINTR000001, Event type code INTR, Instruction Processing Status Cancelled with no specified reason NORE to communicate a cancellation of the CA Instruction message (seev.033).

Message usage: Corporate Action Instruction Status Advise- Accepted for further processing.

To inform the Counterparty of a CA Instruction accepted, the ECMS includes the following content in the seev.034 message that sends to the Counterparty:

MESSAGE ITEM	UTILISATION
Identification Document/CorpActnInstrStsAdvc/InstrId/Id	To identify the instruction to which is related. The reference assigned by the ECMS Counterparty to the instruction is used.
Acceptedforfurtherprocessing Document/CorpActnInstrStsAdvc/InstrPrcgSts/AccptdForFrthrPrcg	Provides status information related to an instruction that is accepted. This means that the instruction has been received, is processed and has been validated for further processing.
CorporateActionEventIdentification Document/CorpActnInstrStsAdvc/CorpActnGnlInf/CorpActnEvtId	To identify the event to which the CA is related the identification given by the ECMS is used.
Event type Document/CorpActnInstrStsAdvc/CorpActnGnlInf/EvtTp/Cd	Type of corporate action event as a code.
SafekeepingAccount Document/CorpActnInstr/AcctDtls/SfkpgAcct	Account where the financial instruments are maintained. The ECMS Counterparty Asset Account is used.
ISIN	To identify the securities to which the CA applies.

MESSAGE ITEM	UTILISATION
Document/CorpActnInstrSts Advc/CorpActnInstr/FinInstr mId/ISIN	
OptionType Document/CorpActnInstrSts Advc/CorpActnInstr/OptnTp/ Cd	To show the option the Counterparty has selected as a code.
OptionNumber Document/CorpActnInstrSts Advc/CorpActnInstr/OptnNb	Number identifying the available corporate action options.

Message example: ECMS sends CA Instruction Status Advise to provide information about the acceptance of a CAIN

The ECMS sends to the Counterparty a Corporate Action Instruction Status Advise message (seev.034) with Instruction identification BAHREFERENCESEEV033, CA Event Identification ECMSINTR000001, Event type code INTR, Instruction Processing Status Accepted for further processing with no specified reason NORE to communicate the acceptance of the CA Instruction message (seev.033).

Message usage: Corporate Action Instruction Status Advise- Rejected

To inform the Counterparty of a CA Instruction rejected, the ECMS includes the following content in the seev.034 message that sends to the Counterparty:

MESSAGE ITEM	UTILISATION
Identification Document/CorpActnInstrSts Advc/InstrId/Id	To identify the instruction to which is related. The reference assigned by the ECMS Counterparty to the seev.033 is used.
Rejected Document/CorpActnInstrSts Advc/InstrPrcgSts/Rjctd	Provides status information related to an instruction is rejected for further processing due to system reasons.
CorporateActionEventIdentifi cation Document/CorpActnInstrSts Advc/CorpActnGnlInf/CorpA ctnEvtId	To identify the event to which the CA is related the identification given by the ECMS is used.
Event type	Type of corporate action event as a code.

Document/CorpActnInstrSts Advc/CorpActnGnlInf/EvtTp/ Cd	
SafekeepingAccount Document/CorpActnInstr/Ac ctDtls/SfkpgAcct	Account where the financial instruments are maintained. The ECMS Counterparty Asset Account is used.
ISIN Document/CorpActnInstrSts Advc/CorpActnInstr/FinInstr mId/ISIN	To identify the securities to which the CA applies.
OptionType Document/CorpActnInstrSts Advc/CorpActnInstr/OptnTp/ Cd	To show the option the Counterparty has selected as a code.
OptionNumber Document/CorpActnInstrSts Advc/CorpActnInstr/OptnNb	Number identifying the available corporate action options.

Message example: ECMS sends CA Instruction Status Advise to provide information about the rejection of a CAIN

The ECMS sends to the Counterparty a Corporate Action Instruction Status Advise message (seev.034) with Instruction identification BAHREFERENCESEEV033, CA Event Identification ECMSINTR000001, Event type code INTR, Instruction Processing Status Rejected with reason code SAFE to communicate the rejection of the CA Instruction message (seev.033).

Message usage: Corporate Action Instruction Status Advise- Pending

To inform the Counterparty of a CA Instruction pending, the ECMS includes the following content in the seev.034 message that sends to the Counterparty:

MESSAGE ITEM	UTILISATION
Identification Document/CorpActnInstrSts Advc/InstrId/Id	To identify the instruction to which is related. The reference assigned by the ECMS to the seev.033 is used.
Pending Document/CorpActnInstrSts Advc/InstrPrcgSts/Pdg	Provides status information related to a pending instruction.
CorporateActionEventIdentifi cation Document/CorpActnInstrSts Advc/CorpActnGnlInf/CorpA ctnEvtId	To identify the event to which the CA is related the identification given by the ECMS is used.

MESSAGE ITEM	UTILISATION
Event type Document/CorpActnInstrStsAdvc/CorpActnGnlInf/EvtTp/Cd	Type of corporate action event as a code.
SafekeepingAccount Document/CorpActnInstr/ActDtls/SfkpgAcct	Account where the financial instruments are maintained. The ECMS Counterparty Asset Account is used.
ISIN Document/CorpActnInstrStsAdvc/CorpActnInstr/FinInstrmId/ISIN	To identify the securities to which the CA applies.
OptionType Document/CorpActnInstrStsAdvc/CorpActnInstr/OptnTp/Cd	To show the option the Counterparty has selected as a code.
OptionNumber Document/CorpActnInstrStsAdvc/CorpActnInstr/OptnNb	Number identifying the available corporate action options.

Message example: ECMS sends CA Instruction Status Advise to provide information about the pending status of a CAIN

The ECMS sends to the Counterparty a Corporate Action Instruction Status Advise message (seev.034) with Instruction identification BAHREFERENCESEEV033, CA Event Identification ECMSINTR000001, Event type code INTR, Instruction Processing Status pending with no specified reason NORE to communicate the pending status of the CA Instruction message (seev.033).

Inbound message from CSD

ECMS receives a *CorporateActionInstructionStatusAdvice* message to receive the following status related to a Corporate Action Instruction:

- Cancelled
- Accepted for further processing
- Rejected
- Pending
- Default Action
- Standing Instruction

3.46 CorporateActionMovementPreliminaryAdvice V14 (seev.035.001.14)

3.46.1 Overview and scope of the message

The *Corporate Action Movement preliminary Advice* message is used in the ECMS as follows:

Inbound message from CSD

The CSD sends to ECMS a "Corporate Action Movement preliminary Advice" to pre-advice about the details of the entitlements calculated by the CSD or its replacement to pre-advice about the reversal of the security and/or cash postings.

Outbound message to ECMS Counterparty

The ECMS sends a Corporate Action Movement Preliminary Advice to advice the Counterparties about its entitlements, the replacement of the entitlements or about a reversal of the security and/or cash postings.

3.46.2 Schema

Outline of the schema

The CorporateActionMovementPreliminaryAdvice is composed of the following message building blocks:

Pagination

This building block is mandatory and non-repetitive.

MovementPreliminaryAdviceGeneralInformation

This building block is mandatory and non-repetitive.

PreviousMovementPreliminaryAdviceIdentification

This building block is optional and non-repetitive. It is resent to Counterparties

NotificationIdentification

This building block is optional and non-repetitive. It is resent to Counterparties

MovementConfirmationIdentification

This building block is optional and non-repetitive. It is used in case of REPL (replacement)and includes the CA movement reference of the confirmation message previously sent.

InstructionIdentification

This building block is optional and non-repetitive. It is resent to Counterparties.

OtherDocumentIdentification

This building block is optional and non-repetitive. It is resent to Counterparties.

EventsLinkage

This building block is optional and repetitive. It identifies another corporate action event that needs to be linked to the processing of the event notified here. This block is not validated by ECMS.

ReversalReason

This building block is optional and non-repetitive. It specifies the reason for the reversal when the message usage is reversal.

CorporateActionGeneralInformation

This building block is mandatory and non-repetitive. It provides information about the identification of the event (for inbound messages the identification given by the CSD is used, for outbound messages the identification given by the ECMS is used), the event type code, if the event is mandatory/mandatory with options/voluntary, the underlying ISIN and optionally the event processing type code, the denomination currency in which the financial instrument is denominated.

AccountDetails

This building block is mandatory and non-repetitive. It provides information about the safekeeping accounts where the financial instruments are maintained (for inbound messages the T2S Securities Account is used, for outbound messages the ECMS Counterparty Asset Account) and about the balance(s) in face amount (for inbound messages the balance of the T2S Securities Account is used, for outbound messages the balance of the ECMS Counterparty Asset Account).

CorporateActionDetails

This building block is optional and non-repetitive. It provides information about the date and times related to the corporate action event (such as record date) and optionally about the additional business process indicator code.

CorporateActionMovementDetails

This building block is mandatory and repetitive. It provides information about the option types available, if the CA is a default processing or a standing instruction and optionally the currency option, the date details, the period details, rate and amount details, price details, securities movement details, cash movement details.

If any, the securities movement details block contains the ISIN of the resulting financial instrument, the Credit Debit Indicator, the Entitled FAMT Quantity, date details and optionally the fraction disposition code, the currency option, price and rate details…etc

If any, the cash movement details, contains the Credit Debit Indicator, the amount details and dates details and optionally the contractual payment indicator, the cash account identification, foreign exchange details price and amount details…etc

AdditionalInformation

This building block is optional and non-repetitive. It provides information about the message, narrative information, taxation information, etc. It is resent to Counterparties.

IssuerAgent

This building block is optional and repetitive. It is resent to Counterparties.

PayingAgent

This building block is optional and repetitive. It is resent to Counterparties.

SubPayingAgent

This building block is optional and repetitive. It is resent to Counterparties.

Registrar

This building block is optional and non-repetitive. It is resent to Counterparties.

ResellingAgent

This building block is optional and repetitive. It is resent to Counterparties.

PhysicalSecuritiesAgent

This building block is optional and non-repetitive. It is resent to Counterparties.

DropAgent

This building block is optional and non-repetitive. It is resent to Counterparties.

SolicitationAgent

This building block is optional and repetitive. It is resent to Counterparties.

InformationAgent

This building block is optional and non-repetitive. It is resent to Counterparties.

SupplementaryData

This building block is optional and repetitive. It is resent to Counterparties.

Issuer

This building block is optional and non-repetitive. It is resent to Counterparties.

Offeror

This building block is optional and repetitive. It provides the BIC to identify the offeror.

TransferAgent

This building block is optional and non-repetitive. It is resent to Counterparties.

References/Links

ECMS_UDFS_1.3_seev.035.001.14

3.46.3 The message in business context

Inbound message from CSD

Message usage: Corporate Action Movement Preliminary Advice-New

To provide information of a New Preliminary Advice the CSD includes the following content in the seev.035 message that sends to ECMS:

MESSAGE ITEM	UTILISATION
CorporateActionEventIdentification Document/CorpActnMvmntPrlimryAdvc/CorpActnGnlInf/CorpActnEvtId	To identify the CA event the identification given by the CSD is used.
EventType Document/CorpActnMvmntPrlimryAdvc/CorpActnGnlInf/EvtTp	Type of corporate action event. A code is used.
Type Document/CorpActnMvmntPrlimryAdvc/MvmntPrlimryAdvcGnlInf/Tp	New Preliminary Advice « NEWM » for new movement preliminary advices.
OptionNumber Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/OptnNb	Number identifying the available corporate action options.
OptionType Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/OptnTp	To show the option the Counterparty has selected a code is used.
ISIN Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/SctyDtls/FinInstrmId/ISIN	To identify the securities to which the CA applies.
CreditDebitIndicator	Specifies whether the value is a debit or credit.

MESSAGE ITEM	UTILISATION
Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/CdtDbtInd	
FaceAmount Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/EntitldQty/Qty/FaceAmt	Entitled Face Amount quantity. If the CA event implies securities movements.
PaymentDate Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/DtDtls/PmtDt	Date/time at which the movement is due to take place (securities).
CreditDebitIndicator Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/CshMvmntDtls/CdtDbtInd	Specifies whether the value is a debit or credit.
PaymentDate Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/CshMvmntDtls/DtDtls/PmtDt	Date/time at which the movement is due to take place (cash). The payment date is provided at movement level.
AmountDetails Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/CshMvmntDtls/AmtDtls	Provides information about the amounts related to a cash movement. If the CA event implies cash movements.

Message example: ECMS receives a Corporate Action Movement Preliminary Advice-NEW from a CSD

The CSD sends to ECMS a Corporate Action Movement Preliminary Advice (seev.035) with MovementPreliminaryAdviceGeneralInformationType NEWM, CA Event identification CSDINTR000001, EventType INTR, Mandatory Voluntary Event Type code MAND, ISIN: ISIN00000053, total eligible balance of 100000, record date 2021-04-21, option type code CASH, gross cash amount in EUR of 5.000, net cash amount in EUR of 4.000 and payment date 2021-04-22 . ECMS validates the notification and creates the related objects in reference data and proceeds with the calculation and reconciliation internal processes to determine the CA entitlement movement.

Message usage: Corporate Action Movement Preliminary Advice-REPLACE

To provide information of a Preliminary Advice replacing the former one the CSD includes the following content in the seev.035 message that sends to ECMS:

MESSAGE ITEM	UTILISATION
Identification Document/CorpActnMvmntPrlimryAdvc/PrvsMvmntPrlimryAdvcId/Id	CSD reference to identify the previously sent Corporate Action Preliminary Advice. The reference assigned by the CSD to the previous seev.035 is used.
CorporateActionEventIdentification Document/CorpActnMvmntPrlimryAdvc/CorpActnGnlInf/CorpActnEvtId	To identify the CA event the identification given by the CSD is used.
EventType Document/CorpActnMvmntPrlimryAdvc/CorpActnGnlInf/EvtTp	Type of corporate action event. A code is used.
Type Document/CorpActnMvmntPrlimryAdvc/MvmntPrlimryAdvcGnlInf/Tp	Replacing Preliminary Advice. Code « REPL » is used.
OptionNumber Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/OptnNb	Number identifying the available corporate action options.
OptionType Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/OptnTp	To show the option the Counterparty has selected.
ISIN Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/SctyDtls/FinInstrmId/ISIN	To identify the securities to which the CA applies.
CreditDebitIndicator Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmnt	Specifies whether the value is a debit or credit.

MESSAGE ITEM	UTILISATION
Dtls/SctiesMvmntDtls/CdtDbtInd	
FaceAmount Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/EntitldQty/Qty/FaceAmt	Entitled Face Amount quantity. If the CA event implies securities movements.
PaymentDate Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/DtDtls/PmtDt	Date/time at which the movement is due to take place (securities).
CreditDebitIndicator Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/CshMvmntDtls/CdtDbtInd	Specifies whether the value is a debit or credit.
PaymentDate Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/CshMvmntDtls/DtDtls/PmtDt	Date/time at which the movement is due to take place (cash). The payment date is provided at movement level.
AmountDetails Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/CshMvmntDtls/AmtDtls	Provides information about the amounts related to a cash movement. If the CA event implies cash movements.

Message example: ECMS receives a Corporate Action Movement Preliminary Advice-REPLACE from a CSD

The CSD sends to ECMS a Corporate Action Movement Preliminary Advice (seev.035) replacing the previously one sent with Movement Preliminary Advice General Information Type REPL, Previous Movement Preliminary Advice Identification of the previous CAPA message sent: CAPAref001, CA Event identification CSDINTR000001, EventType INTR, Mandatory Voluntary Event Type code MAND, ISIN: ISIN00000053, total eligible balance of 100000, record date 2021-04-20, option type code CASH, gross cash amount in EUR of 5.000, net cash amount in EUR of 4.000 and payment date 2021-04-22. ECMS validates the notification and creates the related objects in reference data and proceeds with the calculation and reconciliation internal processes to determine the CA entitlement movement.

Message usage: Corporate Action Movement Preliminary Advice-Reversal

To pre-advice of a reversal the CSD includes the following content in the seev.035 message that sends to ECMS:

MESSAGE ITEM	UTILISATION
Type Document/CorpActnMvmntPrlimryAdvc/MvmntPrlimryAdvcGnlInf/Tp	New Preliminary Advice « NEWM » for new reversal movement preliminary advice.
Code Document/CorpActnMvmntPrlimryAdvc/RvslRsn/Rsn/Cd	In case of reversal one of the below reason codes must be specified : • DCBD • IVAD • IRED • IPRI • UPAY • IETR • FNRC • POCS • IPCU
Identification Document/CorpActnMvmntPrlimryAdvc/MvmntConfId/Id	The reference to identify the previously sent corporate action confirmation. The reference assigned by the CSD to the previous seev.035 is used.
CorporateActionEventIdentification Document/CorpActnMvmntPrlimryAdvc/CorpActnGnlInf/CorpActnEvtId	To identify the CA event the identification given by the CSD is used.
EventType Document/CorpActnMvmntPrlimryAdvc/CorpActnGnlInf/EvtTp	Type of corporate action event. A code is used.
OptionNumber Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/OptnNb	Number identifying the available corporate action options.
OptionType	To show the option the Counterparty has selected.

MESSAGE ITEM	UTILISATION
Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/OptnTp	
ISIN Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/SctyDtls/FinInstrmId/ISIN	To identify the securities to which the CA applies.
CreditDebitIndicator Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/CdtDbtInd	Specifies whether the value is a debit or credit.
FaceAmount Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/EntitldQty/Qty/FaceAmt	Entitled Face Amount quantity. If the CA event implies securities movements.
PaymentDate Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/DtDtls/PmtDt	Date/time at which the movement is due to take place (securities).
CreditDebitIndicator Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/CshMvmntDtls/CdtDbtInd	Specifies whether the value is a debit or credit.
PaymentDate Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/CshMvmntDtls/DtDtls/PmtDt	Date/time at which the movement is due to take place (cash).
AmountDetails Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/CshMvmntDtls/AmtDtls	Provides information about the amounts related to a cash movement. If the CA event implies securities movements.

Message example: ECMS receives a Corporate Action Movement Preliminary Advice-Reversal from a CSD

The CSD sends to ECMS a Corporate Action Movement Preliminary Advice (seev.035) with Movement Preliminary Advice General Information Type NEWM, Previous Movement Preliminary Advice Identification of the previous CAPA message sent: CSDCAPAref001, Reversal reason code: DCBD, CA Event identification CSDINTR000001, EventType INTR, Mandatory Voluntary Event Type code MAND, ISIN: ISIN00000053, total eligible balance of 100000, record date 2021-04-20, option type code CASH, gross cash amount in EUR of 5.000, net cash amount in EUR of 4.000 and payment date 2021-04-22 to pre-advice reversal of securities and/or cash postings. ECMS validates the notification and creates the related objects in reference Data and proceeds with its internal processes.

Outbound message from ECMS

Message usage: Corporate Action Movement Preliminary Advice-New

To provide information of a New Preliminary Advice the ECMS includes the following content in the seev.035 message that sends to the ECMS Counterparty:

MESSAGE ITEM	UTILISATION
CorporateActionEventIdentification Document/CorpActnMvmntPrlimryAdvc/CorpActnGnlInf/CorpActnEvtId	To identify the CA event the identification given by the ECMS is used.
EventType Document/CorpActnMvmntPrlimryAdvc/CorpActnGnlInf/EvtTp	Type of corporate action event. A code is used.
Type Document/CorpActnMvmntPrlimryAdvc/MvmntPrlimryAdvcGnlInf/Tp	New Preliminary Advice « NEWM » for new movement preliminary advices.
OptionNumber Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/OptnNb	Number identifying the available corporate action options.
OptionType Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/OptnTp	To show the option the Counterparty has selected.

MESSAGE ITEM	UTILISATION
ISIN Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/SctyDtls/FinInstrmId/ISIN	To identify the securities to which the CA applies.
CreditDebitIndicator Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/CdtDbtInd	Specifies whether the value is a debit or credit.
FaceAmount Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/EntitldQty/Qty/FaceAmt	Entitled Face Amount quantity. If the CA event implies securities movements.
PaymentDate Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/DtDtls/PmtDt	Date/time at which the movement is due to take place (securities).
CreditDebitIndicator Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/CshMvmntDtls/CdtDbtInd	Specifies whether the value is a debit or credit.
PaymentDate Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/CshMvmntDtls/DtDtls/PmtDt	Date/time at which the movement is due to take place (cash).
AmountDetails Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/CshMvmntDtls/AmtDtls	Provides information about the amounts related to a cash movement. If the CA event implies cash movements.

Message example: ECMS sends a Corporate Action Movement Preliminary Advice-NEW to a Counterparty

The ECMS sends to a Counterparty a Corporate Action Movement Preliminary Advice (seev.035) with Movement Preliminary Advice General Information Type NEWM, , CA Event identification ECMSINTR000001, EventType INTR, Mandatory Voluntary Event Type code MAND, ISIN: ISIN00000053, total eligible balance of 100.000, record date 2021-04-02, option type code CASH, gross cash amount in EUR of 5.000, net cash amount in EUR of 4.000 and payment date 2021-04-22 to communicate the upcoming cash and security postings at payment date of the CA event.

Message usage: Corporate Action Movement Preliminary Advice-REPLACE

To provide information of a Preliminary Advice replacing the former one the ECMS includes the following content in the seev.035 message that sends to the Counterparty:

MESSAGE ITEM	UTILISATION
Identification Document/CorpActnMvmntPrlimryAdvc/PrvsMvmntPrlimryAdvcId	The reference to identify the previously sent Preliminary advice the identification given by the ECMS is used.
CorporateActionEventIdentification Document/CorpActnMvmntPrlimryAdvc/CorpActnGnlInf/CorpActnEvtId	To identify the CA event the identification given by the ECMS is used.
EventType Document/CorpActnMvmntPrlimryAdvc/CorpActnGnlInf/EvtTp	Type of corporate action event. A code is used.
Type Document/CorpActnMvmntPrlimryAdvc/MvmntPrlimryAdvcGnlInf/Tp	Replacing Preliminary Advice « REPL »
OptionNumber Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/OptnNb	Number identifying the available corporate action options.
OptionType Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/OptnTp	To show the option the Counterparty has selected.
ISIN	To identify the securities to which the CA applies.

MESSAGE ITEM	UTILISATION
Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/SctyDtls/FinInstrmId/ISIN	
CreditDebitIndicator Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/CdtDbtInd	Specifies whether the value is a debit or credit.
FaceAmount Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/EntitldQty/Qty/FaceAmt	Entitled Face Amount quantity. If the CA event implies securities movements.
PaymentDate Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/DtDtls/PmtDt	Date/time at which the movement is due to take place (securities).
CreditDebitIndicator Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/CshMvmntDtls/CdtDbtInd	Specifies whether the value is a debit or credit.
PaymentDate Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/CshMvmntDtls/DtDtls/PmtDt	Date/time at which the movement is due to take place (cash).
AmountDetails Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/CshMvmntDtls/AmtDtls	Provides information about the amounts related to a cash movement. If the CA event implies cash movements.

Message example: ECMS sends a Corporate Action Movement Preliminary Advice-REPLACE to a Counterparty

The ECMS sends to ECMS a Corporate Action Movement Preliminary Advice (seev.035) that replaces the previously one sent with Movement Preliminary Advice General Information Type REPL, Previous Movement Preliminary Advice Identification of the previous CAPA message sent: CAPAref001, CA Event identification ECMSINTR000001, EventType INTR, Mandatory Voluntary Event Type code MAND, ISIN: ISIN00000053, total eligible balance of 100.000, record date 2021-04-21, option type code CASH, gross cash amount in EUR of 5.000, net cash amount in EUR of 4.000 and payment date 2021-04-22 to communicate the upcoming cash and security postings due at payment date of the CA event.

Message usage: Corporate Action Movement Preliminary Advice-Reversal

To pre-advice of a reversal the ECMS includes the following content in the seev.035 message that sends to the Counterparty:

MESSAGE ITEM	UTILISATION
Identification Document/CorpActnMvmntPrlimryAdvc/PrvsMvmntPrlimryAdvcId/Id	ECMS reference to identify the previously sent Corporate Action Preliminary Advice.
CorporateActionEventIdentification Document/CorpActnMvmntPrlimryAdvc/CorpActnGnlInf/CorpActnEvtId	To identify the CA event the identification given by the ECMS is used
Code Document/CorpActnMvmntPrlimryAdvc/RvslRsn/Rsn/Cd	In case of reversal, the reason code must be on the below specified list: • DCBD • IVAD • IRED • IPRI • UPAY • IETR • FNRC • POCS • IPCU

MESSAGE ITEM	UTILISATION
OptionNumber Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/OptnNb	Number identifying the available corporate action options.
OptionType Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/OptnTp	To show the option the Counterparty has selected.
ISIN Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/SctyDtls/FinInstrmId/ISIN	To identify the securities to which the CA applies.
CreditDebitIndicator Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/CdtDbtInd	Specifies whether the value is a debit or credit.
FaceAmount Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/EntitldQty/Qty/FaceAmt	Entitled Face Amount quantity. If the CA event implies securities movements.
PaymentDate Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/SctiesMvmntDtls/DtDtls/PmtDt	Date/time at which the movement is due to take place (securities).
CreditDebitIndicator Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/CshMvmntDtls/CdtDbtInd	Specifies whether the value is a debit or credit.

MESSAGE ITEM	UTILISATION
PaymentDate Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/CshMvmntDtls/DtDtls/PmtDt	Date/time at which the movement is due to take place (cash).
AmountDetails Document/CorpActnMvmntPrlimryAdvc/CorpActnMvmntDtls/CshMvmntDtls/AmtDtls	Provides information about the amounts related to a cash movement. If the CA event implies cash movements.

Message example: ECMS receives a Corporate Action Movement Preliminary Advice-Reversal

The ECMS sends to the Counterparty a Corporate Action Movement Preliminary Advice (seev.035) with Movement Preliminary Advice General Information Type NEWM, , Reversal reason code: DCBD, CA Event identification ECMSINTR000001, EventType INTR, Mandatory Voluntary Event Type code MAND, ISIN: ISIN00000053, total eligible balance of 100.000, record date 2021-04-21, option type code CASH, gross cash amount in EUR of 5.000, net cash amount in EUR of 4.000 and payment date 2021-04-22 to pre-advice reversal of securities and/or cash postings.

3.47 CorporateActionMovementConfirmation V14 (seev.036.001.14)

3.47.1 Overview and scope of the message

The *Corporate Action Movement Confirmation* message is used in the ECMS as follows:

Inbound message from CSD

The CSD sends a Corporate Action Movement Confirmation message to the ECMS to confirm posting of securities or cash as a result of a corporate action event.

Outbound message to ECMS Counterparty

The ECMS sends a Corporate Action Movement Confirmation message to the Counterparty to confirm posting of securities or cash as a result of a corporate action event.

3.47.2 Schema

Outline of the schema

The CorporateActionMovementConfirmation is composed of the following message building blocks:

Pagination

This building block is mandatory and non-repetitive.

NotificationIdentification

This building block is optional and non-repetitive. It provides the reference of the previously sent corporate action notification message for the same corporate action event

MovementPreliminaryAdviceIdentification

This building block is optional and non-repetitive. It contains the reference of the previously sent movement preliminary advice.

InstructionIdentification

This building block is optional and non-repetitive. It is resent to Counterparties.

OtherDocumentIdentification

This building block is optional and repetitive. It is resent to Counterparties.

EventsLinkage

This building block is optional and repetitive. It identifies another corporate action event that needs to be closely linked to the processing of the event notified here.

TransactionIdentification

This building block is optional and non-repetitive. It is resent to Counterparties.

CorporateActionGeneralInformation

This building block is mandatory and non-repetitive. It provides information about the identification of the event (the identification given by the CSD for inbound and by ECMS for outbound is used), the event type code, the underlying ISIN, if the event is mandatory/mandatory with options/voluntary and optionally the official CA event identification, the intermediate securities distribution type and the fractional quantity.

AccountDetails

This building block is mandatory and non-repetitive. It provides information about the safekeeping account where the financial instruments are maintained for inbound messages the T2S SAC is reported and for outbound messages the ECMS Counterparty Asset Account and about the balances related to a corporate action event.

CorporateActionDetails

This building block is optional and non-repetitive. It provides information about the date and times related to the corporate action event and optionally about the lottery type (could be used if DRAW).

CorporateActionConfirmationDetails

This building block is mandatory and non-repetitive. It provides information about the option types and option number, and optionally, the currency option, the date details, the period details, the rate and amount details and the fraction disposition code. Also it includes depending on the event and option type the securities movement details and/or the cash movement details.

AdditionalInformation

This building block is optional and non-repetitive. It provides information about the message, narrative information, the party contact person/unit and taxation conditions. It is resent to Counterparties.

IssuerAgent

This building block is optional and repetitive. It is resent to Counterparties.

PayingAgent

This building block is optional and repetitive. It provides information about the BIC to identify the paying agent. It is resent to Counterparties.

SubPayingAgent

This building block is optional and repetitive. It is resent to Counterparties.

SupplementaryData

This building block is optional and repetitive. It is resent to Counterparties.

References/Links

ECMS_UDFS_1.3_seev.036.001.14

3.47.3 The message in business context

Inbound message from CSD

Message usage: Corporate Action Movement Confirmation from CSD

To confirm to the ECMS the posting of securities or cash as a result of a corporate action event:

MESSAGE ITEM	UTILISATION
NotificationIdentification Document/CorpActnMvmntC onf/NtfctnId	To identify the previously sent notification. If received, it contains the 'Business Message Identifier' of the previously received corporate action Notification (seev.031) sent by the CSD.
SafekeepingAccount	To identify the TS2 account where the securities are maintained

MESSAGE ITEM	UTILISATION
Document/CorpActnMvmntConf/AcctDtls/SfkpgAcct	
CorporateActionEventIdentification Document/CorpActnMvmntConf/CorpActnGnlInf/CorpActnEvtId	To identify the reference received from the CSD for the Corporate Action Event. The CA Event id given by the CSD is used.
EventType Document/CorpActnMvmntConf/CorpActnGnlInf/EvtTp	Type of corporate action event. A code is used.
Balance Document/CorpActnMvmntConf/AcctDtls/Bal	Balance related with the Corporate Action Movement Confirmation. The balance in the T2S account is used.
OptionNumber Document/CorpActnMvmntConf/CorpActnConfDtls/OptnNb	Number identifying the available corporate action options.
OptionType Document/CorpActnMvmntConf/CorpActnConfDtls/OptnTp	To show the option the Counterparty has selected.
ISIN Document/CorpActnMvmntConf/CorpActnConfDtls/SctiesMvmntDtls/FinInstrmId/ISIN	To identify the securities to which the CA applies.
CreditDebitIndicator Document/CorpActnMvmntConf/CorpActnConfDtls/SctiesMvmntDtls/CdtDbtInd	Specifies whether the value is a debit or credit.
FaceAmount Document/CorpActnMvmntConf/CorpActnConfDtls/SctiesMvmntDtls/PstngQty/Qty/FaceAmt	Entitled Face Amount quantity. If the CA event implies securities movements.
PaymentDate	Date/time at which the movement is due to take place (securities).

MESSAGE ITEM	UTILISATION
'Document/CorpActnMvmnt Conf/CorpActnConfDtls/Csh MvmntDtls/DtDtls/PstngDt	
CreditDebitIndicator Document/CorpActnMvmntC onf/CorpActnConfDtls/CshM vmntDtls/CdtDbtInd	Specifies whether the value is a debit or credit.
PaymentDate Document/CorpActnMvmntC onf/CorpActnConfDtls/CshM vmntDtls/AmtDtls/PstngAmt	Date/time at which the movement is due to take place (cash).
AmountDetails Document/CorpActnMvmntC onf/CorpActnConfDtls/CshM vmntDtls/DtDtls/PstngAmt	Provides information about the amounts related to a cash movement. If the CA event implies cash movements.

Message example: ECMS receives a CA Movement confirmation confirming the posting of cash of a CA event

The ECMS receives from the CSD a Corporate Action Movement Confirmation message (seev.036) from the CSD with CA Event identificationCSDINTR000001, EventType INTR, ISIN: ISIN00000053, safekeeping account T2SSAC1234, balance of 100.000, option type code CASH and reconciles the movement, the entitlement, updates the Marketable Asset position and collateral value if necessary and then checks if there is collateral sufficiency and, if the check is OK, proceeds to pay the entitled ECMS Counterparty.

Outbound message from ECMS

Message usage: Corporate Action Event Processing Status Advise to Counterparty

To confirm to the Counterparty the posting of securities or cash as a result of a corporate action event:

MESSAGE ITEM	UTILISATION
NotificationIdentification Document/CorpActnMvmntC onf/NtfctnId	To identify the previously sent notification. If sent, it contains the 'Business Message Identifier' of the previously sent corporate action Notification (seev.031).
SafekeepingAccount Document/CorpActnMvmntC onf/AcctDtls/SfkpgAcct	To specify the ECMS account details. It contains the ECMS Counterparty Asset Account of the counterparty.

MESSAGE ITEM	UTILISATION
CorporateActionEventIdentification Document/CorpActnMvmntConf/CorpActnGnlInf/CorpActnEvtId	Internal ECMS reference assigned to the Corporate Action Event
Balance Document/CorpActnMvmntConf/AcctDtls/Bal	Balance related with the Corporate Action Movement Confirmation
OptionNumber Document/CorpActnMvmntConf/CorpActnConfDtls/OptnNb	Number identifying the available corporate action options.
OptionType Document/CorpActnMvmntConf/CorpActnConfDtls/OptnTp	To show the option the Counterparty has selected.
ISIN Document/CorpActnMvmntConf/CorpActnConfDtls/SctiesMvmntDtls/FinInstrmId/ISIN	To identify the securities to which the CA applies.
CreditDebitIndicator Document/CorpActnMvmntConf/CorpActnConfDtls/SctiesMvmntDtls/CdtDbtInd	Specifies whether the value is a debit or credit.
FaceAmount Document/CorpActnMvmntConf/CorpActnConfDtls/SctiesMvmntDtls/PstngQty/Qty/FaceAmt	Entitled Face Amount quantity. If the CA event implies securities movements.
PaymentDate Document/CorpActnMvmntConf/CorpActnConfDtls/CshMvmntDtls/DtDtls/PstngD	Date/time at which the movement is due to take place (securities).
CreditDebitIndicator Document/CorpActnMvmntConf/CorpActnConfDtls/CshMvmntDtls/CdtDbtInd	Specifies whether the value is a debit or credit.

MESSAGE ITEM	UTILISATION
PaymentDate Document/CorpActnMvmntConf/CorpActnConfDtls/CshMvmntDtls/AmtDtls/PstngAmt	Date/time at which the movement is due to take place (cash).
AmountDetails Document/CorpActnMvmntConf/CorpActnConfDtls/CshMvmntDtls/DtDtls/PstngAmt	Provides information about the amounts related to a cash movement. If the CA event implies cash movements.

Message example: ECMS sends a CA Movement Confirmation message to the Counterparty confirming the posting of cash of a CA event

The ECMS sends to the Counterparty a Corporate Action Movement Confirmation message (seev.036) with CA Event identification ECMSINTR000001, EventType INTR, ISIN: ISIN00000053, safekeeping account EcmsCtptyAcc001, balance of 100.000, option type code CASH to confirm to the ECMS Counterparty the posting of 4.000 EUR due to a CA Event.

3.48 CorporateActionMovementReversalAdvice V14 (seev.037.001.14)

3.48.1 Overview and scope of the message

The *Corporate Action Movement Reversal Advice* message is used in the ECMS as follows:

Inbound message from CSD

The ECMS receives "Corporate Action Movement Reversal Advice" from the CSD to confirm the reversal of the postings sent in the seev.035 (cash and/or securities) made to the account owner's safekeeping and / or cash accounts.

Outbound message to ECMS Counterparty

The ECMS sends a "Corporate Action Movement Reversal Advice" to the Counterparty to confirm the reversal of the postings sent in the seev.035 (cash and/or securities) made.

3.48.2 Schema

Outline of the schema

The CorporateActionMovementReversalAdvice is composed of the following message building blocks:

MovementConfirmationIdentification

This building block is mandatory and non-repetitive. It identifies the previously sent movement confirmation message. The reference assigned by the CSD is used in the inbound message and the internal ECMS reference is used in the outbound message.

OtherDocumentIdentification

This building block is optional and repetitive. It is resent to Counterparties. It is resent to Counterparties.

EventsLinkage

This building block is optional and non-repetitive. It identifies linked CA events.

ReversalReason

This building block is optional and non-repetitive. It specifies the reason for the reversal.

TransactionIdentification

This building block is optional and non-repetitive. It is resent to Counterparties.

CorporateActionGeneralInformation

This building block is mandatory and non-repetitive. It identifies the CA event (the identification given by the CSD for inbound and by ECMS for outbound is used), provides information about the event type code, the underlying ISIN and optionally about the fractional quantity.

AccountDetails

This building block is mandatory and non-repetitive. It provides information about the safekeeping account (for inbound messages the T2S SAC is reported and for outbound messages the ECMS Counterparty Asset Account) and the balance to which the payment applies.

CorporateActionDetails

This building block is optional and non-repetitive. It provides information about the date and times related to the corporate action event.

CorporateActionConfirmationDetails

This building block is mandatory and non-repetitive. It provides information about the Option number, the CA option type and optionally details about the security movement (e.g. ISIN, if the value is a debit or credit, the posting quantity, the posting date) and details about the cash movement (e.g. the posting and value date, posting amount, the cash account and debit credit indicator).

AdditionalInformation

This building block is optional and non-repetitive. It provides additional information about the message, narrative information, the party contact person/unit and taxation conditions. It is resent to Counterparties

IssuerAgent

This building block is optional and repetitive. It is resent to Counterparties

PayingAgent

This building block is optional and repetitive. It provides information about the BIC to identify the paying agent. This block is not checked by ECMS.

SubPayingAgent

This building block is optional and repetitive. It is resent to Counterparties.

SupplementaryData

This building block is optional and repetitive. It is resent to Counterparties.

References/Links

ECMS_UDFS_1.3_seev.037.001.14

3.48.3 The message in business context

Inbound message from CSD

Message usage: Corporate Action Movement Reversal Advice from the CSD

To confirm the reversal of the postings made to the account owner's safekeeping and/or cash accounts.

MESSAGE ITEM	UTILISATION
MovementConfirmationIdentification Document/CorpActnMvmntRvslAdvc/MvmntConfId	To identify the previously sent confirmation document. The reference of the seev.035 used by the CSD is used.
CorporateActionEventIdentification Document/CorpActnMvmntRvslAdvc/CorpActnGnlInf/CorpActnEvtId	To unambiguously identify a corporate action event. The identification provided by the CSD is used.
SafekeepingAccount Document/CorpActnMvmntRvslAdvc/AcctDtls/SfkpgAcct	To identify the account where financial instruments are maintained. The T2S SAC is used.
ConfirmedBalance Document/CorpActnMvmntRvslAdvc/AcctDtls/ConfdBal	Balance to which the payment applies (less or equal to the total eligible balance).
ISIN Document/CorpActnMvmntRvslAdvc/CorpActnConfDtls/SctiesMvmntDtls/FinInstrmId/ISIN	To identify the securities movement linked to the corporate action option.

Message example: ECMS receives a Corporate Action Movement Reversal Advice from a CSD

The CSD sends to ECMS a Corporate Action Movement Reversal Advice (seev.037) with Movement Confirmation Identification CSDMovConfId1, CA Event identification ECMSINTR000001, EventType INTR, ISIN: ISIN00000053, safekeeping account T2SSAC1234, balance of 100000, option type code CASH to confirm the reversal of the postings made to the account owner's safekeeping and/or cash accounts. The ECMS updates the marketable asset positions, update the collateral value if necessary and set the Corporate Action as reversed.

Outbound message from ECMS

Message usage: Corporate Action Movement Reversal Advice to the Counterparty

To confirm the reversal of the postings made to the account owner's safekeeping and/or cash accounts.

MESSAGE ITEM	UTILISATION
MovementConfirmationIdentification Document/CorpActnMvmntRvslAdvc/MvmntConfId	To identify the previously sent confirmation document. The reference of the seev.035 used by the ECMS is used.
CorporateActionEventIdentification Document/CorpActnMvmntRvslAdvc/CorpActnGnlInf/CorpActnEvtId	To unambiguously identify a corporate action event. The identification provided by the ECMS is used.
SafekeepingAccount Document/CorpActnMvmntRvslAdvc/AcctDtls/SfkpgAcct	To identify the account where financial instruments are maintained. The T2S SAC is used.
ConfirmedBalance Document/CorpActnMvmntRvslAdvc/AcctDtls/ConfdBal	Balance to which the payment applies (less or equal to the total eligible balance).
ISIN Document/CorpActnMvmntRvslAdvc/CorpActnConfDtls/SctiesMvmntDtls/FinInstrmId/ISIN	To identify the securities movement linked to the corporate action option.

Message example: ECMS sends a Corporate Action Movement Reversal Advice to a Counterparty

The ECMS sends to a Counterparty a Corporate Action Movement Reversal Advice (seev.037) with Movement Confirmation Identification BAHREFERENCESEEV036,CA Event identification ECMSINTR000001, EventType INTR, ISIN: ISIN00000053, safekeeping account EcmsCtptyAcc001, balance of 100.000, option type code CASH to confirm the reversal of the 4.000 EUR made to the account owner's safekeeping.

3.49 CorporateActionCancellationAdvice V12 (seev.039.001.12)

3.49.1 Overview and scope of the message

The *Corporate Action Cancellation Advice* message is used in the ECMS as follows:

Inbound message from CSD

The ECMS receives "Corporate Action Cancellation Advice" from the CSD if a previously announced corporate action event has to be cancelled and was already received in the ECMS.

Outbound message to Counterparty

The ECMS sends a "Corporate Action Cancellation Advice" to inform the Counterparty about the cancellation of a corporate action event previously announced and that was already notified by the ECMS.

3.49.2 Schema

Outline of the schema

The CorporateActionCancellationAdvice is composed of the following message building blocks:

CancellationAdviceGeneralInformation

This building block is mandatory and non-repetitive. It provides information about the reason of the cancellation (the codes used are: "Withdrawal" when the cancellation is due to the corporate action event being cancelled by the issuer and "Processing" when the cancellation is due to a processing error) and the processing status to provide information on whether the event is complete or not, confirmed or not.

CorporateActionGeneralInformation

This building block is mandatory and non-repetitive. It provides information about the identification of the event the identification given by the CSD for inbound and by ECMS for outbound is used, the event type, if the event is mandatory/mandatory with options/voluntary and the underlying ISIN.

AccountDetails

This building block is mandatory and non-repetitive. It provides information about the safekeeping account to which the corporate action event applies (for inbound messages the T2S SAC is reported and for outbound messages the ECMS Counterparty Asset Account and only one account is sent per message).

CorporateActionDetails

This building block is optional and non-repetitive. It provides information about the date and times related to the corporate action event.

AdditionalText

This building block is mandatory and non-repetitive. It provides additional information or specifies in more detail the content of a message. This field may only be used when the information to be transmitted, cannot be coded. It is resent to Counterparties.

IssuerAgent

This building block is optional and repetitive. It is resent to Counterparties.

PayingAgent

This building block is optional and repetitive. It is resent to Counterparties.

SubPayingAgent

This building block is optional and repetitive. It is resent to Counterparties.

Registrar

This building block is optional and non-repetitive. It is resent to Counterparties.

ResellingAgent

This building block is optional and repetitive. It is resent to Counterparties.

PhysicalSecuritiesAgent

This building block is optional and non-repetitive. It is resent to Counterparties.

DropAgent

This building block is optional and non-repetitive. It is resent to Counterparties.

SolicitationAgent

This building block is optional and repetitive. It is resent to Counterparties.

InformationAgent

This building block is optional and non-repetitive. It is resent to Counterparties.

SupplementaryData

This building block is optional and repetitive. It is resent to Counterparties.

References/Links

ECMS_UDFS_1.3_seev.039.001.12

3.49.3 The message in business context

Inbound message from CSD

Message usage: Corporate Action Cancellation Advice from the CSD

To cancel a previously announced corporate action event that was already received in the ECMS:

MESSAGE ITEM	UTILISATION
CorporateActionEventIdentification Document/CorpActnCxlAdvc /CorpActnGnlInf/CorpActnEvtId	To identify the CA event. The identification provided by the CSD is used.
CancellationReasonCode Document/CorpActnCxlAdvc /CxlAdvcGnlInf/CxlRsnCd	To specify the reasons for the cancellation of a corporate action event.
EventCompletenessStatus Document/CorpActnCxlAdvc /CxlAdvcGnlInf/PrcgSts/EvtCmpltnsSts	Possible codes : • COMP • INCO
EventConfirmationStatus Document/CorpActnCxlAdvc /CxlAdvcGnlInf/PrcgSts/EvtConfSts	Possible Codes : • CONF • UCON
SafekeepingAccount Document/CorpActnCxlAdvc /AcctsDtls/AcctsList/SfkpgAcct	To identify the safekeeping account where the financial instruments are maintained. The T2S SAC is used.

Message example: ECMS receives a Corporate Action Cancellation Advice from a CSD

The CSD sends to ECMS a Corporate Action Cancellation Advice (seev.039) to cancel a CA event with Cancellation reason code: WITH, Event Completeness Status COMP, Event Confirmation Status CONF, CA Event identification CSDCAEventId1, EventType INTR, ISIN: ISIN00000053, Mandatory Voluntary Event type MAND, safekeeping account T2SSAC1234 and Additional text "Additional information about the cancellation". ECMS validates the message, creates the related objects in reference data and proceeds with the cancellation of the CA event and the determination of the entitled counterparties.

Outbound message from ECMS

Message usage: Corporate Action Cancellation Advice from ECMS

To inform the Counterparty about the cancellation of a corporate action event previously announced and that was already received in the ECMS.

MESSAGE ITEM	UTILISATION
CorporateActionEventIdentification Document/CorpActnCxlAdvc/CorpActnGnlInf/CorpActnEvtId	To identify the CA event. The identification provided by the CSD is used.
CancellationReasonCode Document/CorpActnCxlAdvc/CxlAdvcGnlInf/CxlRsnCd	To specify the reasons for the cancellation of a corporate action event.
SafekeepingAccount Document/CorpActnCxlAdvc/AcctsDtls/AcctsList/SfkpgAcct	To identify the safekeeping account where the financial instruments are maintained. The ECMS Counterparty Asset Account is used.

Message example: ECMS receives a Corporate Action Cancellation Advice from a CSD

The ECMS sends to a Counterparty a Corporate Action Cancellation Advice (seev.039) with Cancellation reason code: WITH, Event Completeness Status COMP, Event Confirmation Status CONF, CA Event identification ECMSINTR000001, EventType INTR, ISIN: ISIN00000053, Mandatory Voluntary Event type MAND, safekeeping account ECMSCtptyAcc001 and Additional text "Additional information about the cancellation". to notify it about the cancellation of a CA event.

3.50 CorporateActionInstructionCancellationRequest V12 (seev.040.001.12)

3.50.1 Overview and scope of the message

The *Corporate Action Instruction Cancellation Request* message is used in the ECMS as follows:

Inbound message from Counterparty

The ECMS receives "Corporate Action Instruction Cancellation Request" (CAIC) from the Counterparty to request the cancellation of a previously sent corporate action instruction.

Outbound message to CSD

The ECMS sends a Corporate Action Instruction (CAIC) message to the CSD in order to cancel a previously sent corporate action instruction.

3.50.2 Schema

Outline of the schema

The CorporateActionInstructionCancellationRequest is composed of the following message building blocks:

ChangeInstructionIndicator

This building block is mandatory and non-repetitive. It is a boolean that indicates that the cancelled instruction will be replaced or not by a new corporate action instruction to be sent later.

InstructionIdentification

This building block is mandatory and non-repetitive. It identifies the CA Instruction being cancelled. The refence of the header assigned by the ECMS Counterparty to the seev.33 is used for inbound messages. For outbound message the refence of the header sent in the seev.033 by the ECMS is used.

CorporateActionGeneralInformation

This building block is mandatory and non-repetitive. It identifies the Corporate Action Event (the identification given by the ECMS for inbound messages and by the CSD for outbound is used), provides information about the event type code and the underlying ISIN of the CA.

AccountDetails

This building block is mandatory and non-repetitive. It provides information about the safekeeping account where the securities are kept and optionally about the safekeeping place where the financial instruments are safe kept (for inbound messages the ECMS Counterparty Asset Account is reported and for outbound messages the T2S SAC and only one account is sent per message).

CorporateActionInstruction

This building block is mandatory and non-repetitive. It provides information about the option number, the options type and the quantity of securities to which the instruction applies.

ProtectInstruction

This building block is optional and non-repetitive. It is resent to CSDs.

SupplementaryData

This building block is optional and repetitive. It is resent to CSDs.

References/Links

ECMS_UDFS_1.3_seev.040.001.12

3.50.3 The message in business context

Inbound message from ECMS Counterparty

Message usage: Corporate Action Instruction Cancellation Request from Counterparty

To request the cancellation of a previously sent corporate action instruction the Counterparty includes the following content in the seev.040 message that sends to the ECMS.

MESSAGE ITEM	UTILISATION
Identification Document/CorpActnInstrCxlReq/InstrId/Id	To identify the CA Instruction that is being cancelled. The reference assigned by the ECMS counterparty is used.
CorporateActionEventIdentification Document/CorpActnInstrCxlReq/CorpActnGnlInf/CorpActnEvtId	To identify the CA event. The identification provided by the ECMS is used.
ISIN Document/CorpActnInstrCxlReq/CorpActnGnlInf/FinInstrmId/ISIN	To identify the financial instrument.
InstructedQuantity Document/CorpActnInstrCxlReq/CorpActnInstr/InstdQty	To specify the quantity of securities to which this instruction applies.
SafekeepingAccount Document/CorpActnInstrCxlReq/AcctDtls/SfkpgAcct	To identify the safekeeping account where the financial instruments are maintained. The ECMS Counterparty Asset Account is used.

Message example: ECMS receives a Corporate Action Instruction Cancellation Request from a Counterparty

The Counterparty sends to ECMS a Corporate Action Instruction Cancellation Request message (seev.040) with Change Instruction Indicator "TRUE", Instruction Identification BAHREFERENCESEEV033, CA Event identification ECMSINTR000001, EventType INTR, ISIN: ISIN00000053, Option Type CASH and Instructed Quantity 100.000 face amount to request the cancellation of a previously sent Corporate Action Instruction.

Outbound message to CSD

Message usage: Corporate Action Instruction Cancellation Request to CSD

To request the cancellation of a previously sent corporate action instruction the ECMS includes the following content in the seev.040 message that sends to the CSD.

MESSAGE ITEM	UTILISATION
Identification Document/CorpActnInstrCxlReq /InstrId/Id	To identify the CA Instruction being cancelled. The reference assigned by the ECMS is used.
CorporateActionEventIdentificati on Document/CorpActnInstrCxlReq /CorpActnGnlInf/CorpActnEvtId	To identify the CA event. The identification provided by the CSD is used.
ISIN Document/CorpActnInstrCxlReq /CorpActnGnlInf/FinInstrmId/ISI N	To identify the financial instrument.
InstructedQuantity Document/CorpActnInstrCxlReq /CorpActnInstr/InstdQty	To specify the quantity of securities to which this instruction applies.
SafekeepingAccount Document/CorpActnInstrCxlReq /AcctDtls/SfkpgAcct	To identify the safekeeping account where the financial instruments are maintained. The T2S SAC is used.

Message example: ECMS receives a Corporate Action Instruction Cancellation Request from a Counterparty

The ECMS sends to the CSD a Corporate Action Instruction Cancellation Request message (seev.040) with Change Instruction Indicator "TRUE", Instruction Identification CSDInstructionRef1, CA Event identification CSDINTR000001, EventType INTR, ISIN: ISIN00000053, Option Type CASH and Instructed Quantity 100.000 face amount to request the cancellation of a previously sent Corporate Action Instruction.

3.51 CorporateActionInstructionCancellationRequestStatusAdvi ce V13 (seev.041.001.13)

3.51.1 Overview and scope of the message
The *Corporate Action Instruction Cancellation Request Status Advice* message is used in the ECMS as follows:

Outbound message to Counterparty

The ECMS sends a Corporate Action Instruction Cancellation Request Status Advice to the Counterparty to provide information about the current status of a Corporate Action Instruction

Cancellation Request message (seev.040) previously sent to the CSD or about the rejection of it by the ECMS.

This message is sent by ECMS in the following message usages:

- Cancellation completed

- Accepted

- Rejected

- Pending cancellation

Inbound message from CSD

The ECMS receives a Corporate Action Instruction Cancellation Request Status Advice from the CSD to receive status updates of a Corporate Action Instruction Cancellation Request message previously sent from ECMS to the CSD.

3.51.2 Schema

Outline of the schema

The CorporateActionInstructionCancellationRequestStatusAdvice is composed of the following message building blocks:

InstructionCancellationRequestIdentification

This building block is mandatory and non-repetitive. It contains the reference of the header sent in the seev.040 by the Counterparty for outbound messages and by ECMS for inbound messages received from the CSD.

OtherDocumentIdentification

This building block is optional and repetitive. It is resent to Counterparties.

CorporateActionGeneralInformation

This building block is mandatory and non-repetitive. It provides general information about the identification of the CA event (the identification given by the CSD for inbound messages and by the ECMS for outbound is used), the event type code and optionally about the Official CA event identification.

InstructionCancellationRequestStatus

This building block is mandatory and repetitive. It provides information about the status of an instruction request and its reason: CancellationCompleted/ Accepted/ Rejected.

CorporateActionInstruction

This building block is mandatory and non-repetitive. It provides information about the options selected, and optionally the safekeeping account, the ISIN, the balance of securities eligible

for the CA, the total eligible balance, the (un)instructed balance, the quantity of securities assigned the status.

ProtectInstruction

This building block is optional and non-repetitive. It is resent to Counterparties.

AdditionalInformation

This building block is optional and non-repetitive. It provides additional information or specifies in more detail the content of a message or provides additional information regarding the party, for example, the contact unit or person responsible for the transaction. 'It is resent to Counterparties.

SupplementaryData

This building block is optional and repetitive. It is resent to Counterparties.

References/Links

ECMS_UDFS_1.3_seev.041.001.13

3.51.3 The message in business context

Outbound message from ECMS

Message usage: Corporate Action Instruction Cancellation Request Status Advise- rejection.

To inform the Counterparty about the rejection of a CA Cancellation Request, the ECMS includes the following content in the seev.041 message that sends to the Counterparty:

MESSAGE ITEM	UTILISATION
Identification Document/CorpActnInstrCxlReqStsAdvc/InstrCxlReqId/Id	To identify the instruction to which is related. The reference of the message assigned by ECMS is used.
Rejected Document/CorpActnInstrCxlReqStsAdvc/InstrCxlReqSts/Rjctd	Provides status information related to an instruction cancellation request rejected.
CorporateActionEventIdentification Document/CorpActnInstrCxlReqStsAdvc/CorpActnGnlInf/CorpActnEvtId	To identify the CA event. The identification provided by the ECMS is used.

Message example: ECMS sends CA Instruction Status Advise to provide information about the rejection of a Corporate Action Instruction Cancellation

The ECMS sends to the Counterparty a Corporate Action Instruction Cancellation Request Status Advise message (seev.041) with Instruction Cancellation Request Identification BAHREFERENCESEEV040, CA Event identification ECMSINTR000001, Instruction Cancellation Request Status "Rejected" with reason code "OTHR" , EventType INTR, and Option Type CASH to communicate the rejection of the CA Instruction Cancellation Request message (seev.040).

Message usage: Corporate Action Instruction Status Advise- Accepted

To inform the Counterparty of a CA Instruction Cancellation Request accepted, the ECMS includes the following content in the seev.041 message that sends to the Counterparty:

MESSAGE ITEM	UTILISATION
Identification Document/CorpActnInstrCxlReqStsAdvc/InstrCxlReqId/Id	To identify the instruction to which is related. The reference of the message assigned by ECMS is used.
Accepted Document/CorpActnInstrCxlReqStsAdvc/InstrCxlReqSts/Accptd	Provides status information related to a cancellation request accepted for further processing.
CorporateActionEventIdentification Document/CorpActnInstrCxlReqStsAdvc/CorpActnGnlInf/CorpActnEvtId	To identify the CA event. The identification provided by the ECMS is used.

Message example: ECMS sends CA Instruction Cancellation Request Status Advise to provide information about the acceptance of a Corporate Action Instruction Cancellation

The ECMS sends to the Counterparty a Corporate Action Instruction Cancellation Request Status Advise message (seev.041) with Instruction Cancellation Request Identification BAHREFERENCESEEV040, CA Event identification ECMSINTR000001, Instruction Cancellation Request Status "Accepted" with no specified reason "NORE" , EventType INTR, and Option Type CASH to communicate the acceptance of the CA Instruction Cancellation Request message (seev.040).

Message usage: Corporate Action Instruction Cancellation Request Status Advise- Cancellation Completed

To inform the Counterparty of a CA Instruction Cancellation Request completed, the ECMS includes the following content in the seev.041 message that sends to the Counterparty:

MESSAGE ITEM	UTILISATION
Identification Document/CorpActnInstrCxlReqStsAdvc/InstrCxlReqId/Id	To identify the instruction to which is related. The reference of the message assigned by ECMS is used.
Cancellation Completed Document/CorpActnInstrCxlReqStsAdvc/InstrCxlReqSts/CxlCmpltd	Provides status information related to an instruction cancellation request completed.
CorporateActionEventIdentification Document/CorpActnInstrCxlReqStsAdvc/CorpActnGnlInf/CorpActnEvtId	To identify the CA event. The identification provided by the ECMS is used.

Message example: ECMS sends CA Instruction Cancellation Request Status Advise to provide information about the completion of the cancellation triggered by a Corporate Action Instruction Cancellation

The ECMS sends to the Counterparty a Corporate Action Instruction Cancellation Request Status Advise message (seev.041) with Instruction Cancellation Request Identification BAHREFERENCESEEV040, CA Event identification ECMSINTR000001, Instruction Cancellation Request Status "CancellationCompleted" with reason code "CANI" , EventType INTR, and Option Type CASH to communicate the completion of the cancellation sent in the CA Instruction Cancellation Request message (seev.040).

Message usage: Corporate Action Instruction Cancellation Request Status Advise- Pending cancellation

To inform the Counterparty of a CA Instruction Cancellation Request completed, the ECMS includes the following content in the seev.041 message that sends to the Counterparty:

MESSAGE ITEM	UTILISATION
Identification Document/CorpActnInstrCxlReqStsAdvc/InstrCxlReqId/Id	To identify the instruction to which is related. The reference of the message assigned by ECMS is used.
Cancellation Completed Document/CorpActnInstrCxlReqStsAdvc/InstrCxlReqSts/PdgCxl	Provides status information related to an instruction cancellation request on pending cancellation.

CorporateActionEventIdentification Document/CorpActnInstrCxlReqStsAdvc/CorpActnGnlInf/CorpActnEvtId	To identify the CA event. The identification provided by the ECMS is used.

Message example: ECMS sends CA Instruction Cancellation Request Status Advise to provide information about the pending cancellation triggered by a Corporate Action Instruction Cancellation

The ECMS sends to the Counterparty a Corporate Action Instruction Cancellation Request Status Advise message (seev.041) with Instruction Cancellation Request Identification BAHREFERENCESEEV040, CA Event identification ECMSINTR000001, Instruction Cancellation Request Status "PendingCancellation" with reason code "DQUA" , EventType INTR, and Option Type CASH to communicate the completion of the cancellation sent in the CA Instruction Cancellation Request message (seev.040).

Inbound message from CSD

ECMS receives a *CorporateActionInstructionCancellationRequestStatusAdvice* message to receive the following status related to a Corporate Action Instruction:

- Cancellation completed
- Accepted
- Rejected
- Pending Cancellation

3.52 CorporateActionInstructionStatementReport V11 (seev.042.001.11)

3.52.1 Overview and scope of the message

The *Corporate Action Instruction Statement Report* message is used in the ECMS as follows:

Inbound message from CSD

The CSDs optionally send a Corporate Action Instruction Statement Report (CAST) to ECMS:

- To report about the instructed, uninstructed and other balances for one or more CA Events at a T2S Securities Accounts for Regular Collateral level

- Or to report about the instructed, uninstructed and other balances for one CA Event but for one or several T2S Securities Accounts for Regular Collateral in which the ECMS has holdings.

3.52.2 Schema

Outline of the schema

The CorporateActionInstructionStatementReport is composed of the following message building blocks:

Pagination

This building block is mandatory and non-repetitive. The ECMS only accepts one page in the seev.042.

StatementGeneralDetails

This building block is mandatory and non-repetitive. It contains the statement type, the reporting type, the statement identification, the statement date time, frequency, update type activity indicator, and optionally the instruction aggregation period and the report number.

AccountAndStatementDetails

This building block is mandatory and repetitive. It contains information about the safekeeping account (it is the T2S Securities Account), general information about the CA event (Identification provided by the CSD, event type code, mandatory/voluntary event type code), the ISIN, the balance and optionally the BIC of the account owner.

SupplementaryData

This building block is optional and repetitive. It is resent to Counterparties.

References/Links

ECMS_UDFS_1.3_seev.042.001.11

3.52.3 The message in business context

Inbound message from the CSD

Message usage: Corporate Action Instruction Statement Report from CSD

To report about the instructed, uninstructed and other balances for one or more CA Events at a T2S Securities Account for Regular Collateral level or for one CA Event, the CSD includes the following content in the seev.042 message that sends to ECMS:

MESSAGE ITEM	UTILISATION
Statement type Document/CorpActnInstrStmtRpt/StmtGnlDtls/StmtTp	Indicates whether the statement is a balance only notification or if it includes missing instructions only or all instructions. The possible values are: - MISS - ALLL - BALO - BALI
ReportingType Document/CorpActnInstrStmtRpt/StmtGnlDtls/RptgTp	Indicates whether the statement report on account holdings for corporate action events is for single account/multiple events or multiple accounts/single event. The possible values are : - MASE - SAME
DateTime Document/CorpActnInstrStmtRpt/StmtGnlDtls/StmtDtTm/DtTm	Date and time of the statement.
Code Document/CorpActnInstrStmtRpt/StmtGnlDtls/UpdTp/Cd	Indicates whether the report is complete or contains changes only. The possible values are : - COMP - DELTA
SafekeepingAccount Document/CorpActnInstrStmtRpt/AcctAndStmtDtls/SfkpgAcct	Account where financial instruments are maintained. The T2S SAC is reported.
Code Document/CorpActnInstrStmtRpt/AcctAndStmtDtls/CorpActnEvtAndBal/GnlInf/EvtTp/Cd	Event types expressed as a code.
ISIN Document/CorpActnInstrStmtRpt/AcctAndStmtDtls/CorpActnEvtAndBal/UndrlygScty/ISIN	Security concerned by the corporate action.

MESSAGE ITEM	UTILISATION
Balance Document/CorpActnInstrStmtRpt/AcctAndStmtDtls/CorpActnEvtAndBal/Bal	Provides information about the balance related to a corporate action.

Message example: ECMS receives a Corporate Action Instruction Statement Report from a CSD

The CSD sends to ECMS a Corporate Action Instruction Statement Report message (seev.042) with Statement type "BALI", reporting type "SAME", statement id " REFERENCE001", frequency code "WEEK" CA Event identification CSDINTR000001, safekeeping account T2SSAC1234, Mandatory Voluntary Event type MAND, EventType INTR, and Option Type CASH, total eligible balance face amount 100.000, instructed balance face amount 50.000 for option 001, uninstructed balance face amount 50.000. in order to report about the instructed balance for a CA Event at a T2S Securities Accounts for Regular Collateral level.

Outbound message to Counterparties

Message usage: Corporate Action Instruction Statement Report to Counterparties

To report about the instructed, uninstructed and other balances for one or more CA Events at an Internal Asset Account or for one CA Event, the ECMS includes the following content in the seev.042 message that sends to Counterparties:

MESSAGE ITEM	UTILISATION
Statement type Document/CorpActnInstrStmtRpt/StmtGnlDtls/StmtTp	Indicates whether the statement is a balance only notification or if it includes missing instructions only or all instructions. The possible values are: - MISS - ALLL - BALO - BALI
ReportingType Document/CorpActnInstrStmtRpt/StmtGnlDtls/RptgTp	Indicates whether the statement report on account holdings for corporate action events is for single account/multiple events or multiple accounts/single event. The possible values are : - MASE - SAME
DateTime	Date and time of the statement.

MESSAGE ITEM	UTILISATION
Document/CorpActnInstrStmtRpt/StmtGnlDtls/StmtDtTm/DtTm	
Code Document/CorpActnInstrStmtRpt/StmtGnlDtls/UpdTp/Cd	Indicates whether the report is complete or contains changes only. The possible values are : - COMP - DELTA
SafekeepingAccount Document/CorpActnInstrStmtRpt/AcctAndStmtDtls/SfkpgAcct	Account where financial instruments are maintained. The ECMS Counterparty Asset Account is reported.
Code Document/CorpActnInstrStmtRpt/AcctAndStmtDtls/CorpActnEvtAndBal/GnlInf/EvtTp/Cd	Event types expressed as a code.
ISIN Document/CorpActnInstrStmtRpt/AcctAndStmtDtls/CorpActnEvtAndBal/UndrlygScty/ISIN	Security concerned by the corporate action.
Balance Document/CorpActnInstrStmtRpt/AcctAndStmtDtls/CorpActnEvtAndBal/Bal	Provides information about the balance related to a corporate action.

Message example: ECMS sends a Corporate Action Instruction Statement Report to Counterparties:

The ECMS sends to a Counterparty a Corporate Action Instruction Statement Report message (seev.042) with Statement type "BALI", reporting type "SAME", statement id " REFERENCE001", frequency code "WEEK" CA Event identification ECMSINTR000001, safekeeping account EcmsCtptyAcc001, Mandatory Voluntary Event type MAND, EventType INTR, and Option Type CASH, total eligible balance face amount 100.000, instructed balance face amount 50.000 for option 001, uninstructed balance face amount 50.000. in order to report about the instructed balance for a CA Event at an Internal Asset Account level.

3.53 CorporateActionMovementPreliminaryAdviceCancellationAdvice V12 (seev.044.001.12)

3.53.1 Overview and scope of the message

The *Corporate Action Movement preliminary Advice Cancellation Advice* message is used in the ECMS as follows:

Inbound message from CSD

The ECMS receives "Corporate Action Movement preliminary Advice Cancellation Advice" from the CSD to cancel a Corporate Action Movement Preliminary Advice (CAPA) previously sent to the ECMS.

Outbound message to CSD

The ECMS sends a Corporate Action Movement Preliminary Advice Cancellation Advice to inform the Counterparty about the cancellation of a CAPA previously sent by the CSD.

3.53.2 Schema

Outline of the schema

The CorporateActionmovementPreliminaryAdviceCancellationAdvice is composed of the following message building blocks:

MovementPreliminaryAdviceIdentification

This building block is mandatory and non-repetitive. It contains the reference of the header of the CAPA previously sent by CSD if inbound message and the ECMS reference if outbound.

CorporateActionGeneralInformation

This building block is mandatory and non-repetitive. It provides information about the identification of the event (the identification given by the CSD for inbound messages and by the ECMS for outbound is used), the event type, if the event is mandatory/mandatory with options/voluntary, the underlying ISIN and optionally the official CA Event Identification.

AccountDetails

This building block is mandatory and non-repetitive. It provides information about the account where the financial instruments are maintained (for inbound messages the T2S SAC is reported and for outbound messages the ECMS Counterparty Asset Account and only one account is sent per message).

CorporateActionDetails

This building block is optional and non-repetitive. It provides information about the date and times related to the corporate action event.

IssuerAgent

This building block is optional and repetitive. It is resent to Counterparties.

PayingAgent

This building block is optional and repetitive. It is resent to Counterparties.

SubPayingAgent

This building block is optional and repetitive. It is resent to Counterparties.

Registrar

This building block is optional and non-repetitive. It is resent to Counterparties.

ResellingAgent

This building block is optional and repetitive. It is resent to Counterparties.

PhysicalSecuritiesAgent

This building block is optional and non-repetitive. It is resent to Counterparties.

DropAgent

This building block is optional and non-repetitive. It is resent to Counterparties.

SolicitationAgent

This building block is optional and repetitive. It is resent to Counterparties.

InformationAgent

This building block is optional and non-repetitive. It is resent to Counterparties.

SupplementaryData

This building block is optional and repetitive. It is resent to Counterparties.

References/Links

ECMS_UDFS_1.3_seev.044.001.12

3.53.3 The message in business context

Inbound message from CSD

Message usage: Corporate Action Movement Preliminary Advice Cancellation from CSD

To cancel a CA Movement Preliminary Advice the CSD includes the following content in the seev.044 message that sends to ECMS:

MESSAGE ITEM	UTILISATION
Identification Document/CorpActnMvmntPrlimryAdvcCxlAdvc/MvmntPrlimryAdvcId/Id	To identify a previously sent CA Movement Preliminary Advice. The reference assigned by the CSD to the CAPA is used.
CorporateActionEventidentification	To identify the CA Event related. The identification provided by the CSD is used.

Document/CorpActnMvmntPrlimryAdvcCxlAdvc/CorpActnGnlInf/CorpActnEvtId	
SafekeepingAccount Document/CorpActnMvmntPrlimryAdvcCxlAdvc/AcctDtls/AcctsList/SfkpgAcct	To identify the account where the financial instruments are maintained. The T2S securities account is used.

Message example: ECMS receives a Corporate Action Movement Preliminary Advice Cancellation Advice from a CSD

The CSD sends to ECMS a Corporate Action Movement Preliminary Advice Cancellation Advice (seev.044) with Movement Preliminary Advice identification "BAHREFERENCESEEV035", CA Event identification "CSDINTR000001", safekeeping account "T2SSAC1234", Mandatory Voluntary Event type MAND, EventType INTR to cancel the previously sent CAPA. ECMS validates the notification and creates the related objects in reference data and proceeds with the cancellation of the CA Preliminary Advice.

Outbound message from ECMS

Message usage: Corporate Action Movement Preliminary Advice Cancellation from ECMS

To inform the Counterparty about the cancellation of a CA Movement Preliminary Advice the ECMS includes the following content in the seev.044 message that sends to the Counterparties:

MESSAGE ITEM	UTILISATION
Identification Document/CorpActnMvmntPrlimryAdvcCxlAdvc/MvmntPrlimryAdvcId/Id	To identify a previously sent CA Movement Preliminary Advice. The reference assigned by the ECMS to the CAPA is used.
CorporateActionEventidentification Document/CorpActnMvmntPrlimryAdvcCxlAdvc/CorpActnGnlInf/CorpActnEvtId	To identify the CA Event related. The identification provided by the ECMS is used.
SafekeepingAccount Document/CorpActnMvmntPrlimryAdvcCxlAdvc/AcctDtls/AcctsList/SfkpgAcct	To identify the account where the financial instruments are maintained. The ECMS Counterparty Asset account is used.

Message example: ECMS sends a Corporate Action Movement Preliminary Advice Cancellation Advice to a Counterparty

The ECMS sends to the Counterparty a Corporate Action Movement Preliminary Advice Cancellation Advice (seev.044) with Movement Preliminary Advice identification "BAHREFERENCESEEV035", CA Event identification "ECMSINTR000001", safekeeping account "EcmsCtptyAcc001", Mandatory Voluntary Event type MAND, EventType INTR to inform the Counterparty about the cancellation of the previously sent CAPA.

3.54 SecuritiesBalanceCustodyReport V09 (semt.002.001.10)

3.54.1 Overview and scope of the message

The *SecuritiesBalanceCustodyReport* message is used in the ECMS as follows:

Outbound message to ECMS Counterparty

The ECMS sends a SecuritiesBalanceCustodyReport message to an ECMS counterparty in order to report for a given Internal Asset Account, the actual end of day positions from the last business day or from a past date if requested. If the related account has valued positions, the corresponding collateral value is reported.

Inbound message from T2S

ECMS receives a *SecuritiesBalanceCustodyReport* message to ensure that the external positions i.e. position on T2S Securities Accounts are properly mirrored internally in the T2S Securities Accounts for Regular Collateral (Reconciliation).

3.54.2 Schema

Outline of the schema

The SecuritiesBalanceCustodyReport is composed of the following message building blocks:

Pagination

This building block is mandatory and non-repetitive. It indicates the number of pages and the last page indicator.

StatementGeneralDetails

This building block is mandatory and non-repetitive. It contains statement general information such as the statement identification, statement date and time, frequency, update type code (only COMP is used in the ECMS), the statement basis (only SETT is used in the ECMS) and the activity indicator.

Accountowner

This building block is optional and non-repetitive. It contains the ECMS Account Owner RIAD code.

AccountServicer

This building block is optional and non-repetitive. It contains the identification of the National Central Bank acting as account servicer.

SafekeepingAccount

This building block is mandatory and non-repetitive. It contains the identification of the ECMS Counterparty Asset Account.

Intermediary Information

This building block is optional and repetitive. It contains the identification of the Home central Bank (HCB) or the Correspondent Central Bank (CCB).

BalanceForAccount

This building block is optional and repetitive. It identifies the financial instrument (ISIN or Credit Claim ID), the collateral value before and after haircut, the aggregate balance, the available balance, the not available balance (all quantities in Face Amount)), the issuer CSD, the investor CSD, the Creditor Id and the outstanding amount.

References/Links

ECMS_UDFS_1.3_semt.002.001.10

3.54.3 The message in business context

Outbound message from ECMS

Message usage: SecuritiesBalanceCustody from ECMS to ECMS Counterparty.

To provide information about the different securities positions in the ECMS:

MESSAGE ITEM	UTILISATION
SafekeepingAccount /Document/SctiesBalCtdyRpt/SfkpgAcct/Id	To identify the ECMS Counterparty Asset Account of the Counterparty.
Statement Id Document/SctiesBalCtdyRpt/ StmtGnlDtls/StmtId	ECMS Report id of the statement.
AnyBIC Document/SctiesBalCtdyRpt /AcctOwnr/Id/AnyBIC	To identify the owner of the account.
ISIN Document/SctiesBalCtdyRpt /BalForAcct/FinInstrmId/ISIN	To identify the asset.
Quantity	To show the quantity of the asset in the internal asset account.

Document/SctiesBalCtdyRpt /BalForAcct/AggtBal/Qty/Qty /Qty/FaceAmt	
Amount Document/SctiesBalCtdyRpt /BalForAcct/AcctBaseCcyA mts/ElgblCollVal/Amt	Collateral value after haircut of the asset in position
DateTime Document/SctiesBalCtdyRpt /StmtGnlDtls/StmtDtTm/DtT m	Timestamp reflecting date and time of the creation of the report
Code Document/SctiesBalCtdyRpt /StmtGnlDtls/UpdTp/Cd	Code COMP is used to indicate that the report is complete
Code Document/SctiesBalCtdyRpt /StmtGnlDtls/StmtBsis/Cd	Code SETT is used to indicate that the statement is based on the settled positions.
Quantity Document/SctiesBalCtdyRpt /BalForAcct/AggtBal/Qty/Qty /Qty/FaceAmt	Face Amount or Collateral Value Before Haircut
Issuer CSD SctiesBalCtdyRpt/BalForAcc t/FinInstrmAttrbts/FinInstrmA ttrAddtlDtls	Identification of the issuer CSD.
Investor CSD Document/SctiesBalCtdyRpt /BalForAcct/SfkpgPlc/Sfkpg PlcFrmt/Id	Identification of the investor CSD
Denomination Currency Document/SctiesBalCtdyRpt /BalForAcct/FinInstrmAttrbts /DnmtnCcy	Currency of the ISIN or of the Outstanding amount
Asset Name Document/SctiesBalCtdyRpt /BalForAcct/FinInstrmId/Des c	Name of the ISIN

Message example: ECMS sends a SecuritiesBalanceCustodyReport to an ECMS Counterparty.

The ECMS sends to a Counterparty a Statement of holdings to provide information on the counterparty securities position with Statement Id 346468410, Statement Date and Time 2022-10-06T17:02:27Z, frequency code DAIL, Update Type Code COMP, Statement Basis SETT, Account Owner BIC SICPTY008, Account Servicer BIC LJBASI2XXXX, Safekeeping Account id CPTYSI01ACC08, ISIN CXSECU000108, Aggregated Balance 800, Available Balance 800, Eligible Collateral Value 6.

Message usage: SecuritiesBalanceCustody from ECMS to ECMS Counterparty- Credit Claim positions

To provide information on the different Credit Claim positions in the ECMS:

MESSAGE ITEM	UTILISATION
DateTime Document/SctiesBalCtdyRpt/StmtGnlDtls/StmtDtTm/DtTm	Timestamp reflecting date and time of the creation of the report
Code Document/SctiesBalCtdyRpt/StmtGnlDtls/StmtBsis/Cd	Code SETT is used to indicate that the statement is based on the settled positions.
Account Owner Identification Document/SctiesBalCtdyRpt/AcctOwnr/Id/PrtryId/Id	Account owner RIAD Code
Account Owner Identification Document/SctiesBalCtdyRpt/AcctOwnr/Id/PrtryId/Issr	Source of RIAD Code = RIAD
Account Servicer Identification Document/SctiesBalCtdyRpt/AcctSvcr/Id/AnyBIC	To identify the servicer of the account.
DateTime Document/SctiesBalCtdyRpt/StmtGnlDtls/StmtDtTm/DtTm	Timestamp reflecting date and time of the creation of the report
SafekeepingAccount /Document/SctiesBalCtdyRpt/SfkpgAcct/Id	To identify the ECMS Counterparty Asset Account of the Counterparty.
Credit Claim Outstanding Amount Document/SctiesBalCtdyRpt/BalForAcct/AcctBaseCcyAmts/HldgVal/Amt	Credit Claim current collateral value before haircut

Credit Claim Collateral Amount Value Document/SctiesBalCtdyRpt /BalForAcct/AcctBaseCcyA mts/ElgblCollVal/Amt	Credit Claim Collateral Value after haircut
Credit Claim ID Document/SctiesBalCtdyRpt /BalForAcct/FinInstrmId/Othr Id/Id	To identify the asset.
Creditor Id Document/SctiesBalCtdyRpt /BalForAcct/FinInstrmAttrbts /ClssfctnTp/AltrnClssfctn/Id	RIAD code of the creditor.
Depository Document/SctiesBalCtdyRpt /IntrmyInf/Id/Id/AnyBIC	Depository
Denomination Currency Document/SctiesBalCtdyRpt /BalForAcct/FinInstrmAttrbts /DnmtnCcy	Currency of the outstanding amount
Quantity Document/SctiesBalCtdyRpt /BalForAcct/AggtBal/Qty/Qty /Qty/FaceAmt	To show the outstanding amount in the internal asset account.

Message example: ECMS sends a SecuritiesBalanceCustodyReport to an ECMS Counterparty.

The ECMS sends to a Counterparty a Statement of holdings to provide information on the counterparty Credit Claims position with Statement Id 346468410, Statement Date and Time 2022-10-06T17:02:27Z, frequency code DAIL, Update Type Code COMP, Statement Basis SETT, Account Owner BIC SICPTY008, Account Servicer BIC LJBASI2XXXX, Safekeeping Account id CPTYSI01ACC08, Credit Claim Id "CREDITCLAIM1", creditor Identification "CREDITORID1", Aggregated Balance 110, Holding value 100, Eligible Collateral Value 80.

3.55 SecuritiesTransactionPostingReport V07 (semt.017.001.09)

3.55.1 Overview and scope of the message

The *SecuritiesTransactionPostingReport* message is used in the ECMS as follows:

Outbound message to ECMS Counterparty

The ECMS sends a *SecuritiesTransactionPostingReport* message to an ECMS Counterparty in order to list all the Asset Movements having an impact on the actual Marketable Asset Positions over a preselected time period for a given account.

Inbound message from T2S

ECMS receives a *SecuritiesTransactionPostingReport* message to perform external reconciliation to detect possible discrepancies between the external settled settlement instructions and the internally recorded settled settlement instructions.

3.55.2 Schema

Outline of the schema

The SecuritiesTransactionPostingReport is composed of the following message building blocks:

Pagination

This building block is mandatory and non-repetitive. It indicates the number of pages and the last page indicator.

StatementGeneralDetails

This building block is mandatory and non-repetitive. It contains the statement identification, the statement period (from Date Time to Date Time), the frequency code (IntraDay, daily or adhoc), the update type code (complete or delta), the statement basis code (SETT), the activity indicator and the Sub Account Indicator (fixed value false).

Accountowner

This building block is optional and non-repetitive. It contains the ECMS Account Owner BIC.

SafekeepingAccount

This building block is mandatory and non-repetitive. It contains the identification of the ECMS Counterparty Asset Account.

FinancialInstrumentDetails

This building block is optional and repetitive. It provides the financial instrument identification (ISIN), the transaction details as Reference assigned by the account owner to the ECMS instruction and optionally the reference assigned by ECMS to the Marketable Asset Settlement Instruction, the ECMS instruction technical identifier and Transaction details such as Transaction Activity Code, Securities Transaction Type, Securities Movement Type (RECE/DELI), quantity, etc.

References/Links

ECMS_UDFS_1.3_semt.017.001.09

3.55.3 The message in business context

Outbound message from ECMS

MESSAGE ITEM	UTILISATION
SafekeepingAccount **Document/SctiesTxPstngRpt/** **SfkpgAcct/Id**	To identify the ECMS Counterparty Asset Account of the Counterparty.
AnyBIC **Document/SctiesTxPstngRpt/** **AcctOwnr/Id/AnyBIC**	To identify the owner of the account.
ISIN **Document/SctiesTxPstngRpt/** **FinInstrmDtls/FinInstrmId/ISIN**	To identify the asset.
AccountOwnerTransactionIdentification **Document/SctiesTxPstngRpt/** **FinInstrmDtls/Tx/AcctOwnrTxId**	To show the reference assigned by the account owner to the ECMS instruction
MarketInfrastructureTransactionIdentification **Document/SctiesTxPstngRpt/** **FinInstrmDtls/Tx/MktInfrstrctrTxId**	To show the ECMS instruction technical identifier
FromDateTime **Document/SctiesTxPstngRpt/** **StmtGnlDtls/StmtPrd/FrDtTmToDtTm**	Transactions time span defined by a start date and time, and an end date and time.
Code **Document/SctiesTxPstngRpt/** **StmtGnlDtls/UpdTp/Cd**	Code COMP is used to indicate that the report is complete
Code **Document/SctiesTxPstngRpt/** **StmtGnlDtls/StmtBsis/Cd**	Code SETT is used to indicate that the statement is based on the settled positions.

Message example: ECMS sends a SecuritiesTransactionPostingReport to an ECMS Counterparty.

The ECMS sends to a Counterparty a Statement of Transactions to provide information on all the counterparty´s asset Movements having an impact on the actual Marketable Asset Positions with Statement Id 001, From Date Time 2020-08-19T00:00:00, To Date Time 2020-08-19T23:59:59, frequency code DAIL, Update Type Code COMP, Statement Basis SETT, Account Owner BIC CPTYECMSXXX, Safekeeping Account id CTPTYECMSSAC1, ISIN

AA0000000000, Account Owner Transaction Id CTPTYREFERENCE001, Account Servicer Transaction Id ECMST2Sreference001, Market Infrastructure Transaction Id ECMSREFERENCE001.

3.56 SecuritiesTransactionPendingReport V08 (semt.018.001.10)

3.56.1 Overview and scope of the message

The *SecuritiesTransactionPendingReport* message is used in the ECMS as follows:

Outbound message to ECMS Counterparty

The ECMS sends a Securities Transaction Pending Report message to an ECMS Counterparty in order to list all the ECMS Marketable Asset (De)Mobilisation Instructions which are not in a final status along with the corresponding reason.

Inbound message from T2S

ECMS receives a *SecuritiesTransactionPendingReport* message to perform external reconciliation to detect possible discrepancies between the external pending settlement instructions and the internally recorded pending settlement instructions.

3.56.2 Schema

Outline of the schema

The *SecuritiesTransactionPendingReport* is composed of the following message building blocks:

Pagination

This building block is mandatory and non-repetitive. It indicates the number of pages and the last page indicator of the report.

StatementGeneralDetails

This building block is mandatory and non-repetitive. It contains the statement identification, the statement date and time, the frequency code, the update type code, the statement structure (sorted by transactions), and the activity indicator.

Accountowner

This building block is optional and non-repetitive. It contains the ECMS Account Owner BIC.

SafekeepingAccount

This building block is mandatory and non-repetitive. It contains the identification of the ECMS Counterparty Asset Account.

Transactions

This building block is optional and repetitive. It contains the reference assigned by the account owner to the ECMS instruction and optionally the reference assigned by ECMS to the Marketable Asset Settlement Instruction, the ECMS instruction technical identifier, optionally the common identification, the transaction details (ISIN, quantity, intended settlement date, etc) and the settlement status and reason (Pending or Acknowledged Accepted).

References/Links

ECMS_UDFS_1.3_semt.018.001.10

3.56.3 The message in business context

Outbound message from ECMS

MESSAGE ITEM	UTILISATION
SafekeepingAccount Document/SctiesTxPdgRpt/SfkpgAcct/Id	To identify the ECMS Counterparty Asset Account of the Counterparty.
AnyBIC Document/SctiesTxPdgRpt/AcctOwnr/Id/AnyBIC	To identify the owner of the account.
ISIN Document/SctiesTxPstngRpt/FinInstrmDtls/FinInstrmId/ISIN	To identify the asset.
AccountOwnerTransactionIdentification Document/SctiesTxPdgRpt/Txs/AcctOwnrTxId	To show the reference assigned by the account owner to the ECMS instruction
MarketInfrastructureTransactionIdentification Document/SctiesTxPdgRpt/Txs/MktInfrstrctrTxId	To show the ECMS instruction technical identifier
DateTime Document/SctiesTxPdgRpt/StmtGnlDtls/StmtDtTm/DtTm	Date and time of the statement.

MESSAGE ITEM	UTILISATION
SettlementStatus Document/SctiesTxPdgRpt/ Txs/StsAndRsn/SttlmSts	Provides the status of settlement of a transaction.

Message example: ECMS sends a SecuritiesTransactionPendingReport to an ECMS *Counterparty.*

The ECMS sends to a Counterparty a Statement of pending transactions to provide information on the counterparty´s pending transactions in the ECMS with Statement Id 001, Date Time 2020-08-17T19:00:00, frequency code DAIL, Update Type Code COMP, Account Owner BIC CPTYECMSXXX, Safekeeping Account id CTPTYECMSSAC1, ISIN AA0000000000, Account Owner Transaction Id CPTYREFERENCE002, Account Servicer Transaction Id T2SREFERENCE, Market Infrastructure Transaction Id ECMSREFERENCE002, reason OTHR.

3.57 SecuritiesTransactionCancellationRequest V06 (sese.020.001.06)

3.57.1 Overview and scope of the message

The *SecuritiesTransactionCancellationRequest* message is used in the ECMS as follows:

Inbound message from ECMS Counterparty

The ECMS Counterparty sends a *SecuritiesTransactionCancellationRequest* message in order to request the cancellation of a previously sent Marketable Asset (De)Mobilisation Instruction. To identify the instruction to cancel, the ECMS Counterparty should provide the Party´s Instruction Reference (Account Owner Transaction Identification).

In response, the ECMS send sese.027 message to notify about the actual status of the Cancellation request.

Outbound message to T2S

The ECMS sends a *SecuritiesTransactionCancellationRequest* message to T2S in order to request the cancellation of a previously sent Marketable Asset Settlement Instruction.

In response, the T2S sends to ECMS a sese.027 message to notify about the actual status of the Cancellation request.

3.57.2 Schema

Outline of the schema

The *SecuritiesTransactionCancellationRequest* is composed of the following message building blocks:

AccountOwnerTransactionIdentification

This building block is mandatory and non-repetitive. It unambiguously identifies the transaction as known by the account owner or the ECMS Counterparty managing the account. It includes the reference of the instruction to be cancelled, the Securities Movement Type, and the payment type.

AccountServicerTransactionIdentification

This building block is optional and non-repetitive. It unambiguously identifies the transaction as known by the account servicer. It is not used by the ECMS.

MarketInfrastructureTransactionIdentification

This building block is optional and non-repetitive. It unambiguously identifies the transaction as known by ECMS. It is not used by the ECMS.

ProcessorTransactionIdentification

This building block is optional and non-repetitive. It unambiguously identifies the transaction as known by a Third Party. It is not used by the ECMS.

AccountOwner

This block is optional and non-repetitive. It identifies the party who owns the account.

SafekeepingAccount

This block is mandatory and non-repetitive. It provides the account to or from which a securities entry is made. For inbound messages, it is the ECMS Counterparty Asset Account. For outbound messages, it is the T2S Securities Account.

TransactionDetails

This building block is optional and non-repetitive. It provides the details of the transaction such as the ISIN, the Settlement Date, Settlement Quantity, and optionally the Trade Date, Delivering Settlement Parties and Receiving Settlement Parties.

CancellationReason

This building block is optional and non-repetitive. It is not used by the ECMS.

References/Links

ECMS_UDFS_1.3_sese.020.001.06

3.57.3 The message in business context
Inbound message from ECMS Counterparty

Message usage: Cancellation Request

To request the cancellation of a marketable Asset (de)mobilisation Instruction the *SecuritiesTransactionCancellationRequest* must include the following fields

MESSAGE ITEM	UTILISATION
TransactionIdentification Document/SctiesTxCxlReq/ AcctOwnrTxId/SctiesSttlmTxId/TxId.	Original reference assigned by the ECMS Counterparty of the instruction to be cancelled.
SecuritiesMovementType Document/SctiesTxCxlReq/ AcctOwnrTxId/SctiesSttlmTxId/SctiesMvmntTp	Code RECE or DELI
Payment Document/SctiesTxCxlReq/ AcctOwnrTxId/SctiesSttlmTxId/Pmt	Code FREE is the only one allowed.
Identification Document/SctiesTxCxlReq/ SfkpgAcct/Id	To identify the ECMS Counterparty Asset Account.

Message example: ECMS Counterparty sends Cancellation Instruction to ECMS

Firstly, the ECMS Counterparty ECMSCPTYXXX with an ECMS counterparty asset account EcmsCtptyAcc001 in the ECMS has instructed a mobilisation of ISIN00000001by sending a Marketable Asset Mobilisation Instruction. In this example, once the instruction is successfully validated and accepted by the ECMS, the ECMS Counterparty requests the cancellation of the mobilisation instruction by sending a cancellation instruction with Transaction Identification REFCTPTY0001, Securities Transaction Type RECE, Payment FREE, quantity 100 in face amount.

Outbound message to T2S

The ECMS sends a Cancellation Instruction to T2S to request the cancellation of a previously sent Marketable Asset Settlement Instruction containing the following relevant information:

MESSAGE ITEM	UTILISATION
Transaction Identification **Document/SctiesTxCxlReq/AcctOwnrTxId/SctiesSttlmTxId/TxId**	NONREF

MESSAGE ITEM	UTILISATION
MarketInfrastructureTransactionIdentification Document/SctiesTxCxlReq/MktInfrstrctrTxId	T2S Technical identifier for the instruction to be cancelled
SecuritiesMovementType Document/SctiesTxCxlReq/AcctOwnrTxId/SctiesSttlmTxId/SctiesMvmntTp	Code RECE or DELI
Payment Document/SctiesTxCxlReq/AcctOwnrTxId/SctiesSttlmTxId/Pmt	Code FREE is the only one allowed.
Identification Document/SctiesTxCxlReq/SfkpgAcct/Id	To identify the T2S Securities Account.

Message example: ECMS sends Cancellation Instruction to T2S

Firstly, the ECMS Counterparty requests the cancellation of the mobilisation instruction by sending a cancellation instruction. Once the cancellation instruction is successfully validated and accepted by ECMS, it is sent to T2S to request the cancellation of a Marketable Asset Settlement Instruction with Transaction Identification REFCTPTY0001, Securities Transaction Type RECE, Payment FREE, quantity 100 in face amount.

3.58 SecuritiesSettlementTransactionInstruction V09 (sese.023.001.09)

3.58.1 Overview and scope of the message

The *SecuritiesSettlementTransactionInstruction* message is used in the ECMS as follows:

Inbound message from ECMS Counterparty

The ECMS Counterparty sends a *SecuritiesSettlementTransactionInstruction* message in order to request a (De) Mobilisation of Marketable Assets as collateral for credit operations.

In response, the ECMS sends a sese.024 to communicate the Instruction Status Advice and a sese.025 as Instruction Confirmation.

Outbound message to T2S

The ECMS sends a *SecuritiesSettlementTransactionInstruction* message to T2S to request the settlement of a Marketable Asset Settlement Instruction.

In response, T2S sends to the ECMS a sese.024 to communicate the Instruction Status Advice and a sese.025 as Settlement Confirmation.

3.58.2 Schema

Outline of the schema

The *SecuritiesSettlementTransactionInstruction* message is composed of the following message building blocks:

Transaction Identification

This building block is mandatory and non-repetitive. It contains an identification assigned by the instructing party to uniquely and unambiguously identify the transaction. For inbound messages it is the reference assigned by the ECMS Counterparty and for outbound messages it is the reference assigned by the ECMS.

SettlementTypeAndAdditionalParameters

This building block is mandatory and non-repetitive. It contains securities movement type code (RECE for mobilisations and DELI for demobilisations), the payment type code (only FREE is allowed in the ECMS) and optionally the Common Identification.

NumberCounts

This building block is optional and non-repetitive. It is not used in the ECMS.

Linkages

This building block is optional and repetitive. It is used to link instructions and specify settlement sequences (e.g. after/before/with etc.). It is not used in the ECMS.

TradeDetails

This building block is mandatory and non-repetitive. It contains detailed information related to the Marketable Asset Mobilisation/Demobilisation Instruction such as the settlement date, the trade date and the matching status (Matched or Unmatched).

FinancialInstrumentIdentification

This building block is mandatory and non-repetitive. It identifies the financial instrument (ISIN) for which the transaction is being settled.

FinancialInstrumentAttributes

This building block is optional and non-repetitive. It contains elements characterising the financial instrument for which the transaction is being settled. It is not used in the ECMS.

QuantityAndAccountDetails

This building block is mandatory and non-repetitive. It contains the details related to the account and quantity involved in the transaction such as the settlement quantity in face amount, the BIC of the account owner (ECMS Counterparty owning the ECMS Counterparty Asset Account for inbound messages and BIC of the owner of the T2S securities account for outbound messages) and the safekeeping account (ECMS Counterparty Asset Account for inbound messages and T2S securities account for outbound messages).

SettlementParameters

This building block is mandatory and non-repetitive. It contains parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the Instructing party in compliance with settlement rules in the market the transaction settles in. It can contain parameters such as the Priority, the Securities Transaction Type Code, the Securities Transaction Condition Code (only code NOMC can be used in the ECMS) and Partial Settlement Indicator (only NPAR can be specified in the ECMS).

DeliveringSettlementParties

This building block is mandatory and non-repetitive. It contains the chain of delivering settlement parties with fields such as the Depository (the BIC of the CSD where the delivering party has the securities account), the BIC of the party1 (receiving party in a demobilisation and delivering party in a mobilisation) and the safekeeping account (delivering T2S securities account).

ReceivingSettlementParties

This building block is mandatory and non-repetitive. It contains the chain of receiving settlement parties with fields such as the Depository (the BIC of the CSD where the receiving party has the securities account), the BIC of the party1 (receiving party in a demobilisation and delivering party in a mobilisation) and the safekeeping account (receiving T2S securities account).

CashParties

This building block is optional and non-repetitive. It contains Cash parties involved in the transaction. It is not used in the ECMS.

SettlementAmount

This building block is optional and non-repetitive. It contains the total amount of money to be paid or received in exchange for the securities. It is not used in the ECMS.

OtherAmounts

This building block is optional and non-repetitive. It contains other amounts than the settlement amount. It is not used in the ECMS.

OtherBusinessParties

This building block is optional and non-repetitive. It contains other business parties relevant to the transaction. It is not used in the ECMS.

AdditionalPhysicalOrRegistrationDetails

This building block is optional and non-repetitive. It contains information required for the registration or physical settlement. It is not used in the ECMS.

References/Links

ECMS_UDFS_1.3_sese.023.001.09

3.58.3 The message in business context

Inbound message from ECMS Counterparty:

Message usage: (De)mobilisation Instruction.

To request a (de)mobilisation of Marketable Assets, an ECMS Counterparty must send a *SecuritiesSettlementTransactionInstruction* Instruction to the ECMS.

MESSAGE ITEM	UTILISATION
TransactionIdentification Document/SctiesSttlmTxInstr/TxId	To identify the Transaction.
SecuritiesMovementType Document/SctiesSttlmTxInstr/SttlmTpAndAddtlParams/SctiesMvmntTp	To identify if it is a mobilisation or demobilisation. Codes RECE (for mobilisation) /DELI (for demobilisation) are used.
Payment Document/SctiesSttlmTxInstr/SttlmTpAndAddtlParams/Pmt	To specify how the transaction is to be settled. Only code FREE is allowed.
TradeDate Document/SctiesSttlmTxInstr/TradDtls/TradDt/Dt/Dt	The trade date of the mobilisation or demobilisation.
SettlementDate Document/SctiesSttlmTxInstr/TradDtls/SttlmDt/Dt/Dt	The intended settlement date of the mobilisation or demobilisation.
SettlementQuantity Document/SctiesSttlmTxInstr/QtyAndAcctDtls/SttlmQty/Qty/FaceAmt	Quantity expressed as face amount

MESSAGE ITEM	UTILISATION
ISIN Document/SctiesSttlmTxInstr/FinInstrmId/ISIN	To specify the financial instrument to be (de)mobilised.
SafekeepingAccount Document/SctiesSttlmTxInstr/QtyAndAcctDtls/SfkpgAcct	To specify the securities account.
Code Document/SctiesSttlmTxInstr/SttlmParams/SctiesTxTp/Cd	To express the Securities transaction type as an ISO 20022 code.
AnyBIC Document/SctiesSttlmTxInstr/DlvrgSttlmPties/Dpstry/Id/AnyBIC	To identify the CSD where the Delivering Party has the securities account
AnyBIC Document/SctiesSttlmTxInstr/DlvrgSttlmPties/Pty1/Id/AnyBIC	To identify the party that receives (demobilisation)/delivers (mobilisation) the assets
AnyBIC Document/SctiesSttlmTxInstr/RcvgSttlmPties/Dpstry	To identify the CSD where the Receiving Party has the securities account
AnyBIC Document/SctiesSttlmTxInstr/RcvgSttlmPties/Pty1/Id/AnyBIC	To identify the party that delivers(demobilisation)/receives (mobilisation) the assets

Message example: ECMS Demobilisation

In this example, the Marketable Asset Demobilisation Instruction requests a transfer of securities from the ECMS Counterparty asset account "EcmsCtptyAcc001". The ECMS Counterparty CSDPEBICXXX

has instructed the demobilisation of securities, 100 in face amount of ISIN00000053, from its securities account in the ECMS via a sese.023.001.09 with Settlement type DELI. Delivering party 1 is CSDPBBICXXX and receiving party 1 BIC is CSDPEBICXXX.

Message example: ECMS Mobilisation

In this example, the Marketable Asset Mobilisation Instruction requests a transfer of securities to the ECMS Counterparty asset account "EcmsCtptyAcc001". The ECMS Counterparty

CSDPEBICXXXhas instructed the demobilisation of securities, 100 in face amount of ISIN00000001, from its securities account in the ECMS via a sese.023.001.09 with Settlement type RECE. receiving party 1 is CSDPBBICXXX. and delivering party 1 BIC is CSDPEBICXXX.

Outbound message to T2S:

The ECMS sends to T2S a Marketable Asset Settlement Instruction containing the following relevant information:

MESSAGE ITEM	UTILISATION
CommonIdentification Document/SctiesSttlmTxInstr/SttlmTpAndAddtlParams/CmonId	This is the reference sent by the ECMS Counterparty in the related (De)mobilisation Instruction.
Code Document/SctiesSttlmTxInstr/SttlmParams/SttlmTxCond/Cd	NOMC
PartialSettlementIndicator Document/SctiesSttlmTxInstr/SttlmParams/PrtlSttlmInd	NPAR
SecuritiesMovementType Document/SctiesSttlmTxInstr/SttlmTpAndAddtlParams/SctiesMvmntTp	To identify if it is a mobilisation or demobilisation. Codes RECE (for mobilisations) /DELI (for demobilisations) are used.
Payment Document/SctiesSttlmTxInstr/SttlmTpAndAddtlParams/Pmt	To specify how the transaction is to be settled. Only code FREE is allowed.
ISIN Document/SctiesSttlmTxInstr/FinInstrmId/ISIN	To specify the financial instrument to be (de)mobilised.
SafekeepingAccount Document/SctiesSttlmTxInstr/QtyAndAcctDtls/SfkpgAcct	To specify the securities account.
Code Document/SctiesSttlmTxInstr/SttlmParams/SctiesTxTp/Cd	To express the Securities transaction type as an ISO 20022 code.

MESSAGE ITEM	UTILISATION
AnyBIC Document/SctiesSttlmTxInstr/DlvrgSttlmPties/Dpstry/Id/AnyBIC	To identify the CSD where the Delivering Party has the securities account
AnyBIC Document/SctiesSttlmTxInstr/DlvrgSttlmPties/Pty1/Id/AnyBIC	To identify the party that receives (demobilisation)/delivers (mobilisation) the assets
AnyBIC Document/SctiesSttlmTxInstr/RcvgSttlmPties/Dpstry	To identify the CSD where the Receiving Party has the securities account
AnyBIC Document/SctiesSttlmTxInstr/RcvgSttlmPties/Pty1/Id/AnyBIC	To identify the party that delivers(demobilisation)/receives (mobilisation) the assets

3.59 SecuritiesSettlementTransactionStatusAdviceV10 (sese.024.001.10)

3.59.1 Overview and scope of the message

The *SecuritiesSettlementTransactionStatusAdvice* message is used in the ECMS as follows:

Outbound message to ECMS Counterparties

The *SecuritiesSettlementTransactionStatusAdvice* message is sent by the ECMS to an ECMS Counterparty to provide information about the current status of a Marketable Asset (De)Mobilisation Instruction which has been previously sent from an ECMS Counterparty to the ECMS or its related Marketable Asset Settlement Instruction.

This message is sent by the ECMS in the following message usages (business status codes):

- Rejected;
- Validated;
- Matched;
- Cancelled;

Inbound message from T2S

The ECMS receives a *SecuritiesSettlementTransactionStatusAdvice* message to receive status updates of a Marketable Asset Settlement Instruction previously sent from the ECMS to T2S.

3.59.2 Schema

Outline of the schema

The *SecuritiesSettlementTransactionStatusAdvice* is composed of the following message building blocks:

TransactionIdentification

This block is mandatory and non-repetitive. It provides the transaction type and identification information.

Linkages

This building block is optional and non-repetitive. It is not used in the ECMS.

ProcessingStatus

This building block is optional and it provides details on the processing status of the transaction. The possible status are the following:

- "Acknowledged Accepted": used for business status "Validated". The possible reason codes for this status are OTHR (in case of business sub-status "Waiting settlement date" or NORE (in case of business sub-status "Waiting global collateral").

- "Rejected": used for business status "Rejected", when the instruction is rejected by the ECMS (ECMS reason codes) or by T2S (T2S reason codes).

- "Cancelled": used for business status "Cancelled", when the ECMS instruction is cancelled (T2S reason codes). Additional Reason Information may be contained specifying the reasons of each status.

MatchingStatus

This building block is optional and non-repetitive. It provides the matching status of the instruction. "Matched" is used for business status "Matched", when the settlement instruction is matched in T2S.

SettlementStatus

This building block is optional and non-repetitive. It provides the settlement status of a transaction. Status "Pending" and "Failing" are used with several reason codes available.

TransactionDetails

This block is mandatory and it identifies the details of the transaction. It contains the safekeeping account (T2S securities account when inbound message and ECMS Counterparty Asset Account when Outbound message to an ECMS Counterparty), the ISIN and its quantity,

the Settlement Date, the Securities Movement Type and the Settlement Parameters. It may also contain the account owner identification, the Trade Date, the Receiving Settlement Parties and the Delivering Settlement Parties.

Supplementary Data

This building block is optional and repetitive. It is not used in the ECMS.

References/Links

ECMS_UDFS_1.3_sese.024.001.10

3.59.3 The message in business context

Outbound message to ECMS Counterparty

Message usage: Rejected

This message usage related to the usage of a status advice message, sent by the ECMS, when the Marketable Asset Mobilisation/Demobilisation Instruction does not pass the business validations in the ECMS or in T2S.

Specific message requirements

To provide information about a rejection status, the *SecuritiesSettlementTransactionStatusAdvice* includes the following information:

- Rejected – status that corresponds to business status "Rejected" with one or more reason codes, listing the reasons of the rejection;

- Code – ISO code specifying the reason of the rejection;
    - In case of rejection by the ECMS, the possible reason codes are the following: DDAT, DEPT, DQUA, DSEC, DTRD, ICAG, OTHR, REFE, LATE and SAFE.
    - In case of rejection by T2S, T2S reason codes will be sent.

- AdditionalReasonInformation – text comprising a combination of the associated ECMS business rule not fulfilled and a short description of the error in the ECMS. In case a Marketable Asset Settlement instruction rejection by T2S, text comprising a combination of the T2S associated business rule not fulfilled and a short description of the error. Also informs of the T2S rule ID of a positive rejection restriction rule fulfilled, if any;

- MarketInfrastructureTransactionIdentification – The ECMS reports the reference assigned by the ECMS to the marketable asset instruction.

- AccountOwnerTransactionIdentification - The ECMS reports the reference assigned by the account owner.

- AccountServicerTransactionIdentification - The ECMS reports the reference assigned by the ECMS to the marketable asset settlement instruction (in case of rejection by T2S).

MESSAGE ITEM	UTILISATION
Code Document/SctiesSttlmTxStsAdvc/PrcgSts/Rjctd/Rsn/Cd/Cd	ISO reason code for the rejection. The possible values are: l DDAT l DEPT l DQUA l DSEC l DTRD l ICAG l OTHR l REFE l SAFE
AdditionalReasonInformation Document/SctiesSttlmTxStsAdvc/PrcgSts/Rjctd/Rsn/AddtlRsnInf	ECMS or T2S Business rule, error description and rule id of a positive rejection restriction rule fulfilled (if any).
AccountOwnerTransactionIdentification Document/SctiesSttlmTxStsAdvc/TxId/AcctOwnrTxId	The ECMS reports the reference assigned by the account owner.
MarketInfrastructureTransactionIdentification Document/SctiesSttlmTxStsAdvc/TxId/MktInfrstrctrTxId	The ECMS reports the reference assigned by the ECMS to the marketable asset instruction.
AccountServicerTransactionIdentification Document/SctiesSttlmTxStsAdvc/TxId/AcctSvcrTxId	The ECMS reports the reference assigned by the ECMS to the marketable asset settlement instruction (in case of rejection by T2S).

Message usage example: Rejection

The ECMS Counterparty ECMSCPTYXXX with an ECMS Counterparty asset account EcmsCtptyAcc001 in the ECMS has instructed the mobilisation of ISIN00000001. The ECMS sends a rejection status "Rejected" with reason code "SAFE" due to the fact that the specified ISIN does not exist in the ECMS.

Message usage: Validated

This message usage relates to the usage of a status advice message, sent by ECMS, when a Marketable Asset (De)mobilisation Instruction is valid and accepted by the ECMS (it passes all business validations).

Specific message requirements

To provide information about a validated business status, the *SecuritiesSettlementTransactionStatusAdvice* includes the following information:

- AcknowledgedAccepted – status that corresponds to business status 'Validated';

- NoSpecifiedReason – 'NORE' ISO code for business sub-status "Waiting global collateral" (the business sub-status is not specified within the message)

- ReasonCode – 'OTHR' ISO code for business sub-status "Waiting settlement date" (the business sub-status is not specified within the message)

- MarketInfrastructureTransactionIdentification – The ECMS reports the reference assigned by the ECMS to the marketable asset instruction.

- AccountOwnerTransactionIdentification - The ECMS reports the reference assigned by the account owner.

MESSAGE ITEM	UTILISATION
NoSpecifiedReason Document/SctiesTxCxlReqStsAdvc/PrcgSts/AckdAccptd/NoSpcfdRsn	The only possible value is NORE
ReasonCode /Document/SctiesSttlmTxStsAdvc/PrcgSts/AckdAccptd/Rsn/Cd/Cd	The only possible value is OTHR
AccountOwnerTransactionIdentification Document/SctiesSttlmTxStsAdvc/TxId/AcctOwnrTxId	The ECMS reports the reference assigned by the account owner.
MarketInfrastructureTransactionIdentification	The ECMS reports the reference assigned by the ECMS to the marketable asset instruction.

MESSAGE ITEM	UTILISATION
Document/SctiesSttlmTxStsAdvc/TxId/MktInfrstrctrTxId	

Message usage example: Validated

The ECMS Counterparty ECMSCPTYXXX with an ECMS Counterparty asset account EcmsCtptyAcc001 in the ECMS has instructed the mobilisation of ISIN00000001. The ECMS sends the Status Advice with Processing Status "AcknowledgeAccepted" and no specified reason code "NORE". The Marketable Asset mobilisation instruction passes all business validations and the ECMS sends a Marketable Asset Settlement Instruction to T2S.

Message usage: Matched

This message usage relates to the usage of a status advice message, sent by the ECMS, when a Marketable Asset (De)mobilisation Instruction is matched in T2S.

Specific message requirements

To provide information about the matched business status, the *SecuritiesSettlementTransactionStatusAdvice* includes the following information:

- Matched – status that corresponds to business status 'Matched';

- MarketInfrastructureTransactionIdentification – The ECMS reports the reference assigned by the ECMS to the marketable asset instruction.;

- AccountOwnerTransactionIdentification - The ECMS reports the reference assigned by the account owner.

- AccountServicerTransactionIdentification - The ECMS reports the reference assigned by the ECMS to the marketable asset settlement instruction.

MESSAGE ITEM	UTILISATION
MarketInfrastructureTransactionIdentification Document/SctiesSttlmTxStsAdvc/TxId/MktInfrstrctrTxId	The ECMS reports the reference assigned by the ECMS to the marketable asset instruction.
Matched Document/SctiesSttlmTxStsAdvc/MtchgSts/Mtchd	When matching in T2S occurs
AccountOwnerTransactionIdentification	The ECMS reports the reference assigned by the account owner.

Document/SctiesSttlmTxStsAdvc/TxId/AcctOwnrTxId	
AccountServicerTransactionIdentification Document/SctiesSttlmTxStsAdvc/TxId/AcctSvcrTxId	The ECMS reports the reference assigned by the ECMS to the marketable asset settlement instruction.

Message usage example: Matched

The ECMS Counterparty ECMSCPTYXXX with an ECMS Counterparty asset account EcmsCtptyAcc001 in the ECMS has instructed the mobilisation of ISIN00000001. The ECMS sends the Status Advice with Matching Status "Matched" when the Marketable Asset mobilisation instruction has been matched in T2S.

Message usage: Cancelled

This message usage relates to the usage of a status advice message, sent by the ECMS, to advice about the cancellation of the Marketable Asset Mobilisation/Demobilisation Instruction during its processing.

Specific message requirements

To provide information about a cancelled status, the *SecuritiesSettlementTransactionStatusAdvice* includes the following information:

- Cancelled – status that corresponds to business status "Cancelled";

- Code – ISO code specifying the reason of the cancellation;

- AdditionalReasonInformation – in case the ECMS settlement instruction was cancelled after the revalidation process, text comprising a combination of the associated business rule not fulfilled, a short description of the error and the rule ID of a positive rejection restriction fulfilled in T2S, if any;

- MarketInfrastructureTransactionIdentification – The ECMS identification of the instruction;

- AccountOwnerTransactionIdentification - The ECMS reports the reference assigned by the account owner.

- AccountServicerTransactionIdentification - The ECMS reports the reference assigned by the ECMS to the marketable asset settlement instruction.

MESSAGE ITEM	UTILISATION
Code Document/SctiesSttlmTxStsAdvc/PrcgSts/Canc/Rsn/Cd/Cd	ISO reason code for the cancellation.
MarketInfrastructureTransactionIdentification Document/SctiesSttlmTxStsAdvc/TxId/MktInfrstrctrTxId	The ECMS reports the reference assigned by the ECMS to the marketable asset instruction.
AdditionalReasonInformation Document/SctiesSttlmTxStsAdvc/PrcgSts/Canc/Rsn/AddtlRsnInf	In case the ECMS settlement instruction was cancelled by T2S after the revalidation process, text comprising a combination of the associated business rule not fulfilled, a short description of the error
Account Owner Transaction Identification Document/SctiesSttlmTxStsAdvc/TxId/AcctOwnrTxId	The ECMS reports the reference assigned by the account owner.
AccountServicerTransactionIdentification Document/SctiesSttlmTxStsAdvc/TxId/AcctSvcrTxId	The ECMS reports the reference assigned by the ECMS to the marketable asset settlement instruction.

Message usage example: Cancelled

Firstly, the ECMS Counterparty ECMSCPTYXXX with an ECMS Counterparty asset account EcmsCtptyAcc001 in the ECMS has instructed the demobilisation of ISIN00000053 with intended settlement date in the future. Then the ECMS Counterparty request ECMS the cancellation of the instruction. Once the cancellation is executed, ECMS sends to the ECMS Counterparty an status advice with Processing Status "Cancelled" and reason code "CANI" to notify its instruction has been cancelled.

Inbound message from T2S

The ECMS receives a *SecuritiesSettlementTransactionStatusAdvice* message to receive the processing, matched and settlement status related to a Marketable Asset Settlement instruction.

3.60 SecuritiesSettlementTransactionConfirmation V09 (sese.025.001.09)

3.60.1 Overview and scope of the message

The *SecuritiesSettlementTransactionConfirmation* message is used in the ECMS as follows:

Outbound message to ECMS Counterparty

The *SecuritiesSettlementTransactionConfirmation* message is sent by the ECMS to an ECMS Counterparty to provide information about the confirmation of a mobilisation, demobilisation or settlement of a relocation instruction.

Inbound message from T2S

The ECMS receives a *SecuritiesSettlementTransactionConfirmation* message when a Marketable Asset Settlement Instruction has been settled in T2S.

3.60.2 Schema

Outline of the schema

The *SecuritiesSettlementTransactionConfirmation* is composed of the following message building blocks:

TransactionIdentificationDetails

This building block is mandatory and non-repetitive. It provides the transaction type and the identification information.

Linkages

This building block is optional and non-repetitive. It is not used in the ECMS.

AdditionalParameters

This building block is optional and non-repetitive. It is not used in the ECMS.

TradeDetails

This building block is mandatory and non-repetitive. It specifies the details of the trade such as the Effective Settlement Date and optionally the settlement date, the trade date and the matching status (Matched or Unmatched).

FinancialInstrumentIdentification

This building block is mandatory and non-repetitive. It provides the details on a financial instrument, identified by the ISIN.

QuantityAndAccountDetails

This building block is mandatory and non-repetitive. It must contain the details related to the account and quantity involved in the transaction. It contains the settled quantity, in face amount, the safekeeping account and optionally the account owner.

SettlementParameters

This building block is mandatory and non-repetitive. It provides the parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled such as Securities Transaction Type code, and optionally Settlement Transaction Condition code, Partial Settlement Indicator (code NPAR allowed only),

DeliveringSettlementParties

This building block is mandatory and non-repetitive. It identifies the chain of delivering settlement parties.

ReceivingSettlementParties

This building block is mandatory and non-repetitive. It identifies the chain of receiving settlement parties.

CashParties

This building block is optional and non-repetitive. This block is only used by the ECMS for the relocation functionality. It contains details of the Debtor and Creditor.

SettledAmount

This building block is optional and non-repetitive. It provides details on the total amount effectively settled and credited to/debited from the account owner's cash account.

Supplementary Data

This building block is optional and repetitive. It is not used in the ECMS.

References/Links

ECMS_UDFS_1.3_sese.025.001.09

3.60.3 The message in business context

Outbound message to ECMS Counterparty

Message usage: Confirmed

This message relates to the usage of a confirmation message sent by the ECMS to notify the confirmation of an ECMS instruction.

Specific message requirements

- Settled – status that corresponds to business status "Confirmed"

- SettledQuantity - quantity of financial instrument effectively settled;

- EffectiveSettlementDate - Date at which the settlement instruction is settled in T2S;

- MarketInfrastructureTransactionIdentification – The ECMS reports the reference assigned by the ECMS to the marketable asset instruction.

- AccountOwnerTransactionIdentification - The ECMS reports the reference assigned by the account owner.
- AccountServicerTransactionIdentification - The ECMS reports the reference assigned by the ECMS to the marketable asset settlement instruction.

MESSAGE ITEM	UTILISATION
EffectiveSettlementDate Document/SctiesSttlmTxConf/TradDtls/FctvSttlmDt	Date and time at which the settlement instruction is settled
SettledQuantity Document/SctiesSttlmTxConf/QtyAndAcctDtls/SttldQty	Quantity effectively settled
AccountOwnerTransaction Identification Document/SctiesSttlmTxStsAdvc/TxId/AcctOwnrTxId	The ECMS reports the reference assigned by the account owner.
MarketInfrastructureTransactionIdentification Document/SctiesSttlmTxConf/TxIdDtls/MktInfrstrctrTxId	The ECMS reports the reference assigned by the ECMS to the ECMS Settlement instruction sent to T2S.
AccountServicerTransactionIdentification Document/SctiesSttlmTxStsAdvc/TxId/AcctSvcrTxId	The ECMS reports the reference assigned by the ECMS to the marketable asset settlement instruction.

Message usage example: Confirmed

Firstly, the ECMS Counterparty ECMSCPTYXXX with an ECMS Counterparty asset account EcmsCtptyAcc001 in the ECMS has instructed the demobilisation. Once it is successfully validated and accepted by the ECMS (i.e. after the corresponding ECMS validated status advice message), Settlement Instruction is sent from the ECMS to T2S with the information required in order to execute the demobilisation. Once the ECMS receives the settlement confirmation from T2S, the ECMS confirms the demobilisation to the ECMS Counterparty including the ECMS Counterparty Asset Account EcmsCtptyAcc001, the Transaction Identification PARTREFERENCE002, ISIN00000053, quantity 100.

Inbound message from T2S

The ECMS receives a *SecuritiesSettlementTransactionConfirmation* message to receive the settled status related to a Marketable Asset Settlement instruction.

3.61 SecuritiesTransactionCancellationRequestStatusAdviceV05 (sese.027.001.05)

3.61.1 Overview and scope of the message

The *SecuritiesTransactionCancellationRequestStatusAdvice* message is used in the ECMS as follows:

Outbound message to ECMS Counterparty

The *SecuritiesTransactionCancellationRequestStatusAdvice* message, also known as Cancellation Status Advice, is sent by the ECMS to an ECMS Counterparty to notify about the actual status of a Cancellation Instruction which has been previously sent to the ECMS.

The Cancellation Status Advice refers to the original Cancellation Request *sese.020.001.06* and notifies about the actual status of the Cancellation. When the Cancellation Instruction is invalid, the Cancellation Status Advice also specifies the reason why it could not be processed.

This message is sent in the following message usages:

- Rejected;

- Denied;

- Pending cancellation;

- Acknowledge accepted;

- Cancelled.

Inbound message from T2S

ECMS receives a SecuritiesTransactionCancellationRequestStatusAdvice message from T2S to be notified about the actual status of a Cancellation Instruction which has been previously sent to T2S.

3.61.2 Schema

Outline of the schema

The *SecuritiesTransactionCancellationRequestStatusAdvice* is composed of the following message building blocks:

CancellationRequestReference

This building block is mandatory and non-repetitive. It contains the reference to the unambiguous identification of the cancellation request as known by the account owner.

TransactionIdentification

This block is optional and non-repetitive. It provides the unambiguous identification of the transaction to be cancelled. It contains the Securities Settlement Transaction Identification, the securities movement type and the payment type. It can contain the Market Infrastructure Transaction Identification.

ProcessingStatus

This block is mandatory and non-repetitive. It provides the status details on the processing status of the request. It can contain status "Pending Cancellation", "Rejected", "Acknowledged Accepted", "Denied", "Cancelled", their reason codes and, in some cases, the Additional Reason Information.

TransactionDetails

This block is optional and non-repetitive. It identifies the details of the transaction such as the Safekeeping Account, the ISIN, the Settlement Quantity, the Settlement Date and optionally the Account Owner, the Trade Date, the Delivering Settlement Parties and the Receiving Settlement Parties.

References/Links

ECMS_UDFS_1.3_sese.027.001.05

3.61.3 The message in business context

Outbound message to ECMS Counterparty

Message usage: Rejected

This message usage relates to the usage of a status advice message, sent by the ECMS, when the cancellation instruction is rejected. A Cancellation Instruction is rejected by the ECMS if it does not pass one or more business validations either in the ECMS or T2S.

Specific message requirements

To notify about a rejection status, the Securities Transaction Cancellation Request Status Advice includes the following information:

- Rejected – status that corresponds to 'Rejected' with one or more reason codes listing the reasons of the rejection;

- Code – ISO code specifying the reason of the rejection;

- AdditionalReasonInformation – text comprising a combination of the associated business rule not passed and a short description of the error in the ECMS. In case ECMS reports a T2S rejection, the related T2S Business Rule not fulfilled and description of the error is provided.

MESSAGE ITEM	UTILISATION
Identification Document/SctiesTxCxlReqStsAdvc/CxlReqRef/Id	To identify the Cancellation Instruction
MarketInfrastructureTransactionIdentification Document/SctiesTxCxlReqStsAdvc/TxId/MktInfrstrctrTxId	To identify the Cancellation Instruction as known by the ECMS Counterparty.
Code Document/SctiesTxCxlReqStsAdvc/PrcgSts/Rjctd/Rsn/Cd/Cd	ISO reason code of the rejection.
AdditionalReasonInformation Document/SctiesTxCxlReqStsAdvc/PrcgSts/Rjctd/Rsn/AddtlRsnInf	Business rule and error description

Message usage example: ECMS Rejected

Firstly, the ECMS Counterparty CSDPEBICXXX with an ECMS internal asset account EcmsCtptyAcc001 in the ECMS has instructed the mobilisation of ISIN00000053 by sending a Marketable Asset Mobilisation Instruction. Once it is successfully validated and accepted by the ECMS (i.e. after the corresponding ECMS accepted status advice message), the ECMS Counterparty requests the cancellation of the mobilisation instruction "PARTREFERENCE001" by sending a cancellation instruction. The cancellation request is rejected since the reference given for the Settlement Instruction is unknown for the ECMS and in the sese.027 the following fields are included: Transaction Id PARTREFERENCE001, Securities Movement Type RECE, Payment code FREE, Processing Status "Rejected" with code "OTHR".

Message usage: Denied

This message usage relates to the usage of a status advice message, sent by the ECMS, when the cancellation requested cannot be executed.

Specific message requirements

To notify about a denied status, the *SecuritiesTransactionCancellationRequestStatus* Advice includes the following information:

- Denied – status that corresponds to 'Denied' with one reason code listing the reason of the denial;

- Code – ISO code specifying the reason of the denial;

- AdditionalReasonInformation – text comprising a combination of the associated business rule not fulfilled and a short description of the error.

MESSAGE ITEM	UTILISATION
Identification Document/SctiesTxCxlReqStsAdvc/CxlReqRef/Id	To identify the Cancellation Instruction
MarketInfrastructureTransactionIdentification Document/SctiesTxCxlReqStsAdvc/TxId/MktInfrstrctrTxId	To identify the Cancellation Instruction as known by the ECMS Counterparty.
Code Document/SctiesTxCxlReqStsAdvc/PrcgSts/Dnd/Rsn/Cd/Cd	ISO reason code for the denial.
AdditionalReasonInformation Document/SctiesTxCxlReqStsAdvc/PrcgSts/Dnd/Rsn/AddtlRsnInf	Business rule and error description

Message usage example: sese.027.001.05_ECMS_Denied_Example

Firstly, the ECMS Counterparty CSDPEBICXXX with an ECMS Internal Asset Account EcmsCtptyAcc001 in the ECMS has instructed the mobilisation of ISIN00000001by sending a Marketable Asset Mobilisation Instruction. The Mobilisation Instruction is known by the ECMS Participant A with the reference 'PARTREFERENCE001'. Then the mobilisation is confirmed. In this example, the ECMS Counterparty sends a Cancellation Instruction of the Marketable Asset Mobilisation Instruction. Once it is successfully validated, ECMS sends a denied status related to the cancellation request because the mobilisation is already confirmed (i.e. the Marketable Asset Mobilisation Instruction is settled) and in the sese.027 the following fields are included: Transaction Id PARTREFERENCE001, Securities Movement Type RECE, Payment code FREE, Processing Status "Denied" with code "DSET".

Message usage: Pending Cancellation

This message usage relates to the usage of a status advice message, sent by the ECMS, when the cancellation is pending.

Specific message requirements

To notify about the pending processing status of the cancellation, the *SecuritiesTransactionCancellationRequestStatusAdvice* includes the following information:

- Pending Cancellation – status that corresponds to "Pending Cancellation" with one reason code;

- Code – ISO code specifying the reason for the pending processing of the cancellation.

MESSAGE ITEM	UTILISATION
Identification Document/SctiesTxCxlReqStsAdvc/CxlReqRef/Id	To identify the Cancellation Instruction
MarketInfrastructureTransactionIdentification Document/SctiesTxCxlReqStsAdvc/TxId/MktInfrstrctrTxId	To identify the Cancellation Instruction as known by the ECMS Counterparty.
Code Document/SctiesTxCxlReqStsAdvc/PrcgSts/PdgCxl/Rsn/Cd/Cd	ISO reason code for the pending cancellation.

Message usage example: sese.027.001.05 ECMS Pending Cancellation Example.xml

Firstly, the ECMS Counterparty CSDPEBICXXX with an Internal ECMS asset account EcmsCtptyAcc001 in the ECMS has instructed the mobilisation of ISIN00000001by sending a Marketable Asset Mobilisation Instruction. Then, the ECMS Counterparty sends a Cancellation Instruction of the Marketable Asset Mobilisation Instruction to ECMS. Once it is successfully validated, ECMS sends a Pending Status Advice to the ECMS Counterparty with the following fields are included: Transaction Id PARTREFERENCE001, Securities Movement Type RECE, Payment code FREE, Processing Status "Pending Cancellation" with code "CONF".

Message usage: Acknowledged accepted

This message usage relates to the usage of a status advice message, sent by the ECMS, when the cancellation instruction is accepted. A Cancellation Instruction is accepted by the ECMS if it does pass the business validations both in the ECMS and T2S.

Specific message requirements

To notify about an accepted status, the Securities Transaction Cancellation Request Status Advice includes the following information:

- Acknowledgedaccepted – status that corresponds to 'Accepted' with one or more reason codes listing the reasons of the rejection;

- Code – No specified ISO reason code (NORE);;

MESSAGE ITEM	UTILISATION
Identification Document/SctiesTxCxlReqStsAdvc/CxlReqRef/Id	To identify the Cancellation Instruction
MarketInfrastructureTransactionIdentification Document/SctiesTxCxlReqStsAdvc/TxId/MktInfrstrctrTxId	To identify the Cancellation Instruction as known by the ECMS Counterparty.
No specified reason Document/SctiesTxCxlReqStsAdvc/PrcgSts/AckdAccptd/NoSpcfdRsn	No ISO reason code

Message usage example: Acknowledged accepted.

Firstly, the ECMS Counterparty PARTREFERENCE001with an ECMS internal asset account EcmsCtptyAcc001 in the ECMS has instructed the mobilisation of ISIN00000001by sending a Marketable Asset Mobilisation Instruction. Once it is successfully validated and accepted by the ECMS (i.e. after the corresponding ECMS accepted status advice message), the ECMS Counterparty requests the cancellation of the mobilisation instruction "PARTREFERENCE001" by sending a cancellation instruction. The cancellation request is accepted and in the sese.027 the following fields are included: Transaction Id PARTREFERENCE001, Securities Movement Type RECE, Payment code FREE, Processing Status "Acknowledged accepted" with code "NORE".

Message usage: Cancelled

This message usage relates to the usage of a status advice message, sent by the ECMS, when the cancellation is executed.

Specific message requirements

To notify about a cancelled status, the Securities Transaction Cancellation Request Status Advice includes the following information:

- Cancelled – status that corresponds to 'Cancelled' with one or more reason codes listing the reasons of the rejection;

- Code – ISO code specifying the reason for the pending processing of the cancellation

MESSAGE ITEM	UTILISATION
Identification Document/SctiesTxCxlReqStsAdvc/CxlReqRef/Id	To identify the Cancellation Instruction

| MarketInfrastructureTransactionIdentification

Document/SctiesTxCxlReqStsAdvc/TxId/MktInfrstrctrTxId	To identify the Cancellation Instruction as known by the ECMS Counterparty.
Code
Document/SctiesTxCxlReqStsAdvc/PrcgSts/Canc/Rsn/Cd/Cd	ISO reason code for the cancelled.

Message usage example: Cancelled

Firstly, the ECMS Counterparty CSDPEBICXXX with an ECMS internal asset account EcmsCtptyAcc001 in the ECMS has instructed the mobilisation of ISIN00000001by sending a Marketable Asset Mobilisation Instruction. Once it is successfully validated and accepted by the ECMS (i.e. after the corresponding ECMS accepted status advice message), the ECMS Counterparty requests the cancellation of the mobilisation instruction "PARTREFERENCE001" by sending a cancellation instruction. The cancellation request is accepted, executed and once the cancellation is materialized, the sese.027 with the following fields included is sent:, Transaction Id PARTREFERENCE001, Securities Movement Type RECE, Payment code FREE, Processing Status "Cancelled" with code "CANI".

Inbound message from T2S

ECMS receives a *SecuritiesTransactionCancellationRequestStatusAdvice* message to receive the following status related to a Cancellation Instruction previously sent to T2S:

3.62 SecuritiesSettlementTransactionGenerationNotificationV09 (sese.032.001.09)

3.62.1 Overview and scope of the message
The *SecuritiesSettlementTransactionGenerationNotification* message is used in the ECMS as follows:

Inbound message from T2S

The *SecuritiesSettlementTransactionGenerationNotification* message, is sent by T2S to ECMS to notify about the generation of a Instructions related with T2S Relocation

This message is sent in the following message usages:

- Collateral

4 Credit claim files

4.1 Credit Claim file

4.1.1 Purpose

This chapter provides a description of the structure of the Credit Claim file. This file is not available in MyStandards.

4.1.2 File technical specifications

Technical name: "colr.xxx.creditclaimsfile"

The file has a simple XML format (in order to allow for the network signature). All records are included into a single "store and forward" message.

4.1.3 Structure

The XML schema used is available in the "Credit Claims file" XSD file.

All characters belong to the UTF-8 character set.

4.1.4 Format of structured files

A Credit Claims file is divided in different subsets of information described in the table below:

Table 2 – Structure of the Credit Claims File

Attribute	Description
GrpHdr	Group header of the CC file
CreditClaimRegistrationUpdate	Credit Claim registration/update instruction
RatingRegistrationUpdate	Credit Rating registration/update instruction
CreditClaimMobilisation	Credit Claim Mobilisation instruction
CreditClaimDemobilisation	Credit Claim Demobilisation instruction

To ease the reading, each file block of the Credit Claims file is presented in a different table.

The Credit Claims file header is mandatory and is present only once in the file. The ECMS checks the following elements of the file header to ensure that:

- the file reference is unique per file and per Counterparty;

- based on the Reference Data, the Counterparty identifier is authorised;

- the number of blocks is compliant with the content of the file.

Table 3 – Credit Claims File - Header

Attribute	Type	Description
MsgId	Varchar	"Message Identifier": credit claims file reference Format: Format: String value (Max 40 characters) Mandatory
CreDtTm	Date YYYY-MM-DDThh:mm:ss.sss	"Creation Date-Time": date and time corresponding to the file creation. Mandatory
SttlmDt	Date YYYY-MM-DD	"Settlement Date": date on which all the instructions are to be processed. The real settlement date can be one day after if the file is received after the cut-off of the intended settlement date. Mandatory
CptyRiad	Varchar Max. 50 characters.	RIAD Code of the Counterparty Mandatory
PgNB	Number Max. 5 characters	Page number Mandatory
LstPgInd	Boolean	Last Page Indicator List of Values: - true - false Mandatory
NbOfCCR	Number Max. 15 Numeric Text	Number of blocks CreditClaimRegistrationUpdate with OperationType = CCR Mandatory
NbOfCCU	Number Max. 15 Numeric Text	Number of blocks CreditClaimRegistrationUpdate with OperationType = CCU Mandatory

Attribute	Type	Description
NbOfCCOAU	Number Max. 15 Numeric Text	Number of blocks CreditClaimRegistrationUpdate with OperationType = CCOAU Mandatory
NbOfRR	Number Max. 15 Numeric Text	Number of blocks RatingRegistration with OperationType =RR Mandatory
NbOfRU	Number Max. 15 Numeric Text	Number of blocks RatingUpdate with OperationType = RU Mandatory
NbOfMob	Number Max. 15 Numeric Text	Number of blocks with OperationType = MOB Mandatory
NbOfDemob	Number Max. 15 Numeric Text	Number of blocks with OperationType = DEMOB Mandatory

The following table describes the file block dedicated to the Credit Claim registration or Update of a Credit Claim. The transaction type field is used to identify the type of operation.

Table 4 – Credit Claims File – Credit Claim Registration/Credit Claim Update

Attribute	Type	Description
OpeTp*	Varchar	"Operation Type" List of values: - CCR for Credit Claim Registration - CCOAU when only updating the field Outstanding Amount. - CCU for updates other than CCOAU Mandatory
CCRef*	Varchar Max. 50 characters.	"Credit Claim Reference" Unique reference of the Credit Claim given by the Counterparty. Mandatory
ECMSCCId	Varchar	"ECMS Credit Claim Identifier": unique identifier corresponding to the Eurosystem rules (given by ECMS during the registration

Attribute	Type	Description
		and transmitted to the Counterparty in the processing report). • Mandatory for Credit Claim update (CCU and CCOAU) • Not fed for registration (CCR) Format: ISO country code + 12 characters + 1 control character Optional
InstrId	Varchar	Reference of the instruction given by the Counterparty. Must be unique. Format: 16 Characters Alphanumeric Mandatory
CdtrRiad	Varchar Max. 50 characters.	"Creditor RIAD code": can be the Creditor RIAD code (if the Creditor is different from the Counterparty) or the Counterparty RIAD code (if the Counterparty is the Creditor). Optional
DbtrRef	Varchar Max. 50 characters.	"Debtor Reference", given by the Counterparty for the Obligor as a Debtor accordingly to the debtor code type Optional
DbtrName	VarChar Max. 255 characters (including special characters).	"Debtor Name" Optional
DbtrCdTp	Varchar Max. 25 characters.	"Debtor Code Type". National identifier type OptionalThe list of Obligor valid code types is managed at ECMS level, according to the RIAD national identifiers codes list.
GrtrRef	Varchar Max. 50 characters.	"Guarantor Reference", given by the Counterparty for the Obligor as a Guarantor. To be filled in if a guarantor is used.
GrtrName	Varchar	"Guarantor Name"

Attribute	Type	Description
	Max. 255 characters (including special characters).	To be filled in if a guarantor is used. Optional
GrtrCdTp	Varchar Max. 25 characters.	"Guarantor Code Type". National identifier type To be filled in if a guarantor is used. The list of Obligor valid code types is managed at ECMS level Optional
GrteeRef	Varchar Max. 50 characters.	"Guarantee Reference". To be filled in if a guarantor is used.
CCCNum	Varchar Max. 121 characters.	"Credit Claim Contract Number" known by the debtor. (Useful in case of default of the Counterparty) Optional
LoanTp	Varchar	"Loan Type" The list of valid codes is managed at ECMS level. Format: 4 characters. Optional
Subord	Boolean	"Subordination": indicator of subordinated CC. List of Values: • true • false Optional
OriginationDt	Date YYYY-MM-DD	"Origination Date" of the credit claim (i.e. the date when the sum of money is transferred to the debtor. Optional
MaturityDt	Date YYYY-MM-DD	"Maturity Date": date of reimbursement of the Credit Claim. Optional
OutstdAmt	Currency & Amount Currency Format: ISO	"Outstanding Amount" of the Credit Claim Optional

Attribute	Type	Description
	Code of the currency Amount Format: (Total digits: 18 with fraction digits: 5)	
IntrstRtTp	Varchar	"Interest Rate Type" List of Values: • FIX (fixed) • VAR (variable) Optional
ResetPerMorOneY	Boolean	"Resetting Period More than One Year" Mandatory if the type of interest rate is VAR List of Values: • true • false Optional
ChngIntrstRtInd	Boolean	"Changing Interest Rate Indicator": indicator to be used in case the Credit Claim has a condition where the interest type can be changed from Variable into Fixed or vice versa List of Values: • true • false Optional
ChngIntrstRtIndDt	Date YYYY-MM-DD	"Changing Interest Indicator Date": field to be used in case the Credit Claim has a condition where the interest type can be changed from Variable into Fixed or vice versa. Optional
NegCashFlw	Boolean	"Negative Cash Flow" : field to be set to Y if the interest rate + spread leads to an eventual negative cashflow. List of Values: • true • false

Attribute	Type	Description
		Optional
AgentBank	Varchar Max. 50 characters.	"Agent Bank" RIAD code, to be filled in in case of Syndicated loan. Optional
RefIndx	Varchar Max. 50 characters.	"Reference Index": referenced Eurosystem Index To be filled in if the InterestRateType is VAR The list of valid codes is managed at ECMS level. Optional
RefIndxCmt	Varchar Max. 140 characters.	"Reference Index Comment": indication of the Reference Index used. To be filled if the ReferenceIndex is 'OTHER. Optional
CapInd	Varchar	"Cap Indicator": to be filled in if the InterestRateType is VAR List of Values: - true - false Optional
GovLawCtryCd	Varchar	"Governing Law Country Code": ISO Country code of the governing law of the Credit Claim Optional
SetOffRiskInd	Varchar	"Set-Off Risk Indicator" Values: - true (Existence of a set off risk) - false - na (Not applicable: this value is to be used when the NCB doesn't wish to use the set-off risk indicator) Optional
OaId	Varchar Max. 50 characters	Observed agent identifier Optional
ContractId	Varchar	Contract identifier

	Max. 60 characters	Optional
InstrmntId	Varchar Max. 60 characters	Instrument identifier Optional
UpdateDt	Date YYYY-MM-DD	"Update Date": effective date of the update Empty for Credit Claim registration. Optional

As the credit claim registration / update instructions are managed using the same structure on the file (Ccru), some fields have to be fed by the counterparties even if they are optional.

The counterparties have to align the following table when sending their credit claims registration / update:

Attribute	Mandatory / Optional
ECMSCCId	Mandatory for CCU & CCOAU / Optional for CCR
OutstdAmt	Mandatory for CCR, CCU and CCOAU
Ccy	Mandatory for CCR, CCU and CCOAU
CdtrRiad	Mandatory for CCU & CCR (Not required for CCOAU)
DbtrRef	Mandatory for CCU & CCR (Not required for CCOAU)
DbtrName	Mandatory for CCU & CCR (Not required for CCOAU)
DbtrCdTp	Mandatory for CCU & CCR (Not required for CCOAU)
CCCNum	Mandatory for CCU & CCR (Not required for CCOAU)
LoanTp	Mandatory for CCU & CCR (Not required for CCOAU)
Subord	Mandatory for CCU & CCR (Not required for CCOAU)
OriginationDt	Mandatory for CCU & CCR (Not required for CCOAU)
MaturityDt	Mandatory for CCU & CCR (Not required for CCOAU)
IntrstRtTp	Mandatory for CCU & CCR (Not required for CCOAU)
ChngIntrstRtInd	Mandatory for CCU & CCR (Not required for CCOAU)
NegCashFlw	Mandatory for CCU & CCR (Not required for CCOAU)
GovLawCtryCd	Mandatory for CCU & CCR (Not required for CCOAU)
SetOffRiskInd	Mandatory for CCU & CCR (Not required for CCOAU)
UpdateDt	Optional for CCR and Mandatory for CCU & CCOAU

The specific update Code CCOAU is used if the **only** update in the instruction concerns the Outstanding Amount. . If the ECMS detects updates not related to the outstanding amount in a CCOAU instruction, then the instruction is rejected.

A Counterparty sends the rating used in Credit Claims and the guarantee, if any prior to the mobilisation of Credit Claims to allow the eligibility checks and the valuation of the Credit Claims. This can be done in the same Credit Claims file as the ECMS processes the instructions in the following order:

- Registration of the Credit Claims;

- Registration of the rating;

- Mobilisation.

Counterparties can send IRB and RT ratings depending on their credit assessment source/system choices configured. ICAS and ECAI ratings are provided to the ECMS by the Eurosystem and must not be sent by counterparties.

The following table describes the file block dedicated to the registration or update of the Obligor credit rating declared by the Counterparty (IRB or RT). The operation type field identifies the different operation.

There is only one valid rating per Counterparty/obligor/rating source at one point in time. The ECMS uses the last one received.

The ECMS manages only one debtor/one guarantor per credit Claim, i.e. if more than one debtor/one guarantor is associated to the Credit Claim the Counterparty chooses the one she wants to declare in the Credit Claims file.

Table 5 – Credit Claims File – Ratings Registration/Ratings Update

Attribute	Type	Description
OpeTp	Varchar	"Operation Type" List of Values: • RR for Rating Registration: to be used when declaring a rating linked to a CAS • RU for Rating Update: to be used when the couple rating/CAS has been previously send in RR Mandatory
InstrId	Varchar	Reference of the instruction given by the Counterparty. Must be unique. Format: 16 Characters Alphanumeric Mandatory
RatingTp	Varchar	"Rating Type" Values:

Attribute	Type	Description
		• IRB • RT Mandatory
OblgRef	Varchar Max. 50 characters	"Obligor Reference", given by the Counterparty accordingly to the obligor code type. Mandatory
OblgName	Varchar Max. 50 characters	Name of the Obligor Mandatory
OblgCdTp	Varchar Min. 4 characters, Max. 25 characters	"Obligor Code Type": national identifier type Mandatory
CdtAssSysCd	Varchar Max. 50 characters	"Credit Assessment System Code" of the provider of the rating chosen by the Counterparty The list of valid codes is managed at NCB level Mandatory
DfltProb	Decimal	"Default Probability": probability of default given by the IRB/RT. Expressed as a fraction of 1 Decimal point is mandatory Number of decimal must be at least 5 (e.g.: 0.00123) Mandatory
RatingDt	Date YYYY-MM-DD	Date of the rating Mandatory
RatingValidityDt	Date YYYY-MM-DD	Last day of validity of the rating Mandatory

During the registration, the ECMS Credit Claim Identifier (ECMSCCId) is calculated by the ECMS and transmitted to Counterparty in the processing report. Only Credit Claims that have been registered first can be mobilised. The registration and mobilisation can be done in the same file; in this case the field ECMSCCId is not fed.

Mobilisations and demobilisations of Credit Claims are not in the same file block, but the same block structure is used. The transaction type field is used to identify the different transactions.

Table 6 – Credit Claims File – Credit Claim (De)Mobilisation Instruction

Attribute	Type	Description
OpeTp	Varchar	"Operation Type" List of Values: • MOB for Mobilisation • DEMOB for Demobilisation Mandatory
CCRef	Varchar Max. 50 characters.	"Credit Claim Reference": unique reference of the Credit Claim given by the Counterparty Mandatory
ECMSCCId	Varchar	"ECMS Credit Claim Identifier": unique identifier of the Credit Claim corresponding to the Eurosystem rules. Mandatory for MOB and DEMOB, excepted for MOB when the registration and the mobilisation are in the same file. Format: ISO country code + 12 characters + 1 control character
InstrId	Varchar	Reference of the instruction given by the Counterparty. Must be unique. Format: 16 Characters Alphanumeric Mandatory
SfkpgAcct	Varchar Max. 35 characters.	"Safekeeping Account": identification of the ECMS asset account on which the Credit Claim is to be (de)mobilised. Mandatory

4.2 Credit Claims Processing Report file

4.2.1 Purpose

This chapter provides a description of the structure of the Processing Report file. This file is not available in MyStandards.

4.2.2 File technical specifications

Technical name: "colr.xxx.ccprocessingreport"

The file has a simple XML format (in order to allow for the network signature). All records are included into a single "store and forward" message. No business signature is needed.

4.2.3 Structure

The XML schema used is available in the "Credit Claims Processing Report file Schema" XSD file.

All characters belong to the UTF-8 character set.

4.2.4 Format of structured files

The Processing Report file follows the format below:

Table 7 – Structure of the Credit Claims Processing Report

Attribute	Description
GrpHdr	Business header of the processing report
Rpt	Block containing the status and rejection reason if any, of each instruction sent by the Counterparty

Table 8 – Credit Claims Processing Report - Header

Attribute	Type	Description
MsgId	Varchar Max. 40 characters.	"Message Identifier": credit claims processing report file reference Automatically generated by the ECMS. Mandatory
CreDtTm	Date YYYY-MM-DDThh:mm:ss.sss	"Creation Date-Time": date and time corresponding to the file creation. Mandatory
ReportingDt	Date YYYY-MM-DD	Date on which the report is processed Mandatory
CptyRiad	Varchar	RIAD Code of the Counterparty

Attribute	Type	Description
	Max. 50 characters.	Mandatory
PgNb	Number Max. 5 characters	Page number Mandatory
LastPgInd	Boolean	Last Page Indicator List of Values: - true - false Mandatory
NbOfCCR	Number Max. 15 Numeric Text	Number of blocks CreditClaimRegistrationUpdate with OperationType = CCR Mandatory
NbOfCCU	Number Max. 15 Numeric Text	Number of blocks CreditClaimRegistrationUpdate with OperationType = CCU Mandatory
NbOfCCOAU	Number Max. 15 Numeric Text	Number of blocks CreditClaimRegistrationUpdate with OperationType = CCOAU Mandatory
NbOfRR	Number Max. 15 Numeric Text	Number of blocks RatingRegistration with OperationType =RR Mandatory
NbOfRU	Number Max. 15 Numeric Text	Number of blocks RatingUpdate with OperationType = RU Mandatory
NbOfMob	Number Max. 15 Numeric Text	Number of blocks with OperationType = MOB Mandatory
NbOfDemob	Number Max. 15 Numeric Text	Number of blocks with OperationType = DEMOB Mandatory

Table 9 – Credit Claims Processing Report – Original Message identification

Attribute	Type	Description
OrgnlMsgId	Varchar Max. 40 characters	"Original Message Identifier": reference of the original credit claim file sent by the Counterparty. Format: "RIAD code of the Counterparty" + YYYY + 6 figures Mandatory

Table 10 – Credit Claims Processing Report – Creditor related instructions

Attribute	Type	Description
CdtrRiad	Varchar Max. 50 characters	"Creditor RIAD" code. All instructions are grouped by Creditor except the ratings instructions which are grouped by Obligor. Mandatory
OpeTp	Varchar	"Operation Type" List of values: • CCR • CCOAU • CCU • MOB • DEMOB Mandatory
CCRef	Varchar Max. 50 characters	"Credit Claim Reference": unique reference of the Credit Claim given by the Counterparty in the original credit claim file. Mandatory
ECMSCCId	Varchar	"ECMS Credit Claim Identifier": unique identifier of the credit claim, generated by the ECMS upon the Eurosystem rules during the credit claim registration process. Format: ISO country code + 12 characters + 1 control character Mandatory

InstrId	Varchar	"Instruction Identifier": reference of the instruction given by the Counterparty in the original credit claims file. Format: 16 Characters Alphanumeric Mandatory
InstrSts	Varchar	"Instruction Status" List of values: - Received - Rejected - CC Waiting for NCB Validation - Confirmed - Waiting Global Collateral Position Update - Waiting Manual Intervention Mandatory
RjctRsn	Varchar Max.: 1000 characters.	"Rejection Reason", This field is populated in case of a rejected instruction.

Table 11 – Credit Claims Processing Report – Obligor related instructions

Attribute	Type	Description
OblgRef	Varchar Max. 50 characters	Obligor national identifier code. All ratings instructions are grouped by Obligor. Mandatory
OblgCdTp	Varchar Min. 4 characters Max. 25 characters	Obligor national identifier type of code. Mandatory
OpeTp	Varchar	"Operation Type" List of values: • RR • RU Mandatory
InstrId	Varchar	"Instruction Identifier": reference of the instruction given by the Counterparty in the original credit claims file. Format: 16 Characters Alphanumeric Mandatory

InstrSts	Varchar	”Instruction Status”
		List of values:
		- Received
		- Rejected
		- CC Waiting for NCB Validation
		- Confirmed
		- Waiting Global Collateral Position Update
		- Waiting Manual Intervention
		Mandatory
RjctRsn	Varchar Max. 1000 characters	"Rejection Reason" This field is populated in case of a rejected instruction.