ECMS – Credit Claim files

Exchange information

V0.6

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Contents

1 Introduction

1.1 Purpose and scope of the document

This document describes the Credit Claims specific part of the ECMS, focusing on the handling of the objects that are relevant for the usage of the CC files schema between counterparties and ECMS.

Details of the rules are not within the scope of this document (please refer to the *Business rules in the ECMS* published on the ECB website).

Details of the structure are not within the scope of this document (please refer to the *Catalogue of messages* published on the ECB website).

1.2 Structure of the document

The section 2 provides the list of codes which are configured in the ECMS software and not part of the schema.

1.3 Business background

The purpose of the Credit Claim files is for the Eurosystem counterparties to manage credit claims as collateral in the ECMS in A2A and U2A mode.

In order to do so, counterparties, via the Credit Claims file, can register and update one or many credit claim(s), register and update IRB/RT ratings, mobilise and demobilise one or many credit claim(s). Each action is reflected by a dedicated instruction type:

- CCR: Credit Claim Registration

- CCU: Credit Claim Updates

- CCOAU: Credit Claim Outstanding Amount Updates

- RR: Rating Registration

- RU: Rating Update

- MOB: Mobilisations

- DEMOB: Demobilisations

The ECMS runs several business validation, eligibility and other checks and informs the sending counterparty by means of a CC Processing Report in A2A or by dedicated screens in U2A. In case of technical check failure or business validation

failure on the group header (GrpHdr) an admi.007 is sent (please refer to the *Business rules in the ECMS* published on the ECB website).

2 Object usage

2.1 Debtor/Guarantor/Obligor Code Type [DbtrCdTp] [GrtrCdTp] [OblgCdTp]

Table 2

List of the national identifier types

NCBs	National Identifier type
Banque Nationale de Belgique	RIAD
Deutsche Bundesbank	RIAD
Eesti Pank	EE_RG_CD
Central Bank of Ireland	n.a
Bank of Greece	GR_AFM_CD
Banco de España	ES_NIF_CD
Banque de France	FR_SIREN_CD
Hrvatska narodna banka	RIAD
Banca d'Italia	IT_NCB_ENTTY_INT_CD
Central Bank of Cyprus	CY_CBCID_CD
Latvijas Banka	LV_VAT_CD
Lietuvos bankas	RIAD
Banque centrale du Luxembourg	RIAD
Central Bank of Malta	RIAD
De Nederlandsche Bank	NL_KVK_CD
Oesterreichische Nationalbank	AT_IDENT_CD
Banco de Portugal	PT_NCB_CD
Banka Slovenije	SI_MAT_CD
Národná banka Slovenska	SK_ICO_CD (or RIAD, TBC)
Suomen Pankki	FI_Y_CD

2.2   Loan type [LoanTp]

Selecting one of the loan types is mandatory in the credit claims file. However, as there are national differences in loan types used between each NCB's home country, each NCB is responsible in guiding their counterparties to select appropriate loan types.

Table 3

List of the loan types

ID	Loan Type	Identifier	Definition
1	Regular Loan		
	Single Debtor Regular Loan	SREG	A debt obligation of a single debtor vis-à-vis a Eurosystem counterparty.
	Multi-Debtor Regular Loan	MREG	A debt obligation of multiple debtors vis-à-vis a Eurosystem counterparty.
2	Syndicated Loan		
	Single Debtor Syndicated Loan	SSYN	A debt obligation of a single debtor vis-à-vis a Eurosystem counterparty resulting from the participation of a lender in a loan provided by a group of lenders in a lending syndicate.
	Multi-Debtor Syndicated Loan	MSYN	A debt obligation of multiple debtors vis-à-vis a Eurosystem counterparty resulting from the participation of a lender in a loan provided by a group of lenders in a lending syndicate.
3	Drawn Credit Line		
	Single Debtor Drawn Credit Line	SDCL	Credit (containing a maturity date) that has the following features: (i) a single debtor may use or withdraw funds up to a pre-approved credit limit with or without giving prior notice to the creditor (ii) the credit may be used repeatedly and (iii) it is not revolving credit, credit card debt or overdrafts.
	Multi-Debtor Drawn Credit Line	MDCL	Credit (containing a maturity date) that has the following features: (i) multiple debtors may use or withdraw funds up to a pre-approved credit limit with or without giving prior notice to the creditor (ii) the credit may be used repeatedly and (iii) it is not revolving credit, credit card debt or overdrafts.
4	Ordinary Promissory Note		
	Single Debtor Ordinary Promissory Note	SOPN	A promise by a single debtor to repay a specified amount (including interest) on a set payment date to a specified creditor (e.g. Schuldscheindarlehen).
	Multi-Debtor Ordinary Promissory Note	MOPN	A promise by multiple debtors to repay a specified amount (including interest) on a set payment date to a specified creditor (e.g. Schuldscheindarlehen).
5	Syndicated Promissory Note		

	Single Debtor Syndicated Promissory Note	SSPN	A promise by a single debtor to repay a specified amount (including interest) on a set payment date to a specified creditor with regard to a loan extended by a group of lenders in a lending syndicate (e.g. Schuldscheindarlehen).
	Multi-Debtor Syndicated Promissory Note	MSPN	A promise by multiple debtors to repay a specified amount (including interest) on a set payment date to a specified creditor with regard to a loan extended by a group of lenders in a lending syndicate (e.g. Schuldscheindarlehen).
6	Negotiable Promissory Note		
	Single Debtor Negotiable Promissory Note	SNPN	A promise from a single debtor to repay a specified amount (including interest) on a set payment date containing a right for the creditor to transfer or assign the note to a third party.
	Multi-Debtor Negotiable Promissory Note	MNPN	A promise from multiple debtors to repay a specified amount (including interest) on a set payment date containing a right for the creditor to transfer or assign the note to a third party.
7	Finance Leasing		
	Single Debtor Finance Leasing	SFLE	Financial leases as defined in paragraphs 5.134 to 5.135 of Annex A to Regulation (EU) No 549/2013

A single debtor financial lease is a contract under which the creditor (lessor) as legal owner of an asset conveys the risks and benefits of ownership of the asset to the debtor (lessee). Under a financial lease, the creditor is deemed to make, to the debtor, a loan with which the debtor acquires the asset. Thereafter the leased asset is shown on the balance sheet of the debtor and not the creditor; the corresponding loan is shown as an asset of the creditor and a liability of the debtor.

Financial leases may be distinguished from other kinds of leases because the risks and rewards of ownership are transferred from the legal owner of the good to the user of the good. Other kinds of leases are (i) operating lease and (ii) resource lease. |
| | Multi-Debtor Finance Leasing | MFLE | Financial leases as defined in paragraphs 5.134 to 5.135 of Annex A to Regulation (EU) No 549/2013 |

			A multi-debtor financial lease is a contract under which the creditor (lessor) as legal owner of an asset conveys the risks and benefits of ownership of the asset to the debtors (lessees). Under a financial lease, the creditor is deemed to make, to the debtors, a loan with which the debtors acquire the asset. Thereafter the leased asset is shown on the balance sheet of the debtors and not the creditor; the corresponding loan is shown as an asset of the creditor and a liability of the debtors. Financial leases may be distinguished from other kinds of leases because the risks and rewards of ownership are transferred from the legal owner of the good to the user of the good. Other kinds of leases are (i) operating lease; and (ii) resource lease.
8	Operating Leasing		
	Single Debtor Operating Leasing	SOLE	Operating leases as defined in paragraph 15.08 of Annex A to Regulation (EU) No 549/2013 A single debtor operating lease is a lease whereby the legal owner is also the economic owner and accepts the operating risks and receives the economic benefits from the asset by charging for the use of it, in a productive activity.
	Multi-Debtor Operating Leasing	MOLE	Operating leases as defined in paragraph 15.08 of Annex A to Regulation (EU) No 549/2013 A multi-debtor operating lease is a lease whereby the legal owner is also the economic owner and accepts the operating risks and receives the economic benefits from the asset by charging for the use of it, in a productive activity.
9	Recourse Factoring		
	Single Debtor Recourse Factoring	SRFC	Factoring is a transaction in which a service provider or producer of goods (known as the factoring client) sells its accounts receivable, or invoices, to a credit institution, i.e. a Eurosystem counterparty.

			In single debtor recourse factoring, the risk of default of the debtor of the trade receivables is retained fully or partially by the factoring client, in which case the credit institution (the Eurosystem counterparty) is able to hold the factoring client liable if the company's customer is unable to pay (i.e. the Eurosystem counterparty has recourse to other assets in the event that the debtor is unable to pay).
	Multi-Debtor Recourse Factoring	MRFC	Factoring is a transaction in which a service provider or producer of goods (known as the factoring client) sells its accounts receivable, or invoices, to a credit institution, i.e. a Eurosystem counterparty.
			In multi-debtor recourse factoring, the risk of default of the debtors of the trade receivables is retained fully or partially by the factoring client, in which case the credit institution (the Eurosystem counterparty) is able to hold the factoring client liable if the company's customer is unable to pay (i.e. the Eurosystem counterparty has recourse to other assets in the event that the debtors are unable to pay).
10	Non-Recourse Factoring		
	Single Debtor Non-Recourse Factoring	SNRF	Factoring is a transaction in which a service provider or producer of goods (known as the factoring client) sells its accounts receivable, or invoices, to a credit institution, i.e. a Eurosystem counterparty.
			In single debtor non-recourse factoring, the credit institution assumes the full risk of default of the debtor of the trade receivables.
	Multi-Debtor Non-Recourse Factoring	MNRF	Factoring is a transaction in which a service provider or producer of goods (known as the factoring client) sells its accounts receivable, or invoices, to a credit institution, i.e. a Eurosystem counterparty.
			In multi-debtor non-recourse factoring, the credit institution assumes the full risk of default of the debtors of the trade receivables.
11	Other		
	Other	OTHE	Category used for new cases for which no dedicated credit claim type has yet been defined. This category should therefore be used in exceptional circumstances only.

2.3 Reference index [RefIndx]

Table 4

List of the reference index

Reference Rate ID	Definition
10YEUIRS	10 Year Euro IRS
10YGOTTEX	10 Years GOTTEX Swap
10YICAP	10 Years SWB ICAP
10YICES	10 Years ICES Swap Rate
11YEUIRS	11 Year Euro IRS
11YICAP	11 Years SWB ICAP
12YEUIRS	12 Year Euro IRS
12YGOTTEX	12 Years GOTTEX Swap
12YICAP	12 Years SWB ICAP
12YICES	12 Years ICES Swap Rate
13YEUIRS	13 Year Euro IRS
13YICAP	13 Years SWB ICAP
14YEUIRS	14 Year Euro IRS
14YICAP	14 Years SWB ICAP
15YEUIRS	15 Year Euro IRS
15YGOTTEX	15 Years GOTTEX Swap
15YICAP	15 Years SWB ICAP
15YICES	15 Years ICES Swap Rate
16YICAP	16 Years SWB ICAP
17YICAP	17 Years SWB ICAP
18YICAP	18 Years SWB ICAP
19YICAP	19 Years SWB ICAP
1MEUBOR	1 month EURIBOR
1MEUCMS	1 month EURIBOR CMS
1MLIBOR	1 month LIBOR
1MLICMS	1 month LIBOR CMS
1WEUBOR	1 week EURIBOR
1WEUCMS	1 week EURIBOR CMS
1WLIBOR	1 week LIBOR
1WLICMS	1 week LIBOR CMS
1YEUBOR	12 months EURIBOR
1YEUCMS	12 months EURIBOR CMS
1YEUIRS	1 Year Euro IRS

1YICAP	1 Years SWB ICAP
1YICES	1 Year ICES Swap Rate
1YLIBOR	12 months LIBOR
1YLICMS	12 months LIBOR CMS
20YEUIRS	20 Year Euro IRS
20YGOTTEX	20 Years GOTTEX Swap
20YICAP	20 Years SWB ICAP
20YICES	20 Years ICES Swap Rate
21YICAP	21 Years SWB ICAP
22YICAP	22 Years SWB ICAP
23YICAP	23 Years SWB ICAP
24YICAP	24 Years SWB ICAP
25YEUIRS	25 Year Euro IRS
25YICAP	25 Years SWB ICAP
25YICES	25 Years ICES Swap Rate
26YICAP	26 Years SWB ICAP
27YICAP	27 Years SWB ICAP
28YICAP	28 Years SWB ICAP
29YICAP	29 Years SWB ICAP
2MEUBOR	2 months EURIBOR
2MEUCMS	2 months EURIBOR CMS
2MLIBOR	2 months LIBOR
2MLICMS	2 months LIBOR CMS
2WEUBOR	2 weeks EURIBOR
2WEUCMS	2 weeks EURIBOR CMS
2WLIBOR	2 weeks LIBOR
2WLICMS	2 weeks LIBOR CMS
2YEUIRS	2 Year Euro IRS
2YGOTTEX	2 Years GOTTEX Swap
2YICAP	2 Years SWB ICAP
2YICES	2 Years ICES Swap Rate
30YEUIRS	30 Year Euro IRS
30YGOTTEX	30 Years GOTTEX Swap
30YICAP	30 Years SWB ICAP
30YICES	30 Years ICES Swap Rate
35YICAP	35 Years SWB ICAP
3MEUBOR	3 months EURIBOR
3MEUCMS	3 months EURIBOR CMS
3MLIBOR	3 months LIBOR
3MLICMS	3 months LIBOR CMS
3YEUIRS	3 Year Euro IRS

3YGOTTEX	3 Years GOTTEX Swap
3YICAP	3 Years SWB ICAP
3YICES	3 Years ICES Swap Rate
40YICAP	40 Years SWB ICAP
4YEUIRS	4 Year Euro IRS
4YGOTTEX	4 Years GOTTEX Swap
4YICAP	4 Years SWB ICAP
4YICES	4 Years ICES Swap Rate
50YICAP	50 Years SWB ICAP
5YEUIRS	5 Year Euro IRS
5YGOTTEX	5 Years GOTTEX Swap
5YICAP	5 Years SWB ICAP
5YICES	5 Years ICES Swap Rate
6MEUBOR	6 months EURIBOR
6MEUCMS	6 months EURIBOR CMS
6MLIBOR	6 months LIBOR
6MLICMS	6 months LIBOR CMS
6YEUIRS	6 Year Euro IRS
6YGOTTEX	6 Years GOTTEX Swap
6YICAP	6 Years SWB ICAP
6YICES	6 Years ICES Swap Rate
7YEUIRS	7 Year Euro IRS
7YGOTTEX	7 Years GOTTEX Swap
7YICAP	7 Years SWB ICAP
7YICES	7 Years ICES Swap Rate
8YEUIRS	8 Year Euro IRS
8YGOTTEX	8 Years GOTTEX Swap
8YICAP	8 Years SWB ICAP
8YICES	8 Years ICES Swap Rate
9MEUBOR	9 months EURIBOR
9MEUCMS	9 months EURIBOR CMS
9MLIBOR	9 months LIBOR
9MLICMS	9 months LIBOR CMS
9YEUIRS	9 Year Euro IRS
9YGOTTEX	9 Years GOTTEX Swap
9YICAP	9 Years SWB ICAP
9YICES	9 Years ICES Swap Rate
A10YEUIRS	AVG 10 Year Euro IRS
A11YEUIRS	AVG 11 Year Euro IRS
A12YEUIRS	AVG 12 Year Euro IRS
A13YEUIRS	AVG 13 Year Euro IRS

A14YEUIRS	AVG 14 Year Euro IRS
A15YEUIRS	AVG 15 Year Euro IRS
A1MEUBOR	AVG 1 month EURIBOR
A1MEUCMS	AVG 1 month EURIBOR CMS
A1MLIBOR	AVG 1 month LIBOR
A1MLICMS	AVG 1 month LIBOR CMS
A1WEUBOR	AVG 1 week EURIBOR
A1WEUCMS	AVG 1 week EURIBOR CMS
A1WLIBOR	AVG 1 week LIBOR
A1WLICMS	AVG 1 week LIBOR CMS
A1YEUBOR	AVG 12 months EURIBOR
A1YEUCMS	AVG 12 months EURIBOR CMS
A1YEUIRS	AVG 1 Year Euro IRS
A1YLIBOR	AVG 12 months LIBOR
A1YLICMS	AVG 12 months LIBOR CMS
A20YEUIRS	AVG 20 Year Euro IRS
A25YEUIRS	AVG 25 Year Euro IRS
A2MEUBOR	AVG 2 months EURIBOR
A2MEUCMS	AVG 2 months EURIBOR CMS
A2MLIBOR	AVG 2 months LIBOR
A2MLICMS	AVG 2 months LIBOR CMS
A2WEUBOR	AVG 2 weeks EURIBOR
A2WEUCMS	AVG 2 weeks EURIBOR CMS
A2WLIBOR	AVG 2 weeks LIBOR
A2WLICMS	AVG 2 weeks LIBOR CMS
A2YEUIRS	AVG 2 Year Euro IRS
A30YEUIRS	AVG 30 Year Euro IRS
A3MEUBOR	Avg 3 months EURIBOR
A3MEUCMS	AVG 3 months EURIBOR CMS
A3MLIBOR	AVG 3 months LIBOR
A3MLICMS	AVG 3 months LIBOR CMS
A3YEUIRS	AVG 3 Year Euro IRS
A4YEUIRS	AVG 4 Year Euro IRS
A5YEUIRS	AVG 5 Year Euro IRS
A6MEUBOR	AVG 6 months EURIBOR
A6MEUCMS	AVG 6 months EURIBOR CMS
A6MLIBOR	AVG 6 months LIBOR
A6MLICMS	AVG 6 months LIBOR CMS
A6YEUIRS	AVG 6 Year Euro IRS
A7YEUIRS	AVG 7 Year Euro IRS
A8YEUIRS	AVG 8 Year Euro IRS

A9MEUBOR	AVG 9 months EURIBOR
A9MEUCMS	AVG 9 months EURIBOR CMS
A9MLIBOR	AVG 9 months LIBOR
A9MLICMS	AVG 9 months LIBOR CMS
A9YEUIRS	AVG 9 Year Euro IRS
EONIA	EONIA
EURR002W	MRO rate
OTHER	OTHER
OTHER_NS	For the reporting of reference rates of non-euro denominated ACCs
T4M	monthly average money market rate (also as TMM)
TAG	slipping annual rate: Taux Annuel Glissant
TAM	TAM
TME	French Government bonds average rate
3WEUBOR	3 weeks EURIBOR
4MEUBOR	4 months EURIBOR
5MEUBOR	5 months EURIBOR
7MEUBOR	7 months EURIBOR
8MEUBOR	8 months EURIBOR
10MEUBOR	10 months EURIBOR
11MEUBOR	11 months EURIBOR
EUSA1D	EUSA constant maturity swap rate
EUSA1W	EUSA constant maturity swap rate
EUSA1M	EUSA constant maturity swap rate
EUSA2M	EUSA constant maturity swap rate
EUSA3M	EUSA constant maturity swap rate
EUSA4M	EUSA constant maturity swap rate
EUSA5M	EUSA constant maturity swap rate
EUSA6M	EUSA constant maturity swap rate
EUSA7M	EUSA constant maturity swap rate
EUSA8M	EUSA constant maturity swap rate
EUSA9M	EUSA constant maturity swap rate
EUSA10M	EUSA constant maturity swap rate
EUSA11M	EUSA constant maturity swap rate
EUSA12M	EUSA constant maturity swap rate
EUSA15M	EUSA constant maturity swap rate
EUSA18M	EUSA constant maturity swap rate
EUSA21M	EUSA constant maturity swap rate
EUSA27M	EUSA constant maturity swap rate
EUSA30M	EUSA constant maturity swap rate
EUSA33M	EUSA constant maturity swap rate
EUSA2Y	EUSA constant maturity swap rate

EUSA3Y	EUSA constant maturity swap rate
EUSA4Y	EUSA constant maturity swap rate
EUSA5Y	EUSA constant maturity swap rate
EUSA6Y	EUSA constant maturity swap rate
EUSA7Y	EUSA constant maturity swap rate
EUSA8Y	EUSA constant maturity swap rate
EUSA9Y	EUSA constant maturity swap rate
EUSA10Y	EUSA constant maturity swap rate
EUSA11Y	EUSA constant maturity swap rate
EUSA12Y	EUSA constant maturity swap rate
EUSA13Y	EUSA constant maturity swap rate
EUSA14Y	EUSA constant maturity swap rate
EUSA15Y	EUSA constant maturity swap rate
EUSA16Y	EUSA constant maturity swap rate
EUSA17Y	EUSA constant maturity swap rate
EUSA18Y	EUSA constant maturity swap rate
EUSA19Y	EUSA constant maturity swap rate
EUSA20Y	EUSA constant maturity swap rate
RENDSTATO	Rendistato
ESBond	Spanish government bond
1YOLO	1 Year BE Linear Bonds (OLO)/ Belgium Government Bond
2YOLO	2 Years BE Linear Bonds (OLO)/ Belgium Government Bond
3YOLO	3 Years BE Linear Bonds (OLO)/ Belgium Government Bond
4YOLO	4 Years BE Linear Bonds (OLO)/ Belgium Government Bond
5YOLO	5 Years BE Linear Bonds (OLO)/ Belgium Government Bond
6YOLO	6 Years BE Linear Bonds (OLO)/ Belgium Government Bond
7YOLO	7 Years BE Linear Bonds (OLO)/ Belgium Government Bond
8YOLO	8 Years BE Linear Bonds (OLO)/ Belgium Government Bond
9YOLO	9 Years BE Linear Bonds (OLO)/ Belgium Government Bond
10YOLO	10 Years BE Linear Bonds (OLO)/ Belgium Government Bond
11YOLO	11 Years BE Linear Bonds (OLO)/ Belgium Government Bond
12YOLO	12 Years BE Linear Bonds (OLO)/ Belgium Government Bond
13YOLO	13 Years BE Linear Bonds (OLO)/ Belgium Government Bond
14YOLO	14 Years BE Linear Bonds (OLO)/ Belgium Government Bond
15YOLO	15 Years BE Linear Bonds (OLO)/ Belgium Government Bond

16YOLO	16 Years BE Linear Bonds (OLO)/ Belgium Government Bond
17YOLO	17 Years BE Linear Bonds (OLO)/ Belgium Government Bond
18YOLO	18 Years BE Linear Bonds (OLO)/ Belgium Government Bond
19YOLO	19 Years BE Linear Bonds (OLO)/ Belgium Government Bond
20YOLO	20 Years BE Linear Bonds (OLO)/ Belgium Government Bond
21YOLO	21 Years BE Linear Bonds (OLO)/ Belgium Government Bond
22YOLO	22 Years BE Linear Bonds (OLO)/ Belgium Government Bond
23YOLO	23 Years BE Linear Bonds (OLO)/ Belgium Government Bond
24YOLO	24 Years BE Linear Bonds (OLO)/ Belgium Government Bond
25YOLO	25 Years BE Linear Bonds (OLO)/ Belgium Government Bond
26YOLO	26 Years BE Linear Bonds (OLO)/ Belgium Government Bond
27YOLO	27 Years BE Linear Bonds (OLO)/ Belgium Government Bond
28YOLO	28 Years BE Linear Bonds (OLO)/ Belgium Government Bond
29YOLO	29 Years BE Linear Bonds (OLO)/ Belgium Government Bond
30YOLO	30 Years BE Linear Bonds (OLO)/ Belgium Government Bond
UDRB	Daily UDRB - Umlaufgewichtete Durchschnittsrendite für Bundesanleihen/ average government bond yield weighted by outstanding amounts
MUDRB	Monthly UDRB - Umlaufgewichtete Durchschnittsrendite für Bundesanleihen/ average government bond yield weighted by outstanding amounts
YUDRB	Yearly UDRB - Umlaufgewichtete Durchschnittsrendite für Bundesanleihen/ average government bond yield weighted by outstanding amounts
QUDRB	Quarterly UDRB - Umlaufgewichtete Durchschnittsrendite für Bundesanleihen/ average government bond yield weighted by outstanding amounts
SUDRB	Semi-annual UDRB - Umlaufgewichtete Durchschnittsrendite für Bundesanleihen/ average government bond yield weighted by outstanding amounts
SMUDRB	Semi-annual moving average UDRB - Umlaufgewichtete Durchschnittsrendite für Bundesanleihen/ average government bond yield weighted by outstanding amounts
QMUDRB	Quarterly moving average UDRB - Umlaufgewichtete Durchschnittsrendite für Bundesanleihen/ average government bond yield weighted by outstanding amounts

UDRBQWBG	quarterly UDRB acc. to Wohnbauförderungsgesetz - Umlaufgewichtete Durchschnittsrendite für Bundesanleihen/ average government bond yield weighted by outstanding amounts
ATGMIN10	nominal interest of the most recently issued Austrian central government bond with a maturity of at least 10 years
ATGMIN8	nominal interest of the most most recently issued Austrian central government bond with a maturity of at least 8 years
ATG815	nominal interest of the most most recently issued Austrian central government bond with a maturity of 8 to 15 years
ATG8WBG	nominal interest of the most most recently issued Austrian central government bond with a maturity of at least 8 years acc. to Wohnbauförderungsgesetz
CNOTEC10	10-year Constant Maturity Yield FR
ESTR	Euro short-term rate

2.4 Credit Assessment System Code [CdtAssSysCd]

Each NCB will be responsible to configure the Credit Assessment System of its counterparties in the ECMS.

2.5 Instruction Status [InstrSts]

Table 5
List of the instruction status

Rejected
CC Waiting for NCB validation
Confirmed
Waiting Global Collateral Position Update
Waiting Manual Intervention

2.6   Rejection reason [RjctRsn]

An instruction can be rejected due to a validation check against the business rules, the error texts are listed in the *Business rules in the ECMS* and via A2A a Credit Claim Processing Report is sent.

A mobilisation instruction can be rejected due to not fulfilling the eligibility checks against the eligibility criteria or due to an NCB control[1], the reason will be "Not Eligible" in the Credit Claim Processing Report. The rejection reasons can be consulted via U2A in the ECMS dedicated screens.

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[1] The ECMS enables the NCBs to check the credit claim information to confirm its mobilisation as Eurosystem collateral.

For specific terminology please refer to the ECB glossary (available in English only).