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Common/ordinary shares	- 2 level
Non-voting	- 3 level
Restrictions	- 4 level
Partly paid	- 5 level
Bearer	- 6 level

→ should be reported as ESNTPB

However, the first two levels of the CFI code must be provided (minimum requirement). For instance:

Equities	- 1 level
Common/ordinary shares	- 2 level

→ should be reported as ESXXXX

Please note that in the case of a basket which contains various asset classes and where it is not possible to identify the basket via a generic single ISIN, then the applicable Collateral Type, Collateral Issuer Sector, Amount and Pool information should be provided. The Collateral type should be populated with the CFI code of the asset representing the largest piece of collateral among those in the basket.

149. When completing the pertinent field for collateral type, we enter DB. However, we still receive the following error message:

DQS2001 - Invalid code [COLLATERAL TYPE value] provided for field COLLATERAL TYPE.

Can you please explain what the error is?

**Eurosystem reply:** The data quality check was triggered because this variable has to be reported with a length of six characters (not two), in line with the Reporting Instructions and the ISO documentation. Therefore, if you report the first two levels of the code only, using the example above this should be reported as "DBXXXX".

150a. How should margin calls be reported?

**Eurosystem reply:** Two issues should be distinguished. In the first place, for transactions with a **fixed maturity**, life cycle events such as, inter alia, margin calls and collateral substitutions<sup>1</sup> will not be reported. These are events in the life cycle of transactions that are already foreseen to take place on the basis of the transactions terms or on the basis of the master agreement governing the transactions or imposed on one or both of the parties, and do not involve a renegotiation. Regarding transactions with **open maturity** or evergreens which must be reported on a daily basis, the above guidance for the non-reporting of life-cycle events does not apply

<sup>1</sup> For the full list events which are considered as life cycle events, please refer to the MMSR Reporting Instructions.



























































