**Change Request**

**for the update of ISO 20022 financial repository items**

*Note: the purpose of this document is to give guidelines to parties who want to introduce a request to change an existing ISO 20022 message(s), or update other items of the ISO 20022 financial repository. Such change requests are subject to the approval of the ISO 20022 Standards Evaluation Group(s) in charge of the related message/item or to the approval of the Technical Support Group (TSG), if the requested change relates to the Business Application Header (BAH). Please consult the iso20022.org website for additional details on the* [*maintenance process*](http://www.iso20022.org/maintenance.page)*. Change requests are to be sent to* [*iso20022ra@iso20022.org*](mailto:iso20022ra@iso20022.org)*. All change requests conforming to this template received by June 1st will be considered for development in the following yearly ISO 20022 maintenance cycle which completes with publication of new message versions in April/May of the following year.*

1. **Origin of the request:**

*A.1 Submitter*: Banco de España on behalf of 4CB for ECMS

*A.2 Contact person:* Manuel Huete *manuel.huete@bde.es*

*A.3 Sponsors*: Banco de España, SWIFT

1. **Related messages:**

* Colr.016 (Collateral and Exposure Report)

1. **Description of the change request:**

Additional types are requested in reference to the Exposure Type element (/Document/CollAndXpsrRpt/CollRpt/RptSummry/XpsrTp), as follows:

* “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"

Additional types are requested in reference to the Collateral Type element (/Document/CollAndXpsrRpt/CollRpt/CollValtn/CollTp), as follows:

* “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"
* “COMO” for "Collateral: Total Collateral affected to OMO"
* “CTCO” for “Collateral: Total Collateral Operations”
* “CCVR” for "Total Collateral Value after Relative Credit Limit"

1. **Purpose of the change:**

When reporting collateral and exposure to Eurosystem counterparties it is necessary to provide proper and detailed identification using the Eurosystem operation types for credit and collateral.

1. **Urgency of the request:**

To be included as part of the annual maintenance cycle.

1. **Business examples:**

In the below example the usage of these required types is collateral is highlighted in yellow.

<CollAndXpsrRpt>

<RptParams>

<RptId>RPTIDXXXX001</RptId>

<RptDtAndTm>

<DtTm>2020-01-28T00:00:00</DtTm>

</RptDtAndTm>

<Frqcy>ONDE</Frqcy>

<RptCcy>EUR</RptCcy>

</RptParams>

<Oblgtn>

<PtyA>

<AnyBIC>NCBAAAAAXXX</AnyBIC>

</PtyA>

<PtyB>

<AnyBIC>CPTYBBBBXXX</AnyBIC>

</PtyB>

<ValtnDt>

<Dt>2020-01-28</Dt>

</ValtnDt>

</Oblgtn>

<CollRpt>

<AcctId>

<Id>POOL000000000081</Id>

<Nm>Pool XXXX</Nm>

</AcctId>

<RptSummry>

<XpsdAmtPtyA Ccy="EUR">2700000000.00</XpsdAmtPtyA>

<XpsrTp>ECRT</XpsrTp>

<TtlValOfColl Ccy="EUR">2700000001.00</TtlValOfColl>

<NetXcssDfcitInd>LONG</NetXcssDfcitInd>

<ValtnDtTm>2020-01-28T23:59:00Z</ValtnDtTm>

</RptSummry>

<CollValtn>

<CollId>CASHREF</CollId>

<CollTp>CASH</CollTp>

<SttlmSts>STLD</SttlmSts>

<NbOfDaysAcrd>0</NbOfDaysAcrd>

<ValtnAmts>

<CollAmt Ccy="EUR">2700000000.00</CollAmt>

<RptdCcyAndAmt Ccy="EUR">2700000000.00</RptdCcyAndAmt>

<MktValAmt Ccy="EUR">2700000000.00</MktValAmt>

</ValtnAmts>

<DayCntBsis>A004</DayCntBsis>

</CollValtn>

<CollValtn>

<CollId>CreditClaims</CollId>

<CollTp>CCCL</CollTp>

<SttlmSts>STLD</SttlmSts>

<NbOfDaysAcrd>0</NbOfDaysAcrd>

<ValtnAmts>

<CollAmt Ccy="EUR">1.00</CollAmt>

<RptdCcyAndAmt Ccy="EUR">1.00</RptdCcyAndAmt>

<MktValAmt Ccy="EUR">1.00</MktValAmt>

</ValtnAmts>

<DayCntBsis>A004</DayCntBsis>

</CollValtn>

</CollRpt>

<CollRpt>

<AcctId>

<Id>POOL000000000081</Id>

<Nm>Pool XXXX</Nm>

</AcctId>

<RptSummry>

<XpsdAmtPtyA Ccy="EUR">2699999999.00</XpsdAmtPtyA>

<XpsrTp>EOMO</XpsrTp>

<TtlValOfColl Ccy="EUR">2700000001.00</TtlValOfColl>

<ValtnDtTm>2020-01-28T23:59:00Z</ValtnDtTm>

</RptSummry>

</CollRpt>

<CollRpt>

<AcctId>

<Id>POOL000000000081</Id>

<Nm>Pool XXXX</Nm>

</AcctId>

<RptSummry>

<XpsrTp>EOMI</XpsrTp>

<TtlValOfColl Ccy="EUR">1.00</TtlValOfColl>

<ValtnDtTm>2020-01-28T00:00:00</ValtnDtTm>

</RptSummry>

</CollRpt>

</CollAndXpsrRpt>

1. **SEG/TSG recommendation:**

*This section is not to be taken care of by the submitter of the change request. It will be completed in due time by the SEG(s) in charge of the related ISO 20022 messages or the TSG for changes related to the BAH.*

|  |  |  |  |
| --- | --- | --- | --- |
| **Consider** | |  | **Timing** |
|  | | - **Next yearly cycle: 2020/2021**  (the change will be considered for implementation in the yearly maintenance cycle which starts in 2018 and completes with the publication of new message versions in the spring of 2019) | |  |
|  | | - **At the occasion of the next maintenance of the messages**  (the change will be considered for implementation, but does not justify maintenance of the messages in its own right – will be pending until more critical change requests are received for the messages) | |  |
|  | | - **Urgent unscheduled**  (the change justifies an urgent implementation outside of the normal yearly cycle) | |  |  |
|  | | - **Other timing:** | | |  |

Comments:

|  |  |
| --- | --- |
| **Reject** |  |

Reason for rejection: