EUROPEAN CENTRAL BANK

EUROSYSTEM

DIRECTORATE GENERAL STATISTICS

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REPORTING INSTRUCTIONS FOR THE ELECTRONIC TRANSMISSION OF MONEY MARKET STATISTICAL REPORTING (MMSR)

version 3.~~43~~

Version	Date	Description
3.4	15.06.2021	To clarify the rules for the reporting of specific instruments on the secured market and the reporting of life-cycle events for transactions with open maturity and evergreens. To update the list of ISIN codes for Reference Rate Indices. Version 3.4 applies as of 1 December 2021.
3.3	27.11.2020	To align with the amending MMSR Regulation ECB/2020/58, which requires the reporting of data for branches located in the UK. To provide further details on the reporting of revisions regarding the minimum period for which revisions have to be submitted, and to update the list of events considered as life-cycle events. Version 3.3 applies as of 1 January 2021.
3.2	15.11.2019	To align with the amending MMSR Regulation ECB/2019/29. To include the ISIN of the Euro Short-Term Rate (€STR) in Annex IV, to include previous clarification of transactions with central banks for investment purposes and to clarify applicable retention period for reported MMSR data and files. Section 2.1.3 updated to replace London by Stockholm in the examples. Version 3.2 applies as of 1 January 2020.
3.1	11.12.2018	To align with the amending MMSR Regulation ECB/2018/33. Version 3.1 applies as of 15 March 2019. If a reporting agent is ready to apply the new version before 15 March 2019 (i) it is allowed to implement the changes in reporting submissions before that date (ii) should communicate it in advance to their respective NCB/ECB to allow a proper monitoring.
3.0	15.12.2017	Change of the XML-schema (sign element of DealRate and FixedInterestRate, NovationsStatus, RPTI, new code MRRP, SectorAndLocation) and of the respective parts of the MMSR Reporting Instructions. XML schema will enter into force in June 2018.

1. Introduction

The objectives of money market statistical reporting (MMSR) are to:

1. achieve a better understanding and timely surveillance of the functioning of money markets in general and of banks' funding in different segments in particular;
2. provide better and timelier information on the monetary policy transmission mechanism as well as to provide improved information on market expectation on the future trajectory of policy rates;
3. provide more information to market participants on the function of the money markets.

This document specifies the standardised reporting framework that will apply for the daily transmission of MMSR data, as required by Regulation (EU) No 1333/2014 of the European Central Bank (ECB/2014/48)[1] (hereinafter the 'Regulation') and subsequently amended by Regulation ECB/2015/30, Regulation ECB/2018/33, Regulation ECB/2019/29 and Regulation ECB/2020/58.[2] The specified reporting framework includes the messaging framework, reporting (message) schemas, variables and domains for variables for agents to use when reporting money market transactions.

The overall dataset will be based on transaction-by-transaction data from the reporting agents further specified in this document with financial corporations (except central banks where the transaction is related to Eurosystem monetary policy operations and standing facilities), the general government as well as transactions with non-financial corporations classified as 'wholesale' pursuant to the Basel III liquidity coverage ratio (LCR) framework[3].

The structure of this document is as follows. Section 2 specifies the general requirements for all market segments. Section 3 describes the detailed requirements for the secured segment, whereas Section 4 describes the unsecured market segment. Section 5 describes the FX swap market segment and Section 6 describes the OIS market. ANNEX I includes code lists for those variables that have a finite set of possible values. ANNEX II defines the set of data quality checks that will be applied to the transmitted data to check its quality and consistency. It is advisable that reporting agents implement similar data quality checks in their system to enhance the quality of their data and hence avoid possible amendments to the data. ANNEX III provides an overview about the mapping between the names of some variables in the Reporting Instructions in comparison to their respective fields in the Regulation for those cases in which these names are not identical. ANNEX IV contains a list of ISIN codes for Reference Rate Indices. ANNEX V includes a list of supranational authorities. ANNEX VI presents a table which includes the applicable multipliers for the calculation of Foreign Exchange Forward Points. ANNEX VII includes

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1 Regulation (EU) No 1333/2014 of the ECB of 26 November 2014 concerning statistics on the money markets (ECB/2014/48) (OJ L 359, 16.12.2014, p. 97).

2 This document is intended to provide guidance to reporting agents concerning the transmission of money market statistics. The definitions and legal aspects of the reporting are specified in the Regulation.

3 More details are set out in paragraphs 86 and 90 of *Basel III: The liquidity coverage ratio and liquidity risk monitoring tools* (2013) where 'unsecured wholesale funding' is defined. The document is available on the Bank for International Settlements website at 'www.bis.org'.

examples of reporting for all market segments.

When this document needs amending, changes will be introduced in accordance with a designated Change Management Procedure. This procedure covers the entire process of changing the MMSR Reporting Instructions, from the initial change request to the implementation of the update in the Reporting Instructions, communication of the update to stakeholders and transmission of the MMSR data on the basis of the updated Reporting Instructions. This process can be defined in terms of the following steps:

Step 1. Initiation of a change – by any Eurosystem member, including following a request by a reporting agent (which can be sent to the ECB or to the respective NCB);

Step 2. Assessment of the change request by the ECB and NCBs;

Step 3. Agreement (disagreement) for implementation and update of the MMSR Reporting Instructions;

Step 4. Technical follow-up and formal notification to the Eurosystem and to the reporting population.

2. General requirements

2.1 Scope of the reporting

2.1.1 Reporting population

Based on the size of their total main balance sheet assets as specified in Articles 1 and 2 of the Regulation, a selected subset of euro area MFIs, including all their Union and European Free Trade Association (EFTA)-located branches as well as their branches located in the United Kingdom, are required to transmit money market statistical reporting data to either their respective national central banks (NCBs) or the European Central Bank (ECB). The respective NCB or the ECB informs the MFIs that are subject to the MMSR reporting requirement in writing about their reporting obligations and reporting agents will need to comply with the reporting requirements specified in this document. The ECB and/or the respective NCB provides guidance to these MFIs on how to fulfil their reporting requirements.

From 1 April 2016, the ECB required 53 euro area MFIs from the group of MFIs with total main balance sheet assets larger than 0.35% of the total main balance sheet assets of all euro area MFIs, including their Union and EFTA branches as well as their branches located in the United Kingdom, to report data on money market transactions. Starting on 1 April 2016 and ending 30 June 2016 there was a three-month transitional period to phase in the MMSR reporting with the selected institutions.

From 1 January 2017, the Governing Council may decide to further expand the list of reporting agents by also taking into account other criteria such as the significance of MFI activities in the money market segment and the MFI's relevance with regard to the stability and functioning of the financial system. The ECB will also ensure that at least three MFIs per euro area Member State will be subject to the reporting requirement, in order to guarantee a minimum level of geographical representation. With the entry into

force of the Regulation, NCBs may additionally collect data from other MFIs based on their national statistical requirements. If MFIs are selected under this criterion, the reporting under this Regulation will start on the date communicated to the MFI by the relevant NCB or by the ECB and, in any case, not earlier than twelve months after the adoption of the Governing Council decision.

The reporting of MMSR data must take place daily using a predetermined reporting scheme that the ECB makes available to the MFIs.

Reporting will take place at legal entity level for all Union and EFTA branches as well as for branches located in the United Kingdom. Different legal entities that are part of the same banking groups, if included in the list of reporting agents, will have to report separately unless a delegation of reporting is agreed. In that case, one reporting agent could provide the data for all of the subsidiaries, albeit in separate files, for each legal entity.

The ECB will maintain and distribute to the MFIs the relevant code lists, data dictionary and reporting scheme to be used for reporting purposes. The MFIs will report all available records for existing transactions.

2.1.2 Money market segments

The four money market segments covered by the MMSR are:

(a) daily repurchase agreement transactions (borrowing and lending) denominated in euro with a maturity of up to and including one year (defined as transactions with a maturity date of not more than 397 days after the settlement date) conducted by the reporting agent with financial corporations (except central banks where the transaction is related to Eurosystem monetary policy operations and standing facilities), general government or non-financial corporations classified as 'wholesale' according to the Basel III LCR framework;

(b) daily unsecured transactions covering:

(i) all borrowing denominated in euro with a maturity of up to and including one year (defined as transactions with a maturity date of not more than 397 days after the settlement date), of the reporting agent from financial corporations (except central banks where the transaction is not for investment purposes), general government or non-financial corporations classified as 'wholesale' according to the Basel III LCR framework using the instruments defined in the Regulation covering in particular unsecured deposits, call accounts and the issuance of fixed-rate or variable-rate short-term debt securities (defined as transactions with a maturity date of not more than 397 days after the settlement date);

(ii) all lending denominated in euro to other credit institutions with a maturity of up to and including one year (defined as transactions with a maturity date of not more than 397 days after the settlement date) via unsecured deposits or call accounts, or via the purchase from the issuing

credit institutions of fixed-rate or variable-rate short-term debt securities with an initial maturity of up to and including one year (defined as transactions with a maturity date of not more than 397 days after the settlement date);

(c) daily foreign exchange swaps (FX swaps) transactions with a maturity of up to and including one year (defined as transactions with a maturity date of not more than 397 days after the settlement date) in which euro are bought/sold on a near-term value date against a foreign currency with an agreement to re-sell the purchased currency on a forward, pre-agreed maturity date, conducted by the reporting agent with financial corporations (except central banks where the transaction is related to Eurosystem monetary policy operations), general government or non-financial corporations classified as 'wholesale' according to the Basel III LCR framework;

(d) daily euro overnight index swaps (OIS) transactions denominated in euro of any maturity[4] and conducted with financial corporations (except central banks where the transaction is not for investment purposes), general government or non-financial corporations classified as 'wholesale' according to the Basel III LCR framework.

2.1.3 Scope of the reporting

Reporting agents are required to report to the NCB of the Member State where they are resident or, alternatively, to the ECB daily statistical information relating to money market instruments. Reporting will include all transactions relating to money market instruments booked in their Union and EFTA-located branches as well as for their branches located in the United Kingdom.

The reporting agent's headquarters should report for all EU- and EFTA-located branches as well as for branches located in the United Kingdom by integrating the deals conducted by these branches in its reporting. The qualifying principle is the location where the transactions are booked (at the reporting agent level, in all its branches located in the Union and in the EFTA as well as for branches located in the United Kingdom) and not where the transactions are originated or executed.
For example, for a French credit institution with branches all over the world the following transactions need to be reported[5]:

Origination of a transaction in EUR	Transaction booked in	To be reported by the French credit institution?
Branch in Hong Kong	Hong Kong	No
Branch in Hong Kong	Paris	Yes

[4] For OIS it is the maturity of the underlying that qualifies the OIS as a money market instrument, regardless of the final maturity of the OIS.

[5] The examples provided refer to the current EU- and EFTA-countries as well as for branches located in the United Kingdom and might be subject to amendments.

Branch in Paris	Paris	Yes
Branch in Paris	Stockholm	Yes
Branch in Paris	New York	No
Branch in Stockholm	Stockholm	Yes
Branch in Stockholm	Paris	Yes
Branch in New York	New York	No
Branch in New York	Paris	Yes
Branch in London	Paris	Yes
Branch in London	London	Yes
Branch in London	New York	No

Intra-group transactions will not be reported. 'Groups' and 'intra-group transactions' are defined in the first recital and in points (15) and (19) of Article 1 of Regulation ECB/2014/48. Article 1(19) provides a clear definition of intra-group transactions, namely transactions between two different legal entities that are part of the same group, based on the International Financial Reporting Standards (IFRS) or supervisory consolidation, as specified in the Regulation.

Consolidation is defined in accordance with Directive 2013/34/EU, i.e. CRD IV, whereby there are two possible consolidation scopes under CRD IV:

(a) a smaller consolidation scope

(b) a large consolidation scope

For MMSR the large consolidation scope is the relevant one, i.e. transactions within this consolidation scope are out of scope for MMSR reporting.

2.1.4 Definition of wholesale trades concluded with non-financial corporations

All transactions conducted with non-financial corporations (NFCs) are reported, except those transactions conducted with NFCs defined as 'small business customers' and considered 'retail deposits' in line with paragraphs 86 and 90 of the Basel III LCR framework and point (8) of Article 3 of Commission Delegated Regulation (EU) 2015/61[6].

[6] Commission Delegated Regulation (EU) 2015/61 of 10 October 2014 to supplement Regulation (EU) No 575/2013 of the European Parliament and the Council with regard to liquidity coverage requirement for credit institutions (OJ L 11, 17.1.2015, p. 1)

2.2 Transmission requirements

2.2.1 Timeliness and accuracy

If an NCB decides that reporting agents are to report directly to the ECB, the reporting agents must transmit such information to the ECB once per day between 6 p.m. on the trade date and 7 a.m. Central European Time (CET) [7] on the first TARGET2 settlement day after the trade date.

In any case other than as set out in the previous paragraph, the NCBs will transmit the daily money market statistical information that they receive from reporting agents to the ECB once per day before 7 a.m. CET on the first TARGET2 settlement day after the trade date.

If on a given day no transactions are recorded, the reporting agent will transmit an empty file and indicate the status of the report as further specified in the sections below.

When performing the steps for quality processing as described in the euro short-term rate methodology and applied in MMSR data quality processes on data received from the reporting agents, it is essential that the ECB or the relevant NCB can rely on the reporting agents to reply promptly to any communication from the ECB or the relevant NCB requesting them to confirm the accuracy of the statistical information or to answer any query regarding its accuracy, in pursuance of the minimum standard for accuracy of statistical information in Annex IV.2 of the MMSR Regulation.

Reporting agents are required to respond promptly, and by no later than 7:45 CET to any such question received from the ECB or the relevant NCB before that time on any TARGET2 business day. For questions received by the reporting agent after 8:00 CET, reporting agents have to respond by 15:00 CET on the same day.

2.2.2 Transmission arrangements

The four sets of data will be transmitted separately in four different files. The data sets together with the variables that need to be reported for each segment are further specified in this document.

For reporting agents required to transmit data directly to NCBs, the reporting arrangements will be defined and implemented by the respective NCBs, as specified in the Regulation. This could involve the transmission of multiple files per segment per day per reporting agent where this is agreed with the respective NCBs.

The minimum standards specified in the MMSR Regulation (Annex IV.2 and IV.4) require the provision of information on any developments in the transmitted data and the data's revision in case any error should

[7] CET takes account of the change to Central European Summer Time.

be detected and requires a correction. In this regard reporting agents should retain and store for a period of at least five years the transactional data and files that have been reported.

2.2.3 Unique transaction identifier

Transmission of the unique transaction identifier (UTI), if available, is strongly encouraged. It is envisaged that the UTI will be the mandatory field at a later stage once broadly used in the market to uniquely identify transactions.

2.2.4 Revisions

The data transmitted by the reporting agent must reflect the terms of transactions as they were concluded. If this is not the case, revisions of previously transmitted records must be transmitted to the relevant NCB or the ECB. Revised transactions must have the same proprietary transaction identifier (PTI) as initially submitted.

Revisions have to be transmitted within 10 TARGET2 business days after the date of initial reception of the transactions which are subject to the revision (hereinafter '10-day period for revisions'). If the reporting agent transmits revisions after the 10-business-days deadline it must (i) inform the relevant NCB or the ECB that it would not be able to meet the requirements for transmission of revisions, and (ii) provide detailed explanation of the issue(s) encountered as well as expected timeline for providing the revisions.

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Notwithstanding the general obligation of transmitting revisions within the 10-day period for revisions, in case of structural issues detected during or after the 10-day period for revisions, the minimum period for which revisions have to be submitted is from the start of the previous natural year, counted from the time the error is notified to the reporting agent. For example, in case of an error which is notified on 30 September 2021, revisions need to be reported at least for the period starting from 1 January 2020. The period remains the same independent of when the fix is implemented in the system of the reporting agent. In the case of the above example, the revisions need to be reported at least for the period starting from 1 January 2020, independent of whether the fix is implemented on 2 December 2021 or on 3 March 2022. Notwithstanding the minimum period for which revisions have to be submitted, reporting agents are nevertheless encouraged to report revisions for the full time period since the first day of their reporting.

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For any reporting agent added to the MMSR reporting population after 1 January 2021 (hereinafter 'new reporting agents'), the above rule does not apply for the first three years of their reporting.[8] New reporting agents have to submit revisions since the first day of their reporting (first day of MMSR data transmission) until the end of the 3rd natural year of reporting. For example, a new reporting agent reporting MMSR data as of 1 July 2021 would need to report revisions from 1 July 2021 until 31 Dec 2023. Following the end of

[8] The reporting rule for new reporting agents does not apply to those new reporting agents which are the result of corporate events (e.g. mergers, etc.) of current reporting agents in which case the general minimum period for revisions (since the start of the previous natural year) applies.

the third natural year, the general minimum period for revisions (since the start of the previous natural year) applies also to the new reporting agents.

Revisions will normally not be transmitted in a separate file. Instead, revisions should be transmitted together with the new daily transactions that are sent to the relevant NCB or the ECB or in a separate file where this is agreed with the respective NCB or the ECB. Revisions will be classified as follows:

- 'amendments' are changes to previously transmitted records due to erroneous values in the transaction record variables identified by the reporting agent, without any notification from the Eurosystem (e.g. in case the reporting agent realises that any of the variables which was initially reported is wrong);
- 'corrections' are errors in the format and/or errors in the values of the transaction record variables, which the Eurosystem indicated that the reporting agent should correct and resubmit (e.g. in case the date format initially provided was wrong or in case a mandatory field had been initially left blank);
- 'cancellations' are transmitted records that need to be deleted. A cancellation could be needed, for instance, because a transaction was transmitted repeatedly.

Cancellations must not be transmitted when reporting amendments or corrections of previous transactions.

In the case of revisions the following variables need to be provided:

- REPORTED TRANSACTION STATUS[9]: this variable always needs to be provided;
- PROPRIETARY TRANSACTION IDENTIFICATION: this variable always needs to be provided.

Furthermore, in the case of corrections and amendments all the variables have to be provided even if they are unchanged. This also applies to cancellations. For cancellations, however, most data quality checks on these variables will not be executed. A transaction will be successfully cancelled and flagged as inactive only if it passes the data quality check DQX104 of the respective market segment.

Following the introduction of the UTI in the future, this field will be used to identify each transaction. Hence, the UTI will be used instead of the PTI (proprietary transaction identifier) for the transmission of cancellations and revisions.

2.2.5 Renegotiations

Renegotiations are all instances in which after the initial agreement, the parties of a financial transaction agree to modify the initially agreed financial terms applicable to the original transaction. This modification can take place against the payment of a fee or free of charge

[9] See Section 5 for further explanation of the variables REPORTED TRANSACTION STATUS and PROPRIETARY TRANSACTION IDENTIFICATION.

When the terms of transactions are renegotiated at any time after the initial trade or changed following an agreement between the parties, e.g. where there are changes in the interest rate or maturity, the transactions resulting from these renegotiations will be transmitted as new transactions with the newly agreed transaction terms and a new PTI. If a transaction is renegotiated, no cancellation of the original transaction should be reported. The renegotiated transaction should not be reported with the variable RELATED PROPRIETARY TRANSACTION IDENTIFICATION and 'NONO' should be reported under the variable NOVATION STATUS (unless the renegotiation also involves a novation).

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For transactions with a **fixed maturity**, ~~L~~life cycle events such as margin calls, collateral substitutions, coupon payments, exercising of options, resetting of the interest rate on variable rate instruments, buybacks of issued securities or re-opening (nominal increase) of existing issuance, compression trades and novations of compressed trades, the introduction and/or triggering of fallback reference rates, changes in the reference rate imposed by law, i.e. a statutory rate, or imposed by clearing houses/CCPs 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. Furthermore, changes of the fallback reference rate are not considered as renegotiations. Regarding transactions which must be reported on a daily basis (e.g. transactions with **open maturity** or evergreens), the above guidance for the non-reporting of life-cycle events does not apply and a change in any of the variables of the transaction must be reflected accordingly in the newly reported rollover, independent of its cause.

2.2.6 Novations

In general, novations should be reported the same way as renegotiations – if a novation takes place, it must be reported as a new transaction with its newly negotiated features and must reflect the transfer of obligations resulting from the novation process.

The following specifics for the reporting of novations only apply for those reporting agents transmitting **only one single file per day**. Such reporting agents must apply the following rules, which are aimed at avoiding double reporting:

a) Novation occurring the same day as the initial transaction:

   The reporting agent transmits only the novated transaction as a new transaction with the new counterparty (i.e. following the general rule). The reporting agent does not include the variables NOVATION STATUS and RELATED PROPRIETARY TRANSACTION IDENTIFICATION for these novated transactions. Alternatively, the NOVATION STATUS is reported with flag 'No Novation' (NONO) and no RELATED PROPRIETARY TRANSACTION IDENTIFICATION is reported.

b) Novations occurring (at least one day) after the initial transaction:

   The general rule applies – i.e. in such a case the novated trade should be reported as a new transaction and the NOVATION STATUS has to be reported with flag 'Novation' (NOVA).

Furthermore, the PTI of the related original transaction has to be reported in the field RELATED PROPRIETARY TRANSACTION IDENTIFICATION in case the original transaction has been reported previously.

The following specifics for the reporting of novations only apply for those reporting agents transmitting **multiple files per day** (based on an agreement with the relevant NCB for following such a reporting pattern). Such reporting agent must apply the following rules, which are aimed at avoiding double reporting:

a) Novation occurring the same day as the initial transaction:

The reporting agent transmits a cancellation for the initial trade and reports the novated trade as a new transaction with the new counterparty (i.e. following the general rule) and reports the NOVATION STATUS with flag 'Novation' (NOVA) for this novated transaction. Furthermore, the PTI of the related original transaction has to be reported in the field RELATED PROPRIETARY TRANSACTION IDENTIFICATION. This should, as a typical example, be the case when a bilateral trade is passed on to a CCP after having been successfully reported before. If the two counterparties of the transaction are reporting agents and have reported the initial trade, they both have to transmit a cancellation of the transaction conducted with each other.

b) Novations occurring (at least one day) after the initial transaction:

The general rule applies – i.e. in such a case the novated trade should be reported as a new transaction and the NOVATION STATUS has to be reported with flag 'Novation' (NOVA). Furthermore, the PTI of the related original transaction has to be reported in the field RELATED PROPRIETARY TRANSACTION IDENTIFICATION in case the original transaction has been reported previously.

The following rules apply for all reporting agents independent of whether a single or multiple files per day are reported:

- The remaining counterparty reports a new transaction (and cancellation, but only in case of multiple-file-per-day reporting) reflecting the new, stepping-in counterparty. Regarding the reporting of NOVATION STATUS and RELATED PROPRIETARY TRANSACTION IDENTIFICATION the rules apply as set out above;
- The stepping-in counterparty reports a new transaction reflecting the remaining counterparty as well as the conditions of the initial trade, reports the NOVATION STATUS with flag 'Novation' (NOVA) for this novated transaction but does **not** report the RELATED PROPRIETARY TRANSACTION IDENTIFICATION;
- The stepping-away counterparty reports nothing.

There is a possibility that the counterparties of a novated trade consider as Start/Value/Settlement Date the respective Start/Value/Settlement Date of the initial trade. In such cases the Start/Value/Settlement Date could be before the Trade Date and the novation must be reported accordingly.

Additionally, in case a novation implies that a trade is no longer eligible (i.e. in case the stepping-in counterparty is not an MMSR-eligible one), this event does not need to be reported and there is no need to send a cancellation of the initial trade.

2.3 MMSR message conceptual structure

The conceptual structure of the MMSR messages, as well as the conceptual definitions of the reporting fields, are described in detail in the following subsections.

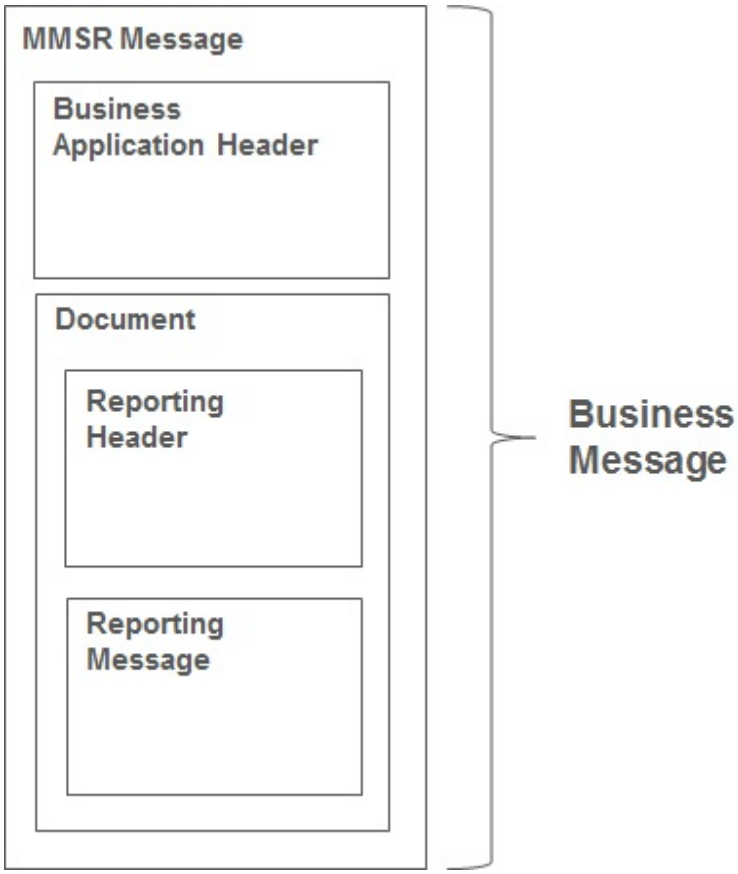
Each file sent under the MMSR consists of a MMSR message (i.e. Business Message) which refers to one of the four different market segments.

A Business Message for a particular market segment consists of two components:

(a) A Business Application Header (BAH) is used to identify the message and includes routing information.

(b) A Document which consists of two parts: the Reporting Header and the Reporting Message for the specific market segment.
    (i) The Reporting Header is used to identify the submitting reporting agent, reference period and overall content of the message.
    (ii) The Reporting Message contains detailed information on the market segment transactions.

The diagram below depicts the conceptual structure of the MMSR message.



2.3.1 MMSR conceptual definitions for the BAH

The BAH variables and their descriptions are listed in the table below:

Variable name	Description
Business Message Identifier	A character string identifying the reporting agent followed by a non-repeating, six-digit counter of all files sent by the data provider in order to uniquely refer to any given file in a bilateral communication.
Sender	Documents the sender of the message (either the reporting agent or the NCB) using the Legal Entity Identifier (LEI). This variable is named 'From' in the BAH for the MMSR message.
Receiver	Documents the receiver of the message (either the NCB or the ECB) using the LEI. This variable is named 'To' in the BAH for the MMSR message.
Business Service	This variable specifies the service to which the receiver should route the reported data. The variable has two valid values: ECB_MMSR_PROD and ECB_MMSR_TEST. ECB_MMSR_PROD should be used for regular reporting. ECB_MMSR_TEST should be used for transmission channel testing purposes only. Messages assigned with ECB_MMSR_TEST will not

	be processed.
Market Segment Identifier	This variable specifies the market segment of the subsequent reporting data in the message: secured market, unsecured market, FX swaps or OIS. This variable is named 'Message Definition Identifier' in the BAH for the MMSR message.
Creation Date	This is the date on which the file is generated.

2.3.2 MMSR conceptual definitions for the Reporting Header

The Reporting Header variables and their descriptions are listed in the table below:

Variable name	Description
Reporting Agent	This variable will contain the LEI of the reporting agent.
Reference Period	This is the start and end date and time of the period to which the transaction data in the file refers (trade date for new transactions and date of amendment, correction or cancellation).

2.3.3 Field definitions for the Header for all segments

The MMSR field definitions for the BAH are listed in the table below:

Variable	Variable name	Type	Example
H10	Business Message Identifier	String	IREF012345
H20	Sender	String LEI [ISO17442]	QS3ZEAHRBZY9228Z0111
H30	Receiver	String LEI [ISO17442]	'549300DTUYXVMJXZNY75' if the data is transmitted to the ECB. '9W4ONDYI7MRRJYXY8R34'if the data is transmitted to the Banque de France.
H40	Business Service	String. Length: 13 ECB_MMSR_PROD and ECB_MMSR_TEST	'ECB_MMSR_PROD' or 'ECB_MMSR_TEST'.
H50	Market Segment Identifier	String. Length: 15 CL_MARKET_SEGMENT (see Annex I)	auth.012.001.02

H60	Creation Date	Date-time as specified in ISO 20022, where it is aligned with ISO 8601. YYYY-MM-DDThh:mm:ssZ	2016-07-01T19:30:00Z

The MMSR field definitions for the Reporting Header are listed in the table below:

Variable	Variable name	Type	Example
H70	Reporting Agent	String. Max length: 20 [ISO17442]	'QS3ZEAHRBZY9228Z0111' refers to the LEI of Commerzbank International S.A.
H80	Reference Period	Date-time [ISO 8601] YYYY-MM-DDThh:mm:ss+/-hh:mm The time zone information ('+/-hh:mm') must always be included.	2016-07-01T18:00:00+01:00 2016-07-02T18:00:00+01:00

2.3.4 MMSR conceptual definitions in all Reporting Messages

If a reporting agent has no activity to report in a specific market segment, the Reporting Message for the respective money market segment will start with the following variable described in the table below. Not all variables and elements contained in the MMSR ISO20022 XML schema are currently applicable for the MMSR. In particular, the code 'NORA' which is part of the code list of Data Set Action is not applicable for reporting agents and therefore not included in the table below or in Annex I.

Variable name	Description
Data Set Action	This variable specifies the content of the message and triggers the appropriate processing in the receiving business application. 'NOTX' – The reporting agent has no activity to report in the market segment. *This field is optional. If transactions are reported the report does not include this field in the XML message.*

2.3.5 Field definitions for data on all market segments

Variable	Variable name	Type	Example
D10	Data Set Action	String CL_DATASETACTION (see Annex I)	NOTX

In general, a dot has to be used as a decimal separator and the reported values are not allowed to contain a comma as a thousand separator.

3. MMSR conceptual and field definitions for the secured market segment

Reporting agents must report to the relevant NCB or to the ECB all fixed-term and open-basis repurchase agreements and transactions entered into thereunder, including tri-party repo transactions that are denominated in euro with a maturity of up to and including one year (defined as transactions with a maturity date of not more than 397 days after the settlement date) between the reporting agent and financial corporations (except central banks where the transaction is related to Eurosystem monetary policy operations and standing facilities), general government or non-financial corporations classified as 'wholesale' under the Basel III LCR framework.

As regards tri-party repos and buy/sell-backs:

- In case of transactions which contain one or more pieces of collateral which can be identified via an ISIN (in case of pool baskets, for example Eurex/GC Pooling and LCH/GC+), these ISINs must be reported. In these cases, neither collateral type nor details of the collateral finally allocated by the CCP need to be reported.
- When the collateral cannot be identified via one or more ISINs, the collateral type should be reported. This may be the case for bilateral (where the collateral is not represented by a security), CCP-cleared or tri-party repos. In these cases the Classification of Financial Instruments (CFI) code must be provided to identify the collateral type together with information regarding the Pool Status and the Collateral Issuer Sector.
- Where a basket has no generic ISIN and comprises several asset classes on an ad hoc basis (e.g. 60% government bonds, 30% equities, 10% corporate bonds), the CFI code of the largest asset category is retained – in this case government bonds.
- Buy/Sell-back and Sell/Buy-back transactions are within the secured segment and should be reported in accordance with the reporting requirements of the secured segment (along with repo and reverse repo as well as securities lending/borrowing against cash). In this respect, the transactions should be reported only when the trade is conducted/opened – i.e. the reporting agent should not report the return part of the trade.

- For tri-party repos the same rules as stated above apply. In addition, the field Tri-party Agent Identification must be reported including the LEI of the tri-party agent.

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3.1 Reporting of open-basis repurchase agreements, evergreen and extendible repurchase agreements

Open-basis repurchase agreements[10] are repos without a fixed maturity date and a notice period that is no more than the conventional or mandatory collateral settlement period (typically T+0, T+1 or T+2). Open repos must be reported on an ongoing daily basis as new transactions (NEWT) – both when the transaction is initially conducted and when a rollover occurs – and in principle~~always~~ with overnight maturity with the following date structure:

- Trade D~~d~~ate: T
- Settlement D~~d~~ate: T
- Maturity D~~d~~ate: T+1

~~In case the o~~Open repos with a notice period that is longer than the conventional or mandatory collateral settlement period ~~which cannot be redeemed (terminated/closed/called) at overnight maturity~~, also called **open evergreens**[11], must be reported in the same way as open repos with the exception that the first date on which the termination can occur ~~it may be redeemed (Call Date)~~ must be provided as M~~m~~aturity D~~d~~ate.

~~However, i~~In principle both Trade Date and Settlement D~~d~~ate need to be reported with "T". However, in case~~, unless~~ the trade is negotiated with a ~~s~~Settlement ~~d~~Date different from T, for the initial reporting on execution the actual Settlement Date needs to be reported. Following the Settlement Date of the transaction open repos must be reported each day until they are redeemed (terminated/closed/called) – even if the period for which the transaction would be reported exceeds the maturity limitation of 397 days. The close-out/termination of the open repo (i.e. the return part of the transaction) must not be reported in any way.

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Maturing open repos are reported as follows[12]:

[10] The below instructions on the reporting of open repos also apply to the reporting of open evergreens unless stated otherwise.

[11] Further details on best practices and standard conventions regarding the classification of open repos, open evergreens, fixed-term evergreens and extendible repos are provided by the International Capital Market Association (ICMA). An *open repo* is defined as a transaction which is terminable on demand by either party and therefore has no repurchase date and repurchase price until notice is given of termination. In standard open repo, the notice period is no more than the conventional or mandatory collateral settlement period (typically T+0, T+1 or T+2). An *open evergreen repo* is a transaction which has no repurchase date and where both parties have an option to terminate the transaction subject to a notice period that is longer than the conventional or mandatory collateral settlement period. See A Guide to best practice in the European Repo Market, ICMA, March 2021.

[12] Maturing open securities lending transactions are reported correspondingly.

1) In case the open repo is terminated, closed or called, the operation is reported each day until it effectively matures, i.e. until it is outstanding. Also following the call of the transaction, the reported Maturity Date needs to reflect the full notice period until the operation effectively matures.

2) In case the open repo is replaced before maturity with a fixed-term operation by agreement between the two counterparties, this is reported as follows: (a) the open repo continues to be reported until the replacing operation's Settlement Date as the available funding level would not be interrupted by the switch (unless negotiated differently), and (b) the fixed term operation is reported as a new trade on Trade Date with its own trading details, and (c) the existing open repo stops being reported on the Settlement Date of the replacing fixed term operation.

Each open repo will be reported as a new transaction with a new Proprietary Transaction Identifier (PTI). Open repos must be reported each day with new Trade, Settlement and Maturity Date; the Trade Date must reflect the date of the rollover. In case there is a change in any of the variables of the transaction, it must be reflected accordingly in the newly reported, open repo (i.e. the rollover). In case an open repo is constructed in a way that the remuneration to be determined is based on the maturity (i.e. to be calculated only when the transaction is terminated), the initially agreed interest rate applied to the cash borrowed/lent must be reported.

Fixed-term evergreens[13] must be reported on an ongoing daily basis as new transactions (NEWT) – both when the transaction is initially conducted and when a rollover occurs – and in principle with the following date structure:

- Trade date: T
- Settlement date: T
- Maturity date: The first date on which the termination of the fixed-term evergreen can occur

Both Trade Date and Settlement Date need to be reported with "T". However, in case the trade is negotiated with a Settlement Date different from T, for the initial reporting on execution the actual Settlement Date needs to be reported. The Maturity Date of the initial transaction and the subsequent rollovers needs to reflect the first date on which the termination of the fixed-term evergreen can occur and **not** the fixed final termination date of the agreement. Following the Settlement Date of the transaction fixed-term evergreens must be reported each day until they are redeemed (terminated/closed/called).

Each rollover of a fixed-term evergreen will be reported as a new transaction with a new Proprietary Transaction Identifier (PTI). Fixed-term evergreen must be reported each day with new Trade, Settlement and Maturity Date; the Trade Date must reflect the date of the rollover. In case there is a change in any of the variables of the transaction, it must be reflected accordingly in the newly reported transaction (i.e. the

[13] As defined by ICMA, a *fixed-term evergreen* is a transaction which has a fixed final repurchase date and where both parties have an option to terminate the transaction subject to a notice period. See A Guide to best practice in the European Repo Market, ICMA, March 2021.

rollover). Maturing fixed-term evergreens are reported following the respective rules for the reporting of maturing open repos set out above.

Some fixed-term repos with "crawling" purchase and repurchase dates, also known as **crawling repos**, are structured in such a way that at the end of each business day both the purchase and repurchase date automatically move forward by exactly one business day, until demand for a definitive fixing of the dates is made. Such transactions are reported following the rules for fixed-term evergreens and must therefore be reported on an ongoing daily basis as a new transaction (NEWT), whereby with each reported rollover the reported Maturity Date must reflect the first date on which the termination of the fixed-term evergreen can occur.

Extendible repurchase agreements[14] are reported as fixed-term repos indicating the agreed repurchase date as Maturity Date. In case the repo is extended a new fixed-term repo is reported reflecting the new transaction details, while no amendment or correction should be reported for the previously reported extendible transaction(s). Repurchase agreements (with open or fixed maturity) which cannot be called on any day but only on a series of specific pre-agreed days (typically one specific day per quarter) are also reported as fixed-term repos indicating as Maturity Date the first date on which the termination can occur. Each time the termination option is not exercised and the repo is extended, a new fixed-term repo is reported indicating as Trade Date the call date of the previously reported related fixed-term repo, as Settlement Date the Maturity Date of the previously reported related fixed-term repo and as Maturity Date the first date on which the termination of the new transaction can occur.

Examples:

1) See the following example for the reporting ~~for the case~~ of an **open repo** with Trade Date T and Settlement Date T+2 which can be redeemed (terminated/closed/called) at **overnight maturity**. On T+4 the two counterparties agree to close the open repo on T+6. The two counterparties do not agree on a replacing fixed-term operation and therefore the operation is reported each day until it effectively matures, i.e. until it is outstanding (i.e. case 1 regarding the reporting of maturing open repos).

[14] As defined by ICMA, an *extendible repo* is a fixed-term transaction under which one party will give the other an option to defer the repurchase date for an agreed further term. In some extendible contracts, the option is to defer the repurchase date and create a new extendible with the same terms as the previous.

Day	Trade Date	Settlement Date	Maturity Date	PTI
T	T	T+2	T+3	“1”
T+1	No reporting			-
T+2	No reporting			-
T+3	T+3	T+3	T+4	“2”
T+4	T+4	T+4	T+5	“3”
T+5	T+5	T+5	T+6	“4”
T+6	Termination of account: No reporting			-

2) See the following example for the reporting of an **open repo** with Trade Date T and Settlement Date T+2 which can be redeemed (terminated/closed/called) **with a notice period** of 30 days, as reflected in the reported Maturity Date – also called **open evergreen repo**. On T+4 the open repo is called and will mature on T+34 following the end of the notice period. The two counterparties do not agree on a replacing fixed-term operation and therefore the operation is reported each day until it effectively matures, i.e. until it is outstanding (i.e. case 1 regarding the reporting of maturing open repos).

Day	Trade Date	Settlement Date	Maturity Date	PTI	Comments
T	T	T+2	T+32	"1"	
T+1	No reporting			-	
T+2	No reporting			-	
T+3	T+3	T+3	T+33	"2"	Rollover of open repo. A change of any of the transaction details is reflected in the reported rollover.
T+4	T+4	T+4	T+34	"3"	Rollover of open repo. The open repo is called, and the operation is reported each day until it effectively matures on T+34. In each reported rollover the reported Maturity Date reflects the full length of the notice period.
T+5	T+5	T+5	T+35	"4"	Rollover of open repo.
…	…	…	…	…	Rollovers of open repo.
T+32	T+32	T+32	T+62	"31"	Rollover of open repo.
T+33	T+33	T+33	T+63	"32"	Rollover of open repo.
T+34	No reporting			-	Termination of account

~~2)~~3) See the following example for the reporting ~~for the case~~ of an **open repo** with Trade Date T and Settlement Date T which can be redeemed (terminated/closed/called) at **overnight maturity**. On T+4 the two counterparties agree to close the open repo on the same day and to replace it in T+4 with a **fixed-term operation** with Settlement Date T+4 and Maturity Date T+6 (i.e. case 2 regarding the reporting of maturing open repos).

Day	Trade Date	Settlement Date	Maturity Date	PTI	Comments
T	T	T	T+1	“A1”	Reporting of new open repo
T+1	T+1	T+1	T+2	“A2”	Roll-over of open repo
T+2	T+2	T+2	T+3	“A3”	Roll-over of open repo
T+3	T+3	T+3	T+4	“A4”	Roll-over of open repo
T+4	T+4	T+4	T+6	“B”	Reporting of the new fixed-term operation which replaces the open repo. No more reporting of the roll-over of the open repo since Settlement Date of the replacing fixed-term operation is reached.
T+5					No reporting
T+6					No reporting

3)4) See the following example for the reporting ~~for the case~~ of an **open repo** with Trade Date T and Settlement Date T which can be redeemed (terminated/closed/called) at **overnight maturity**. On T+3 the two counterparties agree to close the open repo on T+5 and to replace it in T+5 with a fixed-term operation with Settlement Date T+5 and Maturity Date T+8 (i.e. case 2 regarding the reporting of maturing open repos).~~.~~

Day	Trade Date	Settlement Date	Maturity Date	PTI	Comments
T	T	T	T+1	“A1”	Reporting of new open repo
T+1	T+1	T+1	T+2	“A2”	Roll-over of open repo
T+2	T+2	T+2	T+3	“A3”	Roll-over of open repo
T+3	T+3	T+3	T+4	“A4”	Roll-over of open repo until the Settlement Date of the replacing fixed-term operation
	T+3	T+5	T+8	“B”	Reporting of fixed-term operation which will replace the open repo
T+4	T+4	T+4	T+5	“A5”	Roll-over of open repo until the Settlement Date of the replacing fixed-term operation
T+5					No reporting
T+6					No reporting
T+7					No reporting
T+8					No reporting

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5) See the following example for the reporting of a **fixed-term evergreen repo** with Trade Date T and Settlement Date T+2 with a **fixed termination date** in 180 days and a **notice period for an early termination** of 35 days. On T+15 notice of an early termination is given, and the transaction effectively matures (i.e. is outstanding) on T+50. The two counterparties do not agree on a replacing fixed-term operation and therefore the operation is reported each day until it effectively matures, i.e. until it is outstanding (analogous to case 1 regarding the reporting of maturing open repos).

Day	Trade Date	Settlement Date	Maturity Date	PTI	Comments
T	T	T+2	T+37	"1"	Reporting of new fixed-term evergreen repo. The reported Maturity Date reflects the notice period. The fixed final termination date is not reported.
T+1	No reporting			-	
T+2	No reporting			-	
T+3	T+3	T+3	T+38	"2"	Rollover of fixed-term evergreen repo. A change of any of the transaction details is reflected in the reported rollover.
…	…	…	…	…	Daily rollovers of fixed-term evergreen repo. A change of any of the transaction details is reflected in the reported rollover. In each reported rollover the reported Maturity Date reflects the full length of the notice period.
T+15	T+15	T+15	T+50	"14"	Rollover of fixed-term evergreen repo. The operation is called and is reported each day until it effectively matures on T+50.
…	…	…	…	…	Daily rollovers of fixed-term evergreen repo. A change of any of the transaction details is reflected in the reported rollover. In each reported rollover the reported Maturity Date reflects the full length of the notice period.
T+49	T+49	T+49	T+84	"48"	Rollover of open repo.
T+50	No reporting			-	Termination of account

6) See the following example for the reporting of a **fixed-term evergreen repo** with Trade Date T and Settlement Date T+2 with a **fixed termination date** in 90 days and a **notice period for an early termination** of 15 days. The early termination is not used, and the transaction effectively matures (i.e. is outstanding) when the fixed termination date on T+90 is reached. The two counterparties do not agree on a replacing fixed-term operation and therefore the operation is reported each day until it effectively matures, i.e. until it is outstanding (i.e. analogous to case 1 regarding the reporting of maturing open repos).

Day	Trade Date	Settlement Date	Maturity Date	PTI	Comments
T	T	T+2	T+17	"1"	Reporting of new fixed-term evergreen repo. The reported Maturity Date reflects the notice period. The fixed final termination date is not reported.
T+1	No reporting			-	
T+2	No reporting			-	
T+3	T+3	T+3	T+18	"2"	Rollover of fixed-term evergreen repo. A change of any of the transaction details is reflected in the reported rollover.
…	…	…	…	…	Daily rollovers of fixed-term evergreen repo. A change of any of the transaction details is reflected in the reported rollover. In each reported rollover the reported Maturity Date reflects the full length of the notice period.
T+75	T+75	T+75	T+90	"74"	Rollover of fixed-term evergreen repo. No notice is given and further daily rollovers are reported until the operation effectively matures on T+90.
…	…	…	…	…	Daily rollovers of fixed-term evergreen repo. A change of any of the transaction details is reflected in the reported rollover. In each reported rollover the reported Maturity Date reflects the full length of the notice period.
T+89	T+89	T+89	T+104	"88"	Rollover of open repo.
T+90	No reporting			-	Termination of account

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7) See the following example for the reporting of an **extendible repo** with Trade Date T and Settlement Date T+2 with a **fixed repurchase date** in 30 days and the option of extending the repo for another 30 days subject to a notice on any business day during the original term of the extendible. On T+20 the repo is extended for another 30 days, effective immediately. Subsequently, no further extension takes place.

Day	Trade Date	Settlement Date	Maturity Date	PTI	Comments
T	T	T+2	T+32	"1"	Reporting of new extendible repo. The reported Maturity Date reflects the fixed repurchase date. The notice date or notice period is not reported.
T+1 … T+19	No reporting			-	
T+20	T+20	T+20	T+50	"2"	Extension of repo effective immediately. A new transaction is reported with the reported Maturity Date reflecting the new fixed repurchase date of the newly agreed (extendible) repo. A change of any of the other transaction details is reflected in the reported transaction.
T+21 … T+49	No reporting			-	
T+50	No reporting			-	Termination of transaction

3.2 Reporting of securities lending transactions against cash

Securities lending transactions which take place against cash must be reported under the secured market segment. In general, only transactions constructed as delivery versus payment (DVP) must be reported. The Transactions Nominal Amount must represent the cash borrowed and the Collateral Nominal Amount[15] must represent the nominal amount of the security lent in the transaction. In case of equity/stock lending, the Collateral Nominal Amount should be calculated as the number of stocks multiplied by their respective price.

Only security lending against cash must be reported; transactions representing security lending against security must not be reported, including transactions which comprise (a small amount of) cash serving for aligning the market value of the two securities in the transaction. However, if a securities lending transaction has a collateral pool in which the cash is the predominant/largest piece, such a transaction must be reported as security lending against cash.

[15] Variables TRANSACTION NOMINAL AMOUNT and COLLATERAL NOMINAL AMOUNT are further explained below.

Securities lending transactions could be, for example, using standard equity lending, exchange traded fund (ETF) or securities finance loan (SFL). In the case of securities finance loan (SFL) multiple pledge movements and collateral movements are considered as life-cycle events and as such must not be reflected in the reporting.

In the case of collateral pools, if there is one "piece" of cash and five ISINs, this is comparable to a multi-collateralised repo transaction which should therefore be reported as one PTI.

Open-basis (i.e., without a fixed maturity date) securities lending transactions must be reported on an ongoing daily basis as new transactions (NEWT) – both when the transaction is initially conducted and when a rollover occurs – and in principle with overnight maturity with the following date structure:

- Trade date: T
- Settlement date: T
- Maturity date: T+1

Both Trade Date and Settlement Date need to be reported with "T". However, in case the trade is negotiated with a Settlement Date different from T, for the initial reporting on execution the actual Settlement Date needs to be reported. Each rollover of an open securities lending transaction will be reported as a new transaction with a new Proprietary Transaction Identifier (PTI). Open securities lending transactions must be reported each day with new Trade, Settlement and Maturity Date; the Trade Date and Settlement Date must reflect the date of the rollover. In case there is a change in any of the variables of the transaction, it must be reflected accordingly in the newly reported, open securities lending transaction (i.e. the rollover). Therefore, any adjustments to the cash collateral at trade level in an open securities lending transaction shall be reported as an update to its Transaction Nominal Amount.

Open-basis securities lending transactions with a notice period that is longer than the conventional or mandatory collateral settlement period must be reported in the same way as open-basis securities lending transactions with the exception that the first date on which the termination can occur must be provided as Maturity Date. Maturing open securities lending transactions are reported following the respective rules for the reporting of maturing open repos set out in Section 3.1. Rollovers of extendible securities lending transactions and rollovers of securities lending transactions (with open or fixed maturity) which cannot be called on any day but only on a series of specific pre-agreed days (typically one specific day per quarter) are reported following the respective instructions for the reporting of rollovers of extendible repos.

Example:

1) See the following example for the reporting of an open securities lending transaction with Trade Date T and Settlement Date T+2 which can be redeemed (terminated/closed/called) with a notice of five days. On T+4 the counterparties agree on a partial reimbursement. On T+6 the cash collateral is adjusted at trade level. On T+8 the two counterparties agree to close the open securities lending transaction on T+13.

Day	Trade Date	Settlement Date	Maturity Date	PTI	Comments
T	T	T+2	T+7	"1"	New open securities lending transaction with Settlement on T+2 and a notice period of 5 days following the Settlement Date. The transaction has the following details: • Transaction Nominal Amount: EUR 1,000,000 (corresponding to the cash collateral) • Collateral Nominal Amount: EUR 950,000 (corresponding to the security lent/borrowed) • Haircut: -5.26316 (applying the haircut formula set out in Section 3.3)
T+1				-	No reporting
T+2				-	No reporting
T+3	T+3	T+3	T+8	"2"	Rollover of the open securities lending transaction. Reporting of the same transaction details as for PTI 1 in case no change of the transaction details has occurred.
T+4	T+4	T+4	T+9	"3"	Partial reimbursement of 20 percent of the securities with immediate effect. The cash collateral is adjusted accordingly: • Transaction Nominal Amount: EUR 800,000 (corresponding to the cash collateral) • Collateral Nominal Amount: EUR 760,000 (corresponding to the value of the security) • Haircut: -5.26316 (applying the haircut formula set out in Section 3.3)
T+5	T+5	T+5	T+10	"4"	Rollover of the open securities lending transaction. Reporting of the same transaction details as for PTI 3 in case no change of the transaction details has occurred.
T+6	T+6	T+6	T+11	"5"	The cash collateral is adjusted at trade level following an increase of the value of the security by 10 percent: • Transaction Nominal Amount: EUR 880,000 (corresponding to the cash collateral) • Collateral Nominal Amount: EUR 836,000 (corresponding to the value of the security) • Haircut: -5.26316 (applying the haircut formula set out in Section 3.3)
T+7	T+7	T+7	T+12	"6"	Rollover of the open securities lending transaction. Reporting of the same transaction details as for PTI 5 in case no change of the transaction details has occurred.

T+8	T+8	T+8	T+13	"7"	Rollover of the open securities lending transaction. The counterparties agree to close the open securities lending transaction. The operation effectively matures on T+13
T+9	T+9	T+9	T+14	"7"	Rollover of the open securities lending transaction. The operation is reported each day until it effectively matures, i.e. until it is outstanding.
T+10	T+10	T+10	T+15	"8"	Rollover of the open securities lending transaction.
T+11	T+11	T+11	T+16	"9"	Rollover of the open securities lending transaction.
T+12	T+12	T+12	T+17	"10"	Rollover of the open securities lending transaction.
T+13				-	Termination of account: No reporting

3.3 Variables applicable to the secured market segment

The table below specifies the variables to be reported for each secured transaction denominated in euro. Not all variables and elements contained in the MMSR ISO20022 XML schema for the secured segment are currently applicable for the MMSR. In particular, the variables BRANCH IDENTIFICATION and BROKERED DEAL, and the 'NameAndLocation' block which is part of the 'CounterpartyIdentification' block of the message are currently not applicable for the MMSR and therefore not included in the table below.

Variable name	Description
REPORTED TRANSACTION STATUS	This variable contains information about the status of the transaction, i.e. it includes details on whether the transaction is a new transaction, an amendment of a previously reported transaction, a cancellation of a previously reported transaction or a correction to a previously reported and rejected transaction.
NOVATION STATUS	This variable specifies whether the transaction is a novation, i.e. transactions in which the counterparty, inter alia, is changed. *The reporting is mandatory where applicable.*
UNIQUE TRANSACTION IDENTIFIER	This variable specifies the UTI, which is a unique code that allows a transaction in the respective market segment to be identified. *To be provided only if available.*
PROPRIETARY TRANSACTION IDENTIFICATION	This is the unique internal transaction identifier used by the reporting agent for each transaction. The PTI with which each transaction will be transmitted and identified must be unique per market segment and reporting agent.
RELATED PROPRIETARY	This variable is the unique internal transaction identifier used by the reporting agent for the initial trade that was subsequently novated.

TRANSACTION IDENTIFICATION	*The reporting is mandatory where applicable.*
COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	This variable specifies the PROPRIETARY TRANSACTION IDENTIFICATION assigned by the counterparty of the reporting agent to the same transaction. *To be provided if available.*
COUNTERPARTY IDENTIFICATION	This variable provides the LEI of the counterparty of the reporting agent. Reporting of this field is mandatory for all counterparties that have been assigned an LEI. In case the counterparty is a branch, the LEI of the branch's headquarter should be reported. This is the LEI of the legal entity that set up and controls the branch. If the transaction is conducted via a central clearing counterparty (CCP), this variable must specify the LEI of the CCP. In all other cases, e.g. when the counterparty has not been assigned an LEI, this variable must not be included in the XML schema and COUNTERPARTY SECTOR and COUNTERPARTY LOCATION must be provided. This variable is named 'LEI' in the MMSR message and located in the 'CounterpartyIdentification' block of the message.
COUNTERPARTY SECTOR	This variable provides the institutional sector, e.g. non-financial corporation, central bank, etc. of the counterparty. *The COUNTERPARTY SECTOR must be provided for all transactions where the COUNTERPARTY IDENTIFICATION is not provided.* This variable is named 'Sector' in the MMSR message and located in the 'SectorAndLocation' block of the 'CounterpartyIdentification' block of the message.
COUNTERPARTY LOCATION	This is the ISO country code of the country in which the counterparty is incorporated. *The COUNTERPARTY LOCATION must be provided for all transactions where the COUNTERPARTY IDENTIFICATION is not provided.* This variable is named 'Location' in the MMSR message and located in the 'SectorAndLocation' block of the 'CounterpartyIdentification' block of the message.
TRIPARTY AGENT IDENTIFICATION	The tri-party agent identification will be provided by reporting the tri-party agent's LEI. *This field is mandatory for all tri-party transactions.* It will not be included in the message for other types of transactions.
TRADE DATE	This variable specifies the date and time at which the parties enter into the reported transaction. It is to be reported with only the date when the time of the transaction is not available. The reported time is the execution time when available or otherwise the time

	at which the transaction entered the trading system of the reporting agent. The time must always reflect a real point in time and not be reported as a default value (e.g. midnight). The TRADE DATE must always equal or be set before SETTLEMENT DATE. The only exceptions are in the case of novations or in case the counterparties agree to start the interest count on a day prior to the TRADE DATE. In case one of the two exceptions applies, the TRADE DATE can be reported after SETTLEMENT DATE.
SETTLEMENT DATE	This is the date on which the cash is initially exchanged versus the asset as contractually agreed. In the case of a rollover of a~~open basis repurchase~~ transaction~~s~~, this is the date on which the rollover settles, even if no exchange of cash takes place. In the case of a settlement failure in which settlement takes place on a date different than initially agreed, no transactional amendment needs to be reported.
MATURITY DATE	This variable specifies the repurchase date, i.e. the date on which the cash is due to be returned or received versus the asset pledged or received as collateral. In the case of open basis repos and open basis securities lending transactions, the maturity date must be always overnight in general. As an exception, in case of~~the~~ open repos with a notice period that is longer than the conventional or mandatory collateral settlement period (open evergreens) and in the case of open basis securities lending transactions with a notice period that is longer than the conventional or mandatory collateral settlement period, the first date on which the termination can occur must be provided as maturity date. For fixed-term evergreens, the maturity date needs to reflect the first date on which the termination of the fixed-term evergreen can occur and not the fixed final termination date of the agreement. ~~cannot be redeemed (terminated/closed/called) at overnight maturity, the first date on which the initial transaction or the subsequent rollovers can be terminated will be reported as the maturity date.~~
TRANSACTION TYPE	This variable specifies whether the transaction is carried out for borrowing or lending cash.
TRANSACTION NOMINAL AMOUNT	This variable is the amount in euro initially borrowed or lent and is to be reported as an absolute value. The MMSR message must specify that the currency is euro.
RATE TYPE	This variable specifies whether the transaction interest rate of the repurchase agreements is either fixed or floating (variable rate).
DEAL RATE	This variable represents the interest rate expressed in accordance with the ACT/360 money market convention at which the repurchase agreement was concluded and at which the cash lent is to be remunerated. When the remuneration for securities lending transactions is represented by a fee amount, the fee amount will be translated into a deal rate per annum

	based on the ratio between the fee amount and the transaction nominal amount multiplied by 360 divided by the number of days between the settlement date and the maturity of the transaction. Only actual values, not estimated or default values, will be reported for this variable. This value can be positive or negative irrespective of whether the cash is borrowed or lent. It represents the contractually agreed remuneration rate on the transaction nominal amount regardless of the transaction sign (i.e. whether the TRANSACTION TYPE is borrowed or lent). *This field will only be reported in case RATE TYPE is fixed rate.*
REFERENCE RATE INDEX	This variable provides the ISIN code of the underlying reference rate on the basis on which the periodic interest payments are calculated. A complete list of applicable ISIN codes for the different REFERENCE RATE INDICES is available in Annex IV. *This field will only be reported for floating rate repurchase agreements.* This variable is located in the 'FloatingRateRepurchaseAgreement' block of the MMSR message.
BASIS POINT SPREAD	This variable is the number of basis points added to (if the BASIS POINT SPREAD has a positive value) or deducted from (if the BASIS POINT SPREAD has a negative value) the underlying reference rate to calculate the actual interest rate applicable for a given period at the issuance of the floating rate repurchase agreement. When the remuneration for securities lending transactions is represented by a fee amount and in case the fee is charged on top of or additionally to the BASIS POINT SPREAD, it is not taken into account and ignored in the reporting *This field will only be reported for floating rate repurchase agreements.* This variable is located in the 'FloatingRateRepurchaseAgreement' block of the MMSR message.
COLLATERAL ISIN	This variable specifies the International Securities Identification Number (ISIN) of the collateralised asset. COLLATERAL ISIN can be classified according to the following three categories within the 'Valuation' block of the 'Collateral' block of the MMSR message: - single collateral if the security used for collateral can be identified by a single ISIN. - multiple collateral if the securities used for collateral can be identified by individual ISINs. The field collateral ISIN is repetitive, to allow for more than one security to be reported. - collateral pool (or basket) if the eligible collateral is represented by a

	pool or basket of securities. The ISIN collateral for a collateral pool or basket will be reported if it can be identified by a single generic ISIN. Otherwise, it must be classified in the COLLATERAL TYPE field in the 'OtherCollateral' block of the MMSR message. *This field is optional for:* *(1) Tri-party repurchase agreements not conducted against a basket of securities for which a generic ISIN exists.* *(2) Collateral types for which no ISIN is available.* *Whenever COLLATERAL ISIN is not provided, COLLATERAL TYPE, COLLATERAL ISSUER SECTOR and COLLATERAL POOL need to be provided.* This variable is named 'ISIN' in the MMSR message.
COLLATERAL POOL	This variable indicates whether the asset pledged as collateral is a collateral pool. This variable is located in the 'OtherCollateral' block and named 'PoolStatus' in the MMSR message.
COLLATERAL TYPE	This variable identifies the asset class pledged as collateral. In the case of collateral pool which contains more than one collateral type, the variable must represent the asset class which is predominant in the pool – i.e. the asset with the biggest share/largest piece among all asset classes. *This field is mandatory only when the asset pledged as collateral cannot be identified with an ISIN. When individual ISINs are provided this field must not be included in the message.* This variable is located in the 'OtherCollateral' block and named 'Type' in the MMSR message.
COLLATERAL ISSUER SECTOR	This variable represents the institutional sector, e.g. central government, central bank, etc. of the issuer of collateral. *When individual ISINs are provided this field must not be included in the message.* This variable is located in the 'OtherCollateral' block and named 'Sector' in the MMSR message.
SPECIAL COLLATERAL INDICATOR	This variable identifies all repurchase agreements conducted against general collateral and those conducted against special collateral. - General collateral is a repurchase transaction in which the security lender may choose the security to pledge as collateral with the cash provider amongst a relatively wide range of securities meeting predefined criteria; - Special collateral is a repurchase transaction in which the cash provider requests a specific security (individual ISIN) to be provided by the cash borrower.

	- 'Matched and reverse repurchase agreement' identifies securities lending transactions made of repurchase agreements and reverse repurchase agreements versus cash. Further information on the securities lending transactions against cash which have to be reported is provided in Section 3.2. *This field is optional but it should be provided if feasible for the reporting agent.* This variable is located in the 'Collateral' block in the MMSR message.
COLLATERAL NOMINAL AMOUNT	This variable specifies the nominal amount, in euro, of the asset pledged as collateral. For a bond, this is the nominal amount of that bond that is pledged in the operation. This field is optional for tri-party repos and any other transaction in which the asset pledged is not identified via individual ISINs. This field is repetitive if the transaction is collateralised with more than one security. In the case of a multi-collateral repo, the nominal amount of each collateralised security must be provided. On the reporting date, the full amount in euro should be reported with an absolute, i.e. non-negative value. In case the collateral is an Asset-Backed Security (ABS), the variable must be calculated by multiplying the security nominal amount by the respective pool factor. In case of equity (including Exchange-Traded Fund), the variable must be calculated as a number of stocks/shares/units multiplied by their respective price. This variable is named 'NominalAmount' in the MMSR message. The MMSR message must specify that the currency is euro.
COLLATERAL HAIRCUT	This variable specifies the collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage. For reporting purposes the collateral haircut will be calculated as 100 minus the ratio between the cash lent/borrowed and the market value including accrued interest of the collateral pledged multiplied by 100. In the case of multi-collateral repos the haircut will be based on the ratio between the cash borrowed/lent and the market value, including accrued interest, of each of the individual collateral pledged. Only actual values, not estimated or default values, will be reported for this variable. The haircut is computed as follows: 100 – (cash lent or borrowed / market value including interest) * 100 => it measures surplus/deficit of the collateral price relative to the cash lent/borrowed. A haircut of e.g. 5% is therefore reported with a value of "5".

	In the case of multi-collateral repos, a weighted average haircut for the whole set of collateral pieces has to be reported as this field can only be reported once per transaction. Those values can be positive or negative. *Reporting of this field is only mandatory for single collateral transactions, otherwise it is optional. Furthermore, this field is optional in case of tri-party repurchase agreements and in all cases in which secured borrowed/lending takes place against a collateral pool.* This variable is located in the 'Collateral' block and named 'Haircut' in the MMSR message.

3.4 Field definitions for data on the secured market segment (Table 1)

Variable	Variable name	Type	Example
S10	REPORTED TRANSACTION STATUS	String. Length: 4 CL_REPORTED_TRANSACTION_STATUS (see Annex I)	
S15	NOVATION STATUS	String. Length: 4 CL_NOVATION_STATUS (see Annex 1)	'NOVA' stands for 'Transaction is a novation'
S20	UNIQUE TRANSACTION IDENTIFIER	String. Max Length: 105 Unique Transaction Identifier (UTI) Up to 105 alphanumerical characters. Four special characters are allowed ':', '.', '-', '_' Special characters are not allowed at the beginning or the end. No spaces allowed.	
S30	PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105. Unique serial number for transactions per reporting agent and market segment identifier.	
S35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105.	
S40	COUNTERPARTY PROPRIETARY TRANSACTION	String. Max length: 105.	

	IDENTIFICATION		
S50	COUNTERPARTY IDENTIFICATION	String. Length: 20 The **Legal Entity Identifier (LEI)** is a 20-digit, alpha-numeric code that connects to key reference information and allows clear and unique identification of companies participating in global financial markets. [ISO17442]	'QS3ZEAHRBZY9228Z0111' refers to the LEI of Commerzbank International S.A.
S60	COUNTERPARTY SECTOR	String. Max length: 4 Refers to ESA 2010 institutional sectors[16]. CL_COUNTERPARTY_SECTOR (see Annex I)	'S11' stands for 'Non-financial corporation'
S70	COUNTERPARTY LOCATION	String. Length: 2 [ISO3166-1 alpha-2] CL_COUNTRY (see Annex I)	'DE' stands for Germany
S80	TRIPARTY AGENT IDENTIFICATION	Same format as COUNTERPARTY IDENTIFICATION	
S90	TRADE DATE	Date-time [ISO 8601] YYYY-MM-DDThh:mm:ss+/-hh:mm *or* YYYY-MM-DDThh:mm:ss.sss+/-hh:mm The time zone information ('+/-hh:mm') must always be included. No local time format (i.e. without '+/-hh:mm') is permitted. *or* Date [ISO 8601] YYYY-MM-DD The Date must always correspondent to the CET time zone.	2014-11-26T09:00:00+00:00 stands for 26 November 2014 at 9:00 local time in GMT *or* 2014-11-26 stands for 26 November 2014 in CET
S100	SETTLEMENT DATE	Date [ISO 8601] YYYY-MM-DD The Date must always correspondent to the CET time zone.	2014-11-26 stands for 26 November 2014 in CET

[16] The full list of the ESA 2010 institutional sector breakdown is available in the Eurostat section of the European Commission's website at 'www.europa.eu'.

S110	MATURITY DATE	Date [ISO 8601] YYYY-MM-DD The Date must always correspondent to the CET time zone.	2014-11-26 stands for 26 November 2014 in CET
S120	TRANSACTION TYPE	String. Length: 4 CL_TRANSACTION_TYPE (see Annex I)	'BORR' stands for borrowing 'LEND' stands for lending
S130	TRANSACTION NOMINAL AMOUNT	Numeric. Max total length: 18 Positive number. Decimals: up to 5 Currency [ISO 4127]	1000000 EUR, where 'EUR' stands for euro. The reported currency must always be in euro.
S140	RATE TYPE	String. Length: 4 CL_RATE_TYPE (see Annex I)	'VARI' stands for a variable rate
S150	DEAL RATE	Numeric. Max total length: 11 Positive or negative number. Decimals: up to 10 Unit: Percentage points	10.234 for a deal rate of 10.234%
S160	REFERENCE RATE INDEX	String. Length: 12 ISIN of the underlying [ISO6166]	'EU0009652783' stands for the 3 month EURIBOR
S170	BASIS POINT SPREAD	Numeric. Max total length: 18 Positive or negative number. Decimals: 0 Unit: Basis points	1023 for a spread of 10.234%. As the unit is in basis points, here the 10.234% is first rounded to 10.23% and then converted to 1023.
S180	COLLATERAL ISIN	String. Length: 12 This is a repetitive block if there is multiple collateral. [ISO6166]	'DE000ENAG999' stands for equity from E.ON
S190	COLLATERAL POOL	String. Length: 4 CL_COLLATERAL_POOL (see Annex I)	'POOL' stands for a collateral pool
S200	COLLATERAL TYPE	String. Length: 6 The Classification of Financial Instrument (CFI) code must be provided for identifying the collateral type.	'ESXXXX' stands for Equities/Shares

		[ISO 10962]	
S210	COLLATERAL ISSUER SECTOR	String. Max length: 4 Refers to ESA 2010 institutional sectors. CL_COLLATERAL_ISSUER_SECTOR (see Annex I)	
S220	SPECIAL COLLATERAL INDICATOR	String. Length: 4 CL_SPECIAL_COLLATERAL_INDICATOR (see Annex I) Optional.	'GENE' stands for General collateral 'SPEC' stands for Special collateral
S230	COLLATERAL NOMINAL AMOUNT	Numeric. Max total length: 18 Positive number. This is a repetitive block if there is multiple collateral. Decimals: up to 5 Currency [ISO 4127]	1000000 EUR, where 'EUR' stands for euro. The reported currency must always be in euro.
S240	COLLATERAL HAIRCUT	Numeric. Max total length: 11 Positive or negative number. Decimals: up to 10 Unit: Percentage points	10.234 for a collateral haircut of 10.234%

In addition to the information provided in the field definitions table above, the following general rules apply to the reporting of integers and decimals for numeric variables:

- Integers must always be provided with exact precision and must not be rounded.

  Example: Actual Collateral nominal amount = 12,000,500

  Correct reporting: Collateral nominal amount = 12,000,500

  Erroneous reporting: Collateral nominal amount = 12,000,000

- Decimals must be reported in line with the field definitions; furthermore, the maximal number of decimals available must be provided.

  Example: Actual Deal Rate = 1.1222335874

  Correct reporting: Deal Rate = 1.1222335874

  Erroneous reporting: Deal Rate = 1.12

4. MMSR conceptual and field definitions for the unsecured market segment

4.1 Instrument type reference table applicable to the unsecured market segment

The MMSR message is sent by the reporting agents to the relevant NCB or to the ECB to report all unsecured transactions covering:

- borrowing via unsecured deposits and call accounts, excluding current accounts, as defined in the table below, in euro with a maturity of up to and including one year (defined as transactions with a maturity date of not more than 397 days after the settlement date) by the reporting agent from financial corporations (except central banks where the transaction is not for investment purposes), general government or from non-financial corporations classified as 'wholesale' under the Basel III LCR framework;
- lending via unsecured deposits and call accounts, excluding current accounts, as defined in the table below, in euro with a maturity of up to and including one year (defined as transactions with a maturity date of not more than 397 days after the settlement date) by the reporting agent to other credit institutions;

The table below provides a detailed standard description of unsecured deposits and call accounts:

Deposit identifier	Description
Deposit	Unsecured interest-bearing deposit that is either redeemable at notice or has a maturity of no more than one year, that is 397 days after the settlement date, and which is either taken (borrowing) or placed (lending) by the agent.
Call account/ call money	Cash account with daily changes in the applicable interest rate, giving rise to interest payments or calculations at regular intervals, and a notice period to withdraw money. Saving account with a notice period to withdraw money.

- borrowing via the issuance of short-term securities listed in the table below, which are denominated in euro with a maturity of up to and including one year (defined as transactions with a maturity date of no more than 397 days after the settlement date) from the reporting agent to financial corporations (except central banks where the transaction is not for investment purposes), general government or non-financial corporations classified as 'wholesale' under the Basel III LCR framework;
- lending via the purchase on the primary market of short-term securities listed in the table below, which are denominated in euro with a maturity of up to and including one year (defined as transactions with a maturity date of no more than 397 days after the settlement date) issued by other credit institutions.

The table below provides a detailed standard description of short-term securities:

Short-term security identifier	Description
Certificate of deposit	A fixed rate debt instrument in either a negotiable or non-negotiable form issued by an MFI entitling the holder to a specific fixed rate of interest over a defined fixed term of up to one year, i.e. 397 days after the settlement date, which is either interest bearing or discounted.
Commercial paper	An unsecured debt instrument issued by an MFI which has a maturity of no more than one year, i.e. 397 days after the settlement date, and is either interest-bearing or discounted.
Asset backed commercial paper	A debt instrument issued by an MFI which has a maturity of no more than one year, i.e. 397 days after the settlement date, is either interest-bearing or discounted and is backed by some form of collateral.
Floating rate note (FRN)	A debt instrument in which the periodic interest payments are calculated on the basis of the value i.e. fixing of an underlying reference rate e.g. Euribor on predefined dates i.e. fixing dates and which has a maturity of no more than one year, i.e. 397 days after the settlement date.
Other short-term debt securities issued	Unsubordinated securities other than equity with a maturity of up to one year, i.e. 397 days after the settlement date, which are instruments usually negotiable and traded on secondary markets or which can be offset on the market and which do not grant the holder any ownership rights over the issuing institution. This item includes: (a) securities that give the holder the unconditional right to a fixed or contractually determined income in the form of coupon payments and/or a stated fixed sum at a specific date (or dates) or starting from a date defined at the time of issue; (b) non-negotiable instruments that subsequently become negotiable, which should be reclassified as 'debt securities'.

4.2 Reporting of call accounts and saving accounts

Call accounts and saving accounts must be reported on a daily basis as new transactions – when the transaction is initially conducted and when a rollover occurs; repayments to the call and saving accounts must not be reported in any way. Only saving accounts which have a notice period[17] should be reported.

Call and saving accounts must be reported until the account is terminated (i.e. the amount reaches zero); the termination of the account must not be reported in any way. Call and saving accounts which are

[17] The "notice period" is the period before the client can withdraw any amount, after which the account could be terminated or could continue to be active.

opened prior to 1 April 2016 and are still not terminated (their balance has not reached zero) must be reported as well. In that respect, the initial opening date of the account is not an eligibility criterion.

Each day the amount present in the call or saving account must be reported accordingly. In addition, the call or saving account also needs to be reported as a new transaction in case that there are no changes in the amount present in the call account – i.e. in the case of a rollover. Only the outstanding amount of the saving account at the end of the business day is reportable, rather than the individual changes occurring during the trade day. In case there is a change in any of the other variables of the transaction (compared to the previous reporting), this change must be reflected accordingly in the newly reported call or saving account transaction.

In general, call account transactions must be reported with overnight maturity. In case the call account has a notice period longer than overnight, the maturity must reflect the notice period.

All saving account transactions must be reported with maturity reflecting the notice period. As a specific case, if the account is redeemed, the reporting agent must continue to report the outstanding amount each day during the notice period, until the entire amount is withdrawn and the account reaches a zero balance. Until the termination of the account, the maturity should be reported with the entire notice period and not with the remaining days until termination.

The fields ‘Call or Put’ and ‘First Call/Put Date’ must not be reported for call accounts.

Should the amount placed in a call account remain the same on the next business day, this is interpreted as a rollover. A rollover is a new transaction (with flag ‘NEWT’ and a new Proprietary Transaction Identification (PTI)).

See the following example for the reporting of call accounts:

Day	Transaction	Amount	PTI
T	New call account	100.000	“1”
T+1	No action, i.e. rollover	100.000	”2”
T+2	Rollover and further increase of the volume by 50.000	150.000	“3”
T+3	Repayment of 120.000	30.000	“4”
T+4	Termination of call account	No reporting	-

Only saving accounts with a notice period should be reported. Saving accounts without a notice period are considered as current accounts and thus are outside of the MMSR scope. The maturity of a reported saving account transaction should reflect the notice period – e.g. in case of a notice period of 30 days the Maturity Date should be reported as Settlement Date + 30 days.

In addition, each change to the nominal amount of the account should be reported – i.e. in the example, the balance increase between the Settlement Date and the Maturity Date should be reported at the date at which it takes place.

The reported interest rate should reflect the rate applicable to the account for the particular date. In this respect, the new interest rate should be reported as soon as it becomes applicable; this is irrespective of the period in which this happens.

In case of a variable rate operation, the interest rate type VARI is used and then the REFERENCE RATE INDEX (located in the 'FloatingRateNote' block of the MMSR message) is reported.

See the following example for the reporting of saving accounts with a 3-day notice:

Day	Transaction	Amount	PTI
T	New saving account	100.000	"1"
T+1	No action, i.e. rollover	100.000	"2"
T+2	Rollover and further increase of the volume by 50.000	150.000	"3"
T+3	Repayment of 120.000	30.000	"4"
T+4	The account is redeemed	30.000	"5"
T+5	No change in the amount is applicable any more (rollover)	30.000	"6"
T+6	No change in the amount is applicable any more (rollover)	30.000	"7"
T+7	Termination of account	No reporting	-

Maturing call and saving accounts are reported as follows:

1) In case the call or saving account is terminated, closed or called, the operation is reported each day until it effectively matures, i.e. until it is outstanding.

2) In case the call or saving account is replaced before maturity by agreement between the two counterparties with a fixed-term operation, this is reported as follows: (a) the call or saving account continues to be reported until the replacing operation's settlement date as the available funding level would not be interrupted by the switch (unless negotiated differently), and (b) the fixed term operation is reported as a new trade on trade date with its own trading details, and (c) the existing call or saving account stops being reported once the settlement date of the replacing fixed term operation has been reached.

4.3 Primary market

Primary market transactions are defined as transactions involving paper issued and bought at issuance (on the issuance day) directly from the issuer. Typically the accrued interest on such a trade is zero. In that sense, the buyer purchases either from the issuer directly or from a dealer who distributes the paper – commercial paper, for example. The main criterion for identifying the primary market is not only the counterparty (which in the primary market would be the same as the issuing entity), but the absence of accrued interest at the settlement date of the purchase.

Two types of primary market transaction should be reported:

(a) At **issuance** of short-term securities, i.e. **borrowing of funds**. This excludes buy-back and reselling as these are secondary market trades;

(b) When **purchasing** short term securities on the **primary market** (issued by a counterparty), i.e. **lending of funds**. This excludes purchase from a third party as this is a secondary market trade.

Grey market operations (trading on the just-issued security between dealers and not between dealers and the issuer before the issuance is settled) should not be reported, as only the funds raised by the issuing entity or lent directly to the issuer by the buyer(s) have to be reported.

4.4 Variables applicable to the unsecured market segment

The table below specifies the variables to be reported for unsecured transactions denominated in euro. Not all variables and elements contained in the MMSR ISO20022 XML schema for the unsecured segment are currently applicable for the MMSR. In particular, the variables BRANCH IDENTIFICATION and BROKERED DEAL, and the 'NameAndLocation' block which is part of the 'CounterpartyIdentification' block of the message are currently not applicable for the MMSR and therefore not included in the table below.

Variable name	Description
REPORTED TRANSACTION STATUS	This variable contains information about the status of the transaction, i.e. it includes details on whether the transaction is a new transaction, an amendment of a previously reported transaction, a cancellation of a previously reported transaction or a correction to a previously reported and rejected transaction.
NOVATION STATUS	This variable specifies whether the transaction is a novation, i.e. transactions in which the counterparty, inter alia, is changed. *The reporting is mandatory where applicable.*
UNIQUE TRANSACTION IDENTIFIER	The variable specifies the UTI, which is a unique code that allows the identification of a transaction in the respective market segment. *To be provided only if available.*
PROPRIETARY	This is the unique internal transaction identifier used by the reporting agent for

TRANSACTION IDENTIFICATION	each transaction. The PTI with which each transaction will be transmitted and identified must be unique per market segment and reporting agent.
RELATED PROPRIETARY TRANSACTION IDENTIFICATION	This variable is the unique internal transaction identifier used by the reporting agent for the initial trade that was subsequently novated. *The reporting is mandatory where applicable.*
COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	This variable specifies the PTI assigned by the counterparty of the reporting agent to the same transaction. *To be provided if available.*
COUNTERPARTY IDENTIFICATION	This variable provides the LEI of the counterparty of the reporting agent. Reporting of this field is mandatory for all counterparties that have been assigned an LEI. In case the counterparty is a branch, the LEI of the branch's headquarter should be reported. This is the LEI of the legal entity that set up and controls the branch. If the transaction is conducted via a CCP, this variable must specify the LEI of the CCP. In all other cases, e.g. when the counterparty has not been assigned an LEI, this variable must not be included in the XML schema and COUNTERPARTY SECTOR and COUNTERPARTY LOCATION must be provided. This variable is named 'LEI' in the MMSR message and located in the 'CounterpartyIdentification' block of the message.
COUNTERPARTY SECTOR	This variable provides the institutional sector, e.g. non-financial corporation, central bank, etc. of the counterparty. The COUNTERPARTY SECTOR must be provided for all transactions where the COUNTERPARTY IDENTIFICATION is not provided. This variable is named 'Sector' in the MMSR message and located in the 'SectorAndLocation' block of the 'CounterpartyIdentification' block of the message.
COUNTERPARTY LOCATION	This is the ISO country code of the country in which the counterparty is incorporated. The COUNTERPARTY LOCATION must be provided for all transactions where the COUNTERPARTY IDENTIFICATION is not provided. This variable is named 'Location' in the MMSR message and located in the 'SectorAndLocation' block of the 'CounterpartyIdentification' block of the message.
TRADE DATE	This variable specifies the date and time at which the parties enter into the reported transaction. It is to be reported with only the date when the time of the transaction is not available. The reported time is the execution time when available or alternatively the time at which the transaction entered the trading system of the reporting agent. The time must always reflect a real point in time and not be reported as a default value (e.g. midnight).

	The TRADE DATE must always equal or be set before SETTLEMENT DATE. The only exceptions are in the case of novations or in case the counterparties agree to start the interest count on a day prior to the TRADE DATE. In case one of the two exceptions applies, the TRADE DATE can be reported after SETTLEMENT DATE.
SETTLEMENT DATE	This is the date on which the amount of money is exchanged by counterparties or on which the purchase or sale of a debt instrument settles. With regard to call accounts and other unsecured borrowing/lending redeemable at notice, it is the date on which the deposit is rolled over, i.e. on which it would have been paid back if it had been called/not rolled over. In the case of a settlement failure in which settlement takes place on a different date than initially agreed, no transactional amendment needs to be reported.
MATURITY DATE	The date on which the amount of money is due to be repaid by the borrower to the lender or on which a debt instrument matures and is due to be paid back. As regards callable and puttable instruments, the final maturity date must be provided. For call accounts and other unsecured borrowing/lending redeemable at notice, the maturity date must always be overnight. As an exception, in case the instrument cannot be redeemed/terminated/closed at overnight maturity, the first date on which it may be redeemed must be provided as maturity date. For saving accounts, the maturity should reflect the notice period of the account.
INSTRUMENT TYPE	This variable identifies the instrument via which the borrowing/lending takes place. The instrument type will be selected from the Instrument type reference table in Section 0.
TRANSACTION TYPE	This variable specifies whether the transaction is cash borrowing or cash lending.
TRANSACTION NOMINAL AMOUNT	This is the amount of money in euro lent or borrowed on deposit. In the case of debt securities, it is the nominal amount of the security issued/purchased. The MMSR message must specify that the currency is euro.
TRANSACTION DEAL PRICE	This field contains the dirty price at which the security is issued or traded in percentage points, and which is to be reported as 100 for unsecured deposits. This variable is named 'DealPrice' in the MMSR message.
RATE TYPE	Possible values: • fixed rate for deposits and debt instruments with fixed coupons; • variable rate for debt instruments and unsecured deposits for which the pay out at maturity or period depends on the observed value of some underlying reference rate.
DEAL RATE	This is the interest rate, expressed in accordance with the ACT/360 money market convention, at which the deposit was concluded and at which the cash amount lent is remunerated. In the case of debt instruments, this is the effective interest rate, expressed in accordance with the ACT/360 money market convention, at which the instrument was issued or purchased.

	This value can be positive or negative irrespective of whether the cash is borrowed or lent. It represents the contractually agreed remuneration rate on the transaction nominal amount regardless of the transaction sign (i.e. whether the TRANSACTION TYPE is borrowed or lent). *This field will only be reported in case RATE TYPE is fixed rate.*
REFERENCE RATE INDEX	This variable provides the ISIN code of the underlying reference rate on the basis of which the periodic interest payments are calculated. A complete list of applicable ISIN codes for the different REFERENCE RATE INDICES is available in Annex IV. *This field will only be reported for floating rate instruments.* This variable is located in the 'FloatingRateNote' block of the MMSR message.
BASIS POINT SPREAD	The number of basis points added to (if positive) or deducted from (if negative) the reference rate index to calculate the actual interest rate applicable for a given period at issuance of the floating rate instrument. *This field will only be reported for floating rate instruments.* This variable is located in the 'FloatingRateNote' block of the MMSR message.
CALL OR PUT	This variable identifies whether the instrument has a call option or a put option. If the instrument contains both options, i.e. a call and a put, both the call option and the put option have to be reported. *To be reported only for callable/puttable instruments.* *If the instrument is identified as callable or puttable, at least one of the fields FIRST CALL/PUT DATE and CALL/PUT NOTICE PERIOD must be reported.* *This variable must not be reported for call account/call money and saving account transactions.* This variable is located in the 'CallPutOption' block and named 'Type' in the MMSR message.
FIRST CALL/PUT DATE	This is the first date on which the call option or the put option can be exercised. *This reporting is mandatory where applicable, i.e. for instruments with a call/put option that can be exercised on one or more predefined dates.* *This variable must not be reported for call account/call money and saving account transactions.* This variable is located in the 'CallPutOption' block and named 'EarliestExerciseDate' in the MMSR message.
CALL/PUT NOTICE PERIOD	This is the number of calendar days that the holder of the instrument/issuer of the instrument will give to the issuer/holder of the instrument before exercising the put/call option. *This reporting is mandatory where applicable, i.e. for all instruments/transactions with a call/put option notice period and for deposits redeemable at a pre-agreed*

	notice period i.e. for all instruments where the option holder must provide a minimum number of days to the counterparties before the option can be exercised. *This variable must not be reported for call account/call money and saving account transactions.* This variable is located in the 'CallPutOption' block and named 'NoticePeriod' in the MMSR message.

4.5 Field definitions for data on the unsecured market segment (Table 2)

Variable	Variable name	Type	Example
U10	REPORTED TRANSACTION STATUS	String. Length: 4 CL_REPORTED_TRANSACTION_STATUS (see Annex I)	
U15	NOVATION STATUS	String. Length: 4 CL_NOVATION_STATUS (see Annex 1)	
U20	UNIQUE TRANSACTION IDENTIFIER	String. Max Length: 105 Unique Transaction Identifier (UTI) Up to 105 alphanumerical characters. Four special characters are allowed ':', '.', '-', '_' Special characters not allowed at the beginning or the end. No space allowed.	
U30	PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105. Unique serial number for transactions per reporting agent and market segment identifier.	
U35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105.	
U40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105.	
U50	COUNTERPARTY	String. Length: 20	'QS3ZEAHRBZY9228Z01

	IDENTIFICATION	The **Legal Entity Identifier (LEI)** is a 20-digit, alpha-numeric code that connects to key reference information and that allows clear and unique identification of companies participating in global financial markets. [ISO17442]	11' refers to the LEI of Commerzbank International S.A.
U60	COUNTERPARTY SECTOR	String. Max length: 4 Refers to ESA 2010 institutional sectors[18]. CL_COUNTERPARTY_SECTOR (see Annex I)	'S11' stands for 'Non-financial corporation'
U70	COUNTERPARTY LOCATION	String. Length: 2 [ISO3166-1 alpha-2] CL_COUNTRY (see Annex I)	'DE' refers to Germany
U80	TRADE DATE	Date-time [ISO 8601] YYYY-MM-DDThh:mm:ss+/-hh:mm *or* YYYY-MM-DDThh:mm:ss.sss+/-hh:mm The time zone information ('+/-hh:mm') must always be included. No local time format (i.e. without '+/-hh:mm') is allowed. *or* Date [ISO 8601] YYYY-MM-DD The Date must always correspondent to the CET time zone.	2014-11-26T09:00:00+00:00 refers to 26 November 2014 at 9:00 local time in GMT *or* 2014-11-26 stands for 26 November 2014 in CET
U90	SETTLEMENT DATE	Date [ISO 8601] YYYY-MM-DD The Date must always correspondent to the CET time zone.	2014-11-26 stands for 26 November 2014 in CET
U100	MATURITY DATE	Date [ISO 8601] YYYY-MM-DD The Date must always correspondent to the CET time zone.	2014-11-26 stands for 26 November 2014 in CET

[18] The full list of the ESA 2010 institutional sector breakdown is available in the Eurostat section of the European Commission's website at 'www.europa.eu'.

U110	INSTRUMENT TYPE	String. Length: 4 CL_INSTRUMENT_TYPE (see Annex I)	'DPST' stands for deposit
U120	TRANSACTION TYPE	String. Length: 4 CL_TRANSACTION_TYPE (see Annex I)	'BORR' stands for borrowing 'LEND' stands for lending
U130	TRANSACTION NOMINAL AMOUNT	Numeric. Max total length: 18 Positive number. Decimals: up to 5 Currency [ISO 4127]	1000000 EUR, where 'EUR' stands for euro. The reported currency must always be in euro.
U140	TRANSACTION DEAL PRICE	Numeric. Max total length: 11 Decimals: up to 10 Unit: Percentage points	99.234 for the transaction deal price of 99.234%
U150	RATE TYPE	String. Length: 4 CL_RATE_TYPE (see Annex I)	'VARI' stands for a variable rate
U160	DEAL RATE	Numeric. Max total length: 11 Positive or negative number. Decimals: up to 10 Unit: Percentage points	10.234 for a deal rate of 10.234%
U170	REFERENCE RATE INDEX	String. Length:12 ISIN of the underlying [ISO6166]	'EU0009652783' stands for the 3 month EURIBOR
U180	BASIS POINT SPREAD	Numeric. Max total length: 18 Positive or negative number. Decimals: 0 Unit: Basis points	1023 for a spread of 10.234%. As the unit is in basis points, here the 10.234% is first rounded to 10.23% and then converted to 1023.
U190	CALL OR PUT	String. Length: 4 CL_CALL_PUT (see Annex I)	'CALL' stands for a call
U200	FIRST CALL/PUT DATE	Date [ISO 8601] YYYY-MM-DD The Date must always correspondent to the CET time zone.	2014-11-26 stands for 26 November 2014 in CET
U210	CALL/PUT NOTICE PERIOD	Numeric. Max total length: 18 Decimals: 0	7 stands for a notice period of one week

In addition to the information provided in the field definitions table above, the following general rules

apply to the reporting of integers and decimals for numeric variables:

- Integers must always be provided with exact precision and must not be rounded.

  Example: Actual Transactional nominal amount = 10,500,000

  Correct reporting: Transactional nominal amount = 10,500,000

  Erroneous reporting: Transactional nominal amount = 10,000,000

- Decimals must be reported in line with the field definitions, furthermore the maximal number of decimals available must be provided.

  Example: Actual Deal Price = 13.258632255

  Correct reporting: 13.258632255

  Erroneous reporting: 13.2586

5. MMSR conceptual and field definitions for FX swaps

5.1 Conceptual definitions

The MMSR message is sent by the reporting agents to the relevant NCB or to the ECB to report all FX swaps transactions with a maturity of up to and including one year (defined as transactions with a maturity date of not more than 397 days after the settlement date), in which euro are bought or sold spot against a foreign currency, conducted by the reporting agent with financial corporations (except central banks where the transaction is related to Eurosystem monetary policy operations), general government or non-financial corporations classified as 'wholesale' according to the Basel III LCR framework.

The subsequent table specifies the variables to be reported for each transaction in the FX swap.[19] Not all variables and elements contained in the MMSR ISO20022 XML schema for the FX swap segment are currently applicable for the MMSR. In particular, the variable BRANCH IDENTIFICATION, and the 'NameAndLocation' block which is part of the 'CounterpartyIdentification' block of the message are currently not applicable for the MMSR and therefore not included in the table below.

Variable name	Description
REPORTED TRANSACTION STATUS	This variable contains information about the status of the transaction, i.e. it includes details on whether the transaction is a new transaction, an amendment of a previously reported transaction, a cancellation of a previously reported transaction or a correction to a previously reported and rejected transaction.
NOVATION STATUS	This variable specifies whether the transaction is a novation, i.e. transactions in which the counterparty, inter alia, is changed.

[19] The sale or purchase of euro against a foreign currency settled on a near-term value date with the contextual agreement to resell the purchase currency against the currency initially sold at a forward value date must be reported as an FX swap.

	The reporting is mandatory where applicable.
UNIQUE TRANSACTION IDENTIFIER	This variable specifies the UTI, which is a unique code that allows the identification of a transaction in the respective market segment. *To be provided only if available.*
PROPRIETARY TRANSACTION IDENTIFICATION	This is the unique internal transaction identifier used by the reporting agent for each transaction. The PTI with which each transaction will be transmitted and identified must be unique per market segment and reporting agent.
RELATED PROPRIETARY TRANSACTION IDENTIFICATION	This variable is the unique internal transaction identifier used by the reporting agent for the initial trade that was subsequently novated. *The reporting is mandatory where applicable.*
COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	This variable specifies the PTI assigned by the counterparty of the reporting agent to the same transaction. *To be provided if available.*
COUNTERPARTY IDENTIFICATION	This variable provides the LEI of the reporting agent's counterparty. Reporting of this field is mandatory for all counterparties that have been assigned an LEI. In case the counterparty is a branch, the LEI of the branch's headquarter should be reported. This is the LEI of the legal entity that set up and controls the branch. If the transaction is conducted via a CCP, this variable must specify the LEI of the CCP. In all other cases, e.g. when the counterparty has not been assigned an LEI, this variable must not be included in the XML schema and COUNTERPARTY SECTOR and COUNTERPARTY LOCATION must be provided. This variable is named 'LEI' in the MMSR message and located in the 'CounterpartyIdentification' block of the message.
COUNTERPARTY SECTOR	This variable provides the institutional sector (e.g. non-financial corporation, central bank, etc.) of the counterparty. *The COUNTERPARTY SECTOR must be provided for all transactions where the COUNTERPARTY IDENTIFICATION is not provided.* This variable is named 'Sector' in the MMSR message and located in the 'SectorAndLocation' block of the 'CounterpartyIdentification' block of the message.
COUNTERPARTY LOCATION	This is the ISO country code of the country in which the counterparty is incorporated. *The COUNTERPARTY LOCATION must be provided for all transactions where the* COUNTERPARTY *IDENTIFICATION is not provided.* This variable is named 'Location' in the MMSR message and located in the 'SectorAndLocation' block of the 'CounterpartyIdentification' block of the message.
TRADE DATE	This variable specifies the date and time at which the parties enter into the

	reported transaction. It is to be reported with only the date when the time of the transaction is not available. The reported time is the execution time when available or alternatively the time at which the transaction entered the trading system of the reporting agent. The time must always reflect a real point in time and not be reported as a default value (e.g. midnight). The TRADE DATE must always equal or be set before VALUE DATE. The only exceptions are in the case of novations or in case the counterparties agree to start the rate count on a day prior to the TRADE DATE. In case one of the two exceptions applies, the TRADE DATE can be reported after VALUE DATE.
SPOT VALUE DATE	This is the date on which one party sells to the other a specified amount of a specified currency against payment of an agreed amount of a specified different currency based on an agreed foreign exchange rate known as foreign exchange spot rate.
MATURITY DATE	This is the date on which the FX swap transaction expires and the currency sold on the value date is repurchased.
FX TRANSACTION TYPE	This variable identifies whether the euro amount reported under the transactional nominal amount is bought or sold on the value date. This variable is named 'TransactionType' in the MMSR message.
TRANSACTION NOMINAL AMOUNT	This variable specifies the nominal amount of the FX swap in euro. This is the amount in euro bought/sold on the value date. The full amount should be reported in euro. The MMSR message must specify that the currency is euro.
FOREIGN CURRENCY CODE	This is the international three-digit ISO code of the currency bought/sold in exchange for euro. This variable is located in the 'ForeignExchange' block and named 'ForeignCurrency' in the MMSR message.
FOREIGN EXCHANGE SPOT RATE	This variable documents the foreign exchange rate between the euro and the foreign currency applicable to the first leg of the FX swap transaction. The foreign exchange spot rate will be reported as the number of foreign currency units per 1 euro; this must be applied irrespective of the prevailing market convention for the respective currency pair. This variable is located in the 'ForeignExchange' block and named 'ExchangeSpotRate' in the MMSR message.
FOREIGN EXCHANGE FORWARD POINTS	This is the difference between the foreign exchange forward rate and the foreign exchange spot rate expressed in basis points. The applicable formula for calculation of the foreign exchange forward points is: [(foreign exchange forward rate – foreign exchange spot rate) * 10,000] The multiplier can also have other values depending on the prevailing market convention for the respective currency pair.

	A complete list of applicable multipliers per currency is available in Annex VI. This value can be positive or negative. This variable is located in the 'ForeignExchange' block and named 'ExchangeForwardPoint' in the MMSR message.

5.2 Field definitions for data on FX swaps (Table 3)

Variable	Variable name	Type	Example
F10	REPORTED TRANSACTION STATUS	String. Length: 4 CL_REPORTED_TRANSACTION_STATUS (see Annex I)	
F15	NOVATION STATUS	String. Length: 4 CL_NOVATION_STATUS (see Annex 1)	
F20	UNIQUE TRANSACTION IDENTIFIER	String. Max Length: 105 Unique Transaction Identifier (UTI) Up to 105 alphanumerical characters. Four special characters are allowed ':', '.', '-', '_' Special characters not allowed at the beginning or the end. No space allowed.	
F30	PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105. Unique serial number for transactions per reporting agent and market segment identifier.	
F35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105.	
F40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105.	
F50	COUNTERPARTY IDENTIFICATION	String. Length: 20 The LEI is a 20-digit, alpha-numeric code that connects to key reference information and that allows clear and unique identification of companies participating in global financial	'QS3ZEAHRBZY9228Z01 11' refers to the LEI of Commerzbank International S.A.

		markets. [ISO17442]	
F60	COUNTERPARTY SECTOR	String. Max length: 4 Refers to ESA 2010 institutional sectors[20]. CL_COUNTERPARTY_SECTOR (see Annex I)	'S11' stands for 'Non-financial corporation'
F70	COUNTERPARTY LOCATION	String. Length: 2 [ISO3166-1 alpha-2] CL_COUNTRY (see Annex I)	'DE' stands for Germany
F80	TRADE DATE	Date-time [ISO 8601] YYYY-MM-DDThh:mm:ss+/-hh:mm *or* YYYY-MM-DDThh:mm:ss.sss+/-hh:mm The time zone information ('+/-hh:mm') must always be included. No local time format (i.e. without '+/-hh:mm') is permitted. *or* Date [ISO 8601] YYYY-MM-DD The Date must always correspondent to the CET time zone.	2014-11-26T09:00:00+00:00 refers to 26 November 2014 at 9:00 local time in GMT *or* 2014-11-26 stands for 26 November 2014 in CET
F90	SPOT VALUE DATE	Date [ISO 8601] YYYY-MM-DD The Date must always correspondent to the CET time zone.	2014-11-26 stands for 26 November 2014 in CET
F100	MATURITY DATE	Date [ISO 8601] YYYY-MM-DD The Date must always correspondent to the CET time zone.	2014-11-26 stands for 26 November 2014 in CET
F110	FX TRANSACTION TYPE	String. Length: 4 CL_FX_TRANSACTION_TYPE (see Annex I)	'BUYI' stands for euros bought on the value date

[20] The full list of the ESA 2010 institutional sector breakdown is available in the Eurostat section of the European Commission's website at 'www.europa.eu'.

F120	TRANSACTION NOMINAL AMOUNT	Numeric. Max total length: 18 Positive number. Decimals: up to 5 Currency [ISO 4127]	1000000 EUR, where 'EUR' stands for euro. The reported currency must always be in euro.
F130	FOREIGN CURRENCY CODE	String. Length: 3 [ISO 4217] CL_FCC (see Annex I)	'USD' stands for United States Dollar
F140	FOREIGN EXCHANGE SPOT RATE	Numeric. Max total length: 11 Decimals: up to 10	1.2431 for a foreign exchange spot rate of USD 1.2431 per 1 EUR *or* 0.778743 for a foreign exchange spot rate of GBP 0.778743 per 1 EUR (while the prevailing market convention would imply a foreign exchange rate of 1.28412)
F150	FOREIGN EXCHANGE FORWARD POINTS	Numeric. Max total length: 18 Positive or negative number. Decimals: up to 17 (see Annex VI)	-10 for 10 forward points resulting from the difference between a foreign exchange spot rate of USD 1.2431 per 1 EUR and a foreign exchange forward rate of USD 1.2421 per 1 EUR times 10000. *or* 0.27 for 27 forward points resulting from the difference between a foreign exchange spot rate of JPY 118.55 per 1 EUR and a foreign exchange forward rate of JPY 118.5527 per 1 EUR times 100.

In addition to the information provided in the field definitions table above, the following general rules apply to the reporting of integers and decimals for numeric variables:

- Integers must always be provided with exact precision and must not be rounded.

  Example: Actual Foreign Exchange Forward Point = 243

  Correct reporting: Foreign Exchange Forward Point = 243

Erroneous reporting: Foreign Exchange Forward Point = 240

- Decimals must be reported in line with the field definitions; furthermore, the maximal number of decimals available must be provided.

  Example: Actual Spot rate = 1.0671256879

  Correct reporting: Spot rate = 1.0671256879

  Erroneous reporting: Spot rate = 1.0671

6. MMSR conceptual and field definitions for overnight index swaps

6.1 Conceptual definitions

The MMSR message is sent by the reporting agents to the relevant NCB or to the ECB to report the daily OIS transactions conducted with financial corporations (except central banks where the transaction is not for investment purposes), general government or non-financial corporations classified as 'wholesale' according to the Basel III LCR framework.

The table below specifies the variables to be reported for each transaction denominated in euro on the OIS market. Not all variables and elements contained in the MMSR ISO20022 XML schema for the OIS segment are currently applicable for the MMSR. In particular, the variable BRANCH IDENTIFICATION, and the 'NameAndLocation' block which is part of the 'CounterpartyIdentification' block of the message are currently not applicable for the MMSR and therefore not included in the table below.

Variable name	Description
REPORTED TRANSACTION STATUS	This variable contains information about the status of the transaction, i.e. it includes details on whether the transaction is a new transaction, an amendment of a previously reported transaction, a cancellation of a previously reported transaction or a correction to a previously reported and rejected transaction.
NOVATION STATUS	This variable specifies whether the transaction is a novation, i.e. transactions in which the counterparty, inter alia, is changed. *The reporting is mandatory where applicable.*
UNIQUE TRANSACTION IDENTIFIER	The variable specifies the UTI, which is a unique code that allows the identification of a transaction in the respective market segment. *To be provided only if available.*
PROPRIETARY TRANSACTION IDENTIFICATION	This is the unique internal transaction identifier used by the reporting agent for each transaction. The PTI with which each transaction will be transmitted and identified must be unique per market segment and reporting agent.

RELATED PROPRIETARY TRANSACTION IDENTIFICATION	This variable is the unique internal transaction identifier used by the reporting agent for the initial trade that was subsequently novated. *The reporting is mandatory where applicable.*
COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	This variable specifies the PTI assigned by the counterparty of the reporting agent to the same transaction. *To be provided if available.*
COUNTERPARTY IDENTIFICATION	This variable provides the LEI of the counterparty of the reporting agent. Reporting of this field is mandatory for all counterparties that have been assigned an LEI. In case the counterparty is a branch, the LEI of the branch's headquarter should be reported. This is the LEI of the legal entity that set up and controls the branch. If the transaction is conducted via a CCP, this variable must specify the LEI of the CCP. In all other cases, e.g. when the counterparty has not been assigned an LEI, this variable must not be included in the XML schema and COUNTERPARTY SECTOR and COUNTERPARTY LOCATION must be provided. This variable is named 'LEI' in the MMSR message and located in the 'CounterpartyIdentification' block of the message.
COUNTERPARTY SECTOR	This variable provides the institutional sector, e.g. non-financial corporation, central bank, etc., of the counterparty. *The COUNTERPARTY SECTOR must be provided for all transactions where the COUNTERPARTY IDENTIFICATION is not provided.* This variable is named 'Sector' in the MMSR message and located in the 'SectorAndLocation' block of the 'CounterpartyIdentification' block of the message.
COUNTERPARTY LOCATION	This is the ISO country code of the country in which the counterparty is incorporated. *The COUNTERPARTY LOCATION must be provided for all transactions where the COUNTERPARTY IDENTIFICATION is not provided.* This variable is named 'Location' in the MMSR message and located in the 'SectorAndLocation' block of the 'CounterpartyIdentification' block of the message.
TRADE DATE	This variable specifies the date and time at which the parties enter into the reported transaction. It is to be reported with only the date when the time of the transaction is not available. The reported time is the execution time when available or alternatively the time at which the transaction entered the trading system of the reporting agent. The time must always reflect a real point in time and

	not be reported as a default value (e.g. midnight). The TRADE DATE must always equal or be set before START DATE. The only exceptions are in the case of novations or in case the counterparties agree to start the interest count on a day prior to the TRADE DATE. In case one of the two exceptions applies, the TRADE DATE can be reported after START DATE.
START DATE	This variable represents the date on which the overnight rate of the floating leg is computed.
MATURITY DATE	This is the last date of the term over which the compounded overnight rate is calculated.
FIXED INTEREST RATE	This is the fixed rate used in the calculation of the OIS pay out. This value can be positive or negative depending on the contractually agreed interest rate and does not reflect the transaction sign. The value of the fixed rate must not be transformed or adjusted in any way – e.g. dividing or multiplying it by 10 or by 100.
OIS TRANSACTION TYPE	This is a variable to indicate whether the fixed interest rate is paid or received by the reporting agent. This variable is called 'TransactionType' in the MMSR message.
TRANSACTION NOMINAL AMOUNT	This is the notional amount of the OIS. The MMSR message must specify that the currency is euro.

6.2 Field definitions for data on overnight index swaps (Table 4)

Variable	Variable name	Type	Example
O10	REPORTED TRANSACTION STATUS	String. Length: 4 CL_REPORTED_TRANSACTION_STATUS (see Annex I)	
O15	NOVATION STATUS	String. Length: 4 CL_NOVATION_STATUS (see Annex 1)	
O20	UNIQUE TRANSACTION IDENTIFIER	String. Max Length: 105 Unique Transaction Identifier (UTI) Up to 105 alphanumerical characters. Four special characters are allowed ':', '.', '-', '_' Special characters not allowed at the beginning or the end. No space allowed.	

O30	PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105. Unique serial number for transactions per reporting agent and market segment identifier.	
O35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105.	
O40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105.	
O50	COUNTERPARTY IDENTIFICATION	String. Length: 20 The LEI is a 20-digit, alpha-numeric code that connects to key reference information and that allows clear and unique identification of companies participating in global financial markets. [ISO17442]	'QS3ZEAHRBZY9228Z0111' refers to the LEI of Commerzbank International S.A.
O60	COUNTERPARTY SECTOR	String. Max length: 4 Refers to ESA 2010 institutional sectors[21]. CL_COUNTERPARTY_SECTOR (see Annex I)	'S11' stands for 'Non-financial corporation'
O70	COUNTERPARTY LOCATION	String. Length: 2 [ISO3166-1 alpha-2] CL_COUNTRY (see Annex I)	'DE' stands for Germany
O80	TRADE DATE	Date-time [ISO 8601] YYYY-MM-DDThh:mm:ss+/-hh:mm *or* YYYY-MM-DDThh:mm:ss.sss+/-hh:mm The time zone information ('+/-hh:mm') must always be provided. No local time format (i.e. without '+/-hh:mm') is permitted. *or*	2014-11-26T09:00:00+00:00 refers to 26 November 2014 at 9:00 local time in GMT *or* 2014-11-26 stands for 26 November 2014 in CET

[21] The full list of the ESA 2010 institutional sector breakdown is available in the Eurostat section of the European Commission's website at 'www.europa.eu'.

		Date [ISO 8601] YYYY-MM-DD The Date must always correspondent to the CET time zone.	
O90	START DATE	Date [ISO 8601] YYYY-MM-DD The Date must always correspondent to the CET time zone.	2014-11-26 stands for 26 November 2014 in CET
O100	MATURITY DATE	Date [ISO 8601] YYYY-MM-DD The Date must always correspondent to the CET time zone.	2014-11-26 stands for 26 November 2014 in CET
O110	FIXED INTEREST RATE	Numeric. Positive or negative number. Max total length: 11 Decimals: up to 10 Unit: Percentage points	3.235 for fixed interest rate 3.235%
O120	OIS TRANSACTION TYPE	String. Length: 4 CL_OIS_TRANSACTION_TYPE (see Annex I)	'PAID' stands for fixed interest rate paid by the reporting agent
O130	TRANSACTION NOMINAL AMOUNT	Numeric. Max total length: 18 Positive number. Decimals: up to 5 Currency [ISO 4127]	1000000 EUR, where 'EUR' stands for euro. The reported currency must always be in euro.

In addition to the information provided in the field definitions table above, the following general rules apply to the reporting of integers and decimals for numeric variables:

- Integers must always be provided with exact precision and must not be rounded.

  Example: Actual transaction nominal amount = 55,200,300.23

  Correct reporting: Actual transaction nominal amount = 55,200,300.23

  Erroneous reporting: Actual transaction nominal amount = 55,200,000

- Decimals must be reported in line with the field definitions; furthermore, the maximal number of decimals available must be provided.

  Example: Actual Fixed Interest Rate = 0.15479

  Correct reporting: Fixed Interest Rate = 0.15479

Erroneous reporting: Fixed Interest Rate = 0.15

ANNEX I: CODE LISTS

Code list name	Input	Description
CL_CALL_PUT	CALL	Call
	PUTO	Put
CL_FCC	See ISO 4217	
CL_CFI	See ISO 10962	
CL_COLLATERAL_ISSUER_SECTOR	S11	Non-financial corporations
	S12	Financial corporations
	S121	Central bank
	S122	Deposit-taking corporations except the central bank
	S123	Money market funds (MMFs)
	S124	Non-MMF investment funds
	S125	Other financial intermediaries, except insurance corporations and pension funds
	S126	Financial auxiliaries
	S127	Captive financial institutions and money lenders
	S128	Insurance corporations
	S129	Pension funds
	S13	General government
	S14	Households
	S15	Non-profit institutions serving households
CL_COLLATERAL_POOL	POOL	Collateral pool
	NOPL	Single or multi collateral
CL_COUNTERPARTY_SECTOR	S11	Non-financial corporations
	S121	Central bank
	S122	Deposit-taking corporations except the central bank
	S123	Money market funds

	S124	Non-MMF investment funds
	S125	Other financial intermediaries, except insurance corporations and pension funds
	S126	Financial auxiliaries
	S127	Captive financial institutions and money lenders
	S128	Insurance corporations
	S129	Pension funds
	S13	General government
CL_COUNTRY	See ISO 3166-1 alpha-2	
CL_ DATASETACTION	NOTX	No transaction
CL_FX_TRANSACTION_ TYPE	BUYI	Transactional nominal amount of euro is bought on the value date.
	SELL	Transactional nominal amount of euro is sold on the value date.
CL_INSTRUMENT_TYPE	DPST	Deposit
	CACM	Call account/call money
	CEOD	Certificate of deposit
	COPR	Commercial paper
	ABCP	Asset backed commercial paper
	FRNT	Floating rate note
	OTHR	Other short-term debt securities issued
CL_MARKET_SEGMENT	auth.012.001 .02	The secured segment of the money market
	auth.013.001 .02	The unsecured segment of the money market
	auth.014.001 .02	The foreign exchange swaps segment of the money market
	auth.015.001 .02	The overnight interest rate swaps segment of the money market
CL_NOVATION_STATUS	NONO	Transaction is not a novation

	NOVA	Transaction is a novation
CL_OIS_TRANSACTION_TYPE	PAID	The fixed interest rate is paid by the reporting agent.
	RECE	The fixed interest rate is received by the reporting agent.
CL_RATE_TYPE	FIXE	Fixed rate
	VARI	Variable rate
CL_REPORTED_TRANSACTION_STATUS	AMND	Amendment
	CANC	Cancellation
	CORR	Correction
	NEWT	New transaction
CL_SPECIAL_COLLATERAL_INDICATOR	GENE	General collateral
	SPEC	Special collateral
	MRRP	Securities lending
CL_TRANSACTION_TYPE	BORR	Borrowing cash
	LEND	Lending cash

ANNEX II: DATA QUALITY CHECKS

All data files reported by credit institutions will undergo data quality checks. These data quality checks will be run by the ECB and by those NCBs that are collecting data in their national jurisdiction. The data quality checks will be applied to the transmitted data to check its quality and consistency. It is advisable that reporting agents implement similar data quality checks in their system to enhance the quality of their data and hence avoid possible amendments to the data.

The data quality checks are published together with the Reporting Instructions as a separate document *MMSR - Data Quality Checks*. This document contains the data quality checks which are defined as a set of individual validation rules with which data need to comply.

The data quality checks consist of four individual attributes:

(1) The data quality check identifier, which serves as a unique identification of a validation rule.

More specifically, the data quality check identifier is composed of four elements.

- First, all data quality identifiers share the same first 2 letters: 'DQ'.
- Subsequently, following 'DQ' the data quality identifier consists of one additional letter, i.e. U for the unsecured market, S for the secured market, F for the FX swaps market and O for the OIS market, and two additional numbers which identify the variable, i.e. 10, 20, etc…
- Finally, a sequential number uniquely identifying the validation rule for a specific field starting with 0.

Example of a data quality check identifier: DQS100 refers to the first (0) data quality (DQ) check of the first variable (10) on the secured segment (S).

(2) Data quality check definition, which is a textual description of the error or warning.

(3) Error severity, which reflects the importance of the error for the complete dataset. This attribute defines how the transaction will be treated in the transactional system.

The possible values of error severity are:

- Error or a blocking error, which implies that a transaction will be rejected and the reporting agent has to submit a correction.
- Warning or a non-blocking error, which implies that the transaction will be accepted but the reporting agent should investigate whether there is a mistake and, if so, correct it.
- No action, which implies that the specified check is not active.

(4) Data action describes the action after the application of a check, e.g. 'reject transaction'.

Reporting agents should be aware that, in addition to the data quality checks defined in the MMSR - Data Quality Checks, further checks may be carried out by the ECB and the NCBs to check the consistency of the data. For these purposes, reporting agents may be contacted to further clarify possible data quality issues or inconsistencies.

ANNEX III: MAPPING OF VARIABLE NAMES BETWEEN REPORTING INSTRUCTIONS AND REGULATION

The names of a few variables have been slightly modified in the Reporting Instructions in comparison to their respective fields in the Regulation. The subsequent table provides an overview about the mapping between the respective names of the variables and fields.

Market segment	Regulation	Reporting Instructions	Comments
All market segments	Trade date	Trade date	
	Electronic time stamp		
	Reporting date	Reference period	This variable is part of the Reporting Header.
OIS market segment	Transaction type	OIS transaction type	

ANNEX IV: LIST OF ISIN CODES FOR REFERENCE RATE INDICES

In case of variable rate transactions in the secured and unsecured segment, the applicable Reference Rate Index must be specified. The reference rate index is identified via its ISIN code.

The following list shows the ISIN codes for the different Reference Rate Indices[22]:

Version 3.4

Reference Rate Index	ISIN
Euro Short-Term Rate (€STR)	EU000A2X2A25
Compounded euro short-term rate average rate, 1 week tenor	EU000A2QQF16
Compounded euro short-term rate average rate, 1 month tenor	EU000A2QQF24
Compounded euro short-term rate average rate, 3 month tenor	EU000A2QQF32
Compounded euro short-term rate average rate, 6 month tenor	EU000A2QQF40
Compounded euro short-term rate average rate, 12 month tenor	EU000A2QQF57
Over Night EONIA	EU0009659945
1 week EURIBOR	EU0009678507
~~2 weeks EURIBOR~~	~~EU0005301658~~
1 month EURIBOR	EU0009659937
~~2 month EURIBOR~~	~~EU0009652841~~
3 month EURIBOR	EU0009652783
6 month EURIBOR	EU0009652791
~~9 month EURIBOR~~	~~EU0009652890~~
12 month EURIBOR	EU0009652809
Overnight LIBOR	EU0000000999
1 week LIBOR	GB00BBD82B22
1 month LIBOR	GB0004356027
2 month LIBOR	GB00BBD82C39
3 month LIBOR	GB0004356795
6 month LIBOR	GB0004357090
12 month LIBOR	GB0004359369
ECB MRO Rate (fixed rate tenders | fixed rate)	EU0000000009
ECB MRO Rate (variable rate tenders | minimum bid rate)	EU0000000008
ECB Deposit Facility Rate	EU0000000007
ECB Marginal Lending Facility Rate	EU0000000006
Euro Overnight Index Swap 1-week (€STR)	EU0000000958
Euro Overnight Index Swap 1-year (€STR)	EU0000000957

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[22] Please note that the majority of the enclosed ISIN codes are artificially created, solely to facilitate the reporting under the MMSR. In that respect, these should not be considered as market-eligible.

Euro Overnight Index Swap 1-week (EONIA)	EU0000000998
Euro Overnight Index Swap 2-week (EONIA)	EU0000000997
Euro Overnight Index Swap 3-week (EONIA)	EU0000000996
Euro Overnight Index Swap 1-month (EONIA)	EU0000000995
Euro Overnight Index Swap 2-month (EONIA)	EU0000000994
Euro Overnight Index Swap 3-month (EONIA)	EU0000000993
Euro Overnight Index Swap 4-month (EONIA)	EU0000000992
Euro Overnight Index Swap 5-month (EONIA)	EU0000000991
Euro Overnight Index Swap 6-month (EONIA)	EU0000000990
Euro Overnight Index Swap 7-month (EONIA)	EU0000000989
Euro Overnight Index Swap 8-month (EONIA)	EU0000000988
Euro Overnight Index Swap 9-month (EONIA)	EU0000000987
Euro Overnight Index Swap 10-month (EONIA)	EU0000000986
Euro Overnight Index Swap 11-month (EONIA)	EU0000000985
Euro Overnight Index Swap 1-year (EONIA)	EU0000000984
Euro Overnight Index Swap 13-month (EONIA)	EU0000000983
Euro Overnight Index Swap 14-month (EONIA)	EU0000000982
Euro Overnight Index Swap 15-month (EONIA)	EU0000000981
Euro Overnight Index Swap 16-month (EONIA)	EU0000000980
Euro Overnight Index Swap 17-month (EONIA)	EU0000000979
Euro Overnight Index Swap 18-month (EONIA)	EU0000000978
Euro Overnight Index Swap 19-month (EONIA)	EU0000000977
Euro Overnight Index Swap 20-month (EONIA)	EU0000000976
Euro Overnight Index Swap 21-month (EONIA)	EU0000000975
Euro Overnight Index Swap 22-month (EONIA)	EU0000000974
Euro Overnight Index Swap 23-month (EONIA)	EU0000000973
Euro Overnight Index Swap 2-year (EONIA)	EU0000000972
Euro Overnight Index Swap 30-month (EONIA)	EU0000000971
Euro Overnight Index Swap 3-year (EONIA)	EU0000000970
Euro Overnight Index Swap 4-year (EONIA)	EU0000000969
Euro Overnight Index Swap 5-year (EONIA)	EU0000000968
Euro Overnight Index Swap 6-year (EONIA)	EU0000000967
Euro Overnight Index Swap 7-year (EONIA)	EU0000000966
Euro Overnight Index Swap 8-year (EONIA)	EU0000000965
Euro Overnight Index Swap 9-year (EONIA)	EU0000000964
Euro Overnight Index Swap 10-year (EONIA)	EU0000000963
Euro Overnight Index Swap 12-year (EONIA)	EU0000000962
Euro Overnight Index Swap 15-year (EONIA)	EU0000000961

Euro Overnight Index Swap 20-year (EONIA)	EU0000000960
Euro Overnight Index Swap 30-year (EONIA)	EU0000000959

ANNEX V: LIST OF SUPRANATIONAL AUTHORITIES

When a transaction is undertaken with a supranational authority as counterparty, it must be identified via its respective LEI code.

The following list shows the entities which are considered as supranational authorities (also known as international organisations). The list should not be considered as exhaustive and covering all possible entities which can be identified as supranational authorities – i.e. if a reporting agent regards an institution/organisation as supranational authority and this entity is not included in the list, it must still be reported as supranational authority and identified via its LEI code.

Name of the supranational authority	LEI code
African Development Bank (AfDB)	549300LNCLMO3ITVCU07
African Export-Import Bank	21380068LJCDYA42GJ76
Andean Development Corporation – Development Bank of Latin America	UKZ46SXGNYCZK0UOZE76
Arab Bank for Economic Development in Africa (BADEA)	549300BZGC73FHYP9S05
Arab Fund For Economic & Social Development (AFESD)	549300O4QHK2ENLCGV47
Arab Monetary Fund (AMF)	549300WT3YR8YON1F749
Asian Development Bank (AsDB)	549300X0MVH42CY8Q105
Bank for International Settlements (BIS)	UXIATLMNPCXXT5KR1S08
Black Sea Trade and Development Bank (BSTDB)	529900J7FSFACAGZ5042
Caribbean Development Bank (CDB)	549300TSCH0ZTLR5W421
Central American Bank for Economic Integration (CABEI)	549300OLDAMXBPSHIC05
Council of Europe Development Bank (CEB)	549300UYNXMI821WYG82
Eastern Caribbean Central Bank (ECCB)	549300JQ26UYYI7I7C72
Eurasian Development Bank (EDB) / Евразийский банк развития	253400Q2AQ3F58BLL187
European Bank for Reconstruction and Development (EBRD)	549300HTGDOVDU6OGK19
European Central Bank (ECB)	549300DTUYXVMJXZNY75
European Company for the Financing of Railroad Rolling Stock (EUROFIMA)	4S66HJ5RNB5ZWG9YW219
European Investment Bank (EIB)	5493006YXS1U5GIHE750
European Stability Mechanism (ESM)	222100W4EEAQ77386N50
Foreign Trade Bank of Latin America / Banco Latinoamericano de Comercio Exterior – Bladex	549300CN3134K4LC0651
Inter-American Development Bank (IDB)	VKU1UKDS9E7LYLMACP54
International Bank for Economic Cooperation (IBEC)	253400HA8YB1HUTNC692
International Bank for Reconstruction and Development (IBRD)	ZTMSNXROF84AHWJNKQ93
International Development Association (IDA)	P41R60HC414IWQA1XW02
International Finance Corporation (IFC)	QKL54NQY28TCDAI75F60
International Finance Facility for Immunisation (IFFIm)	549300ILK2NRULX3HX87
International Fund for Agricultural Development (IFAD)	54930018GXVZ0BEQ7K32
International Investment Bank (IIB) / Международный инвестиционный банк	2534000PHLD27VN98Y03
International Monetary Fund (IMF)	E7EXN6FJGRUTJYNZ3Z71
Latin American Reserve Fund / Fondo Latinoamericano de Reservas (FLAR)	5493004ND385U1DPOZ64

Multilateral Investment Guarantee Agency (MIGA)	549300ZG5PH6MA164968
Nordic Development Fund (NDF)	213800UECLFCLO57RQ80
Nordic Investment Bank (NIB)	213800HYL1S7VAXG6Z48
North American Development Bank (NADB)	5493008W785ZKQMVNG08
OPEC Fund for International Development (OPEC Fund)	HHX3T53LK1P186EUNV37

ANNEX VI: MULTIPLIERS FOR FX FORWARD POINTS

The calculation of the Foreign Exchange Forward Points depends on the FX Spot and FX Forward rate, as well as on the multiplier applicable to the respective currency.

The following table presents the values of the applicable multipliers which must be used for the calculation of the Foreign Exchange Forward Points:

Currency	Multiplier	Currency	Multiplier	Currency	Multiplier	Currency	Multiplier	Currency	Multiplier
AED	10000	CVE	1000	KHR	100	PAB	10000	TZS	10000
AFN	10000	CZK	1000	KMF	10000	PEN	10000	UAH	10000
ALL	100	DJF	10000	KPW	100	PGK	10000	UGX	10000
AMD	1000	DKK	10000	KRW	100	PHP	10000	USD	10000
ANG	10000	DOP	10000	KWD	10000	PKR	10000	UYU	1
AOA	10000	DZD	10000	KYD	10000	PLN	10000	UZS	10000
ARS	10000	EGP	10000	KZT	100	PYG	10000	VEF	10000
AUD	10000	ERN	10000	LAK	10000	QAR	10000	VND	NA
AWG	10000	ETB	10000	LBP	10000	RON	10000	VUV	10000
AZN	10000	FJD	10000	LKR	10000	RSD	10000	WST	10000
BAM	100000	FKP	10000	LRD	10000	RUB	10000	XAF	10000
BBD	10000	GBP	10000	LSL	10000	RWF	10000	XCD	10000
BDT	10000	GEL	10000	LTL	10000	SAR	10000	XOF	10000
BGN	10000	GHS	10000	LVL	10000	SBD	10000	XPF	10000
BHD	10000	GIP	10000	LYD	10000	SCR	10000	YER	10000
BIF	10000	GMD	10000	MAD	10000	SDG	10000	ZAR	10000
BMD	10000	GNF	10000	MDL	10000	SEK	10000	ZMW	10000
BND	10000	GTQ	10000	MGA	10000	SGD	10000		
BOB	10000	GYD	10000	MKD	10000	SHP	10000		
BRL	10000	HKD	10000	MMK	100	SLL	10000		
BSD	10000	HNL	10000	MNT	10000	SOS	10000		
BTN	10000	HRK	10000	MOP	10000	SRD	10000		
BWP	10000	HTG	10000	MRO	10000	SSP	10000		
BYR	100	HUF	100	MVR	10000	STD	10000		
BYN	10000	IDR	100	MWK	10000	SVC	10000		
BZD	10000	ILS	10000	MXN	10000	SYP	10000		
CAD	10000	INR	10000	MYR	10000	SZL	10000		
CDF	100	IQD	10000	MZN	10000	THB	100		
CHF	10000	IRR	10000	NAD	10000	TJS	10000		
CLP	100	ISK	100	NGN	10000	TMT	10000		
CNY	10000	JMD	10000	NIO	10000	TND	10000		
CNH	10000	JOD	10000	NOK	10000	TOP	10000		
COP	100	JPY	100	NPR	10000	TRY	10000		
CRC	100	KES	100	NZD	10000	TTD	10000		
CUC/CUP	10000	KGS	10000	OMR	10000	TWD	10000		

ANNEX VII: EXAMPLES

Based on the previous information this section contains detailed examples on how to report specific secured, unsecured, FX swaps and OIS transactions.

Secured segment

Example 1: Repurchase agreement

Text description:

Reporting agent: BNP Paribas, Paris

BNP Paribas (Paris) lends a French government bond OAT (1.75%, 11/2024) with a nominal amount of EUR 100 million to Crédit Agricole SA at an all-in price[23] 106.90

Trade date: 6 November 2014. Settlement date: 7 November 2014. Maturity date: 14 November 2014.

Repo rate: 0.01%

BNP Paribas (Paris) reports the following matrix:

Variable	Variable name	Example
S10	REPORTED TRANSACTION STATUS	NEWT
S15	NOVATION STATUS	NONO
S20	UNIQUE TRANSACTION IDENTIFIER	
S30	PROPRIETARY TRANSACTION IDENTIFICATION	1
S35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	
S40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	
S50	COUNTERPARTY IDENTIFICATION	OE8Q7VBN47SSB1Z4MB56
S60	COUNTERPARTY SECTOR	
S70	COUNTERPARTY LOCATION	
S80	TRIPARTY AGENT IDENTIFICATION	
S90	TRADE DATE	2014-11-06T09:00:00+00:00
S100	SETTLEMENT DATE	2014-11-07

[23] The all-in price refers to the dirty price (i.e. with accrued interest rate)

S110	MATURITY DATE	2014-11-14
S120	TRANSACTION TYPE	BORR
S130	TRANSACTION NOMINAL AMOUNT	106900000 EUR
S140	RATE TYPE	FIXE
S150	DEAL RATE	0.01
S160	REFERENCE RATE INDEX	
S170	BASIS POINT SPREAD	
S180	COLLATERAL ISIN	FR0011962398
S190	COLLATERAL POOL	
S200	COLLATERAL TYPE	
S210	COLLATERAL ISSUER SECTOR	
S220	SPECIAL COLLATERAL INDICATOR	GENE
S230	COLLATERAL NOMINAL AMOUNT	100000000 EUR
S240	COLLATERAL HAIRCUT	0

Example 2: Representation of the above example as XML

```
<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<MMSRMessage xmlns="urn:iso:std:iso:20022:tech:xsd:head.003.001.01">
        <AppHdr xmlns = "urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
                <Fr>
                        <OrgId>
                                <Id>
                                        <OrgId>
                                                <Othr>
                                                        <Id>R0MUWSFPU8MPRO8K5P83</Id>
                                                        <SchmeNm>
                                                                <Cd>LEI</Cd>
                                                        </SchmeNm>
                                                </Othr>
                                        </OrgId>
                                </Id>
                        </OrgId>
                </Fr>
                <To>
                        <OrgId>
                                <Id>
                                        <OrgId>
                                                <Othr>
                                                        <Id>9W4ONDYI7MRRJYXY8R34</Id>
                                                        <SchmeNm>
                                                                <Cd>LEI</Cd>
                                                        </SchmeNm>
                                                </Othr>
                                        </OrgId>
                                </Id>
```

```
                    </OrgId>
                </To>
                <BizMsgIdr>BNPA000001</BizMsgIdr>
                <MsgDefIdr>auth.012.001.02</MsgDefIdr>
                <BizSvc>ECB_MMSR_PROD</BizSvc>
                <CreDt>2014-11-06T17:30:00Z</CreDt>
            </AppHdr>
            <Document xmlns = "urn:iso:std:iso:20022:tech:xsd:auth.012.001.02">
                <MnyMktScrdMktSttstclRpt>
                    <RptHdr>
                        <RptgAgt>R0MUWSFPU8MPRO8K5P83</RptgAgt>
                        <RefPrd>
                            <FrDtTm>2014-11-05T18:00:00+01:00</FrDtTm>
                            <ToDtTm>2014-11-06T18:00:00+01:00</ToDtTm>
                        </RefPrd>
                    </RptHdr>
                    <ScrdMktRpt>
                        <Tx>
                            <RptdTxSts>NEWT</RptdTxSts>
                            <PrtryTxId>1</PrtryTxId>
                            <CtrPtyId>
                                <LEI>OE8Q7VBN47SSB1Z4MB56</LEI>
                            </CtrPtyId>
                            <TradDt>
                                <DtTm>2014-11-06T09:00:00+00:00</DtTm>
                            </TradDt>
                            <SttlmDt>2014-11-07</SttlmDt>
                            <MtrtyDt>2014-11-14</MtrtyDt>
                            <TxTp>BORR</TxTp>
                            <TxNmnlAmt Ccy="EUR">106900000</TxNmnlAmt>
                            <RateTp>FIXE</RateTp>
                            <DealRate>0.01</DealRate>
                            <Coll>
                                <Valtn>
                                  <SnglColl>
                                    <NmnlAmt Ccy="EUR">100000000</NmnlAmt>
                                    <ISIN>FR0011962398</ISIN>
                                  </SnglColl>
                                </Valtn>
                                <Hrcut>0</Hrcut>
                                <SpclCollInd>GENE</SpclCollInd>
                            </Coll>
                        </Tx>
                    </ScrdMktRpt>
                </MnyMktScrdMktSttstclRpt>
            </Document>
</MMSRMessage>
```

Example 3: Reverse repo transaction

Text description:

Reporting agent: Commerzbank, Frankfurt

Commerzbank conducts a reverse repo transaction via CCP A (EUREX Repo).

Security: DE000A0AE077

Nominal value: EUR 5 million. Collateral nominal amount: EUR 4,558,901

Repo rate: 1.5%

Trade date: 11:03 on 10 November 2014. Settlement date: 12 November 2014. Maturity date: 19 November 2014.

Haircut: 2.12345%[24]

Commerzbank reports the following matrix:

Variable	Variable name	Value
S10	REPORTED TRANSACTION STATUS	NEWT
S15	NOVATION STATUS	NONO
S20	UNIQUE TRANSACTION IDENTIFIER	
S30	PROPRIETARY TRANSACTION IDENTIFICATION	2
S35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	
S40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	
S50	COUNTERPARTY IDENTIFICATION	529900LN3S50JPU47S06
S60	COUNTERPARTY SECTOR	
S70	COUNTERPARTY LOCATION	
S80	TRIPARTY AGENT IDENTIFICATION	549300298FD7AS4PPU70
S90	TRADE DATE	2014-11-10T11:03:00+00:00
S100	SETTLEMENT DATE	2014-11-12
S110	MATURITY DATE	2014-11-19
S120	TRANSACTION TYPE	LEND
S130	TRANSACTION NOMINAL AMOUNT	5000000 EUR
S140	RATE TYPE	FIXE
S150	DEAL RATE	1.5
S160	REFERENCE RATE INDEX	
S170	BASIS POINT SPREAD	

[24] In this example, the haircut cannot be calculated from the information provided in the text description since information on the dirty price of the security would be necessary.

S180	COLLATERAL ISIN	DE000A0AE77
S190	COLLATERAL POOL	
S200	COLLATERAL TYPE	
S210	COLLATERAL ISSUER SECTOR	
S220	SPECIAL COLLATERAL INDICATOR	GENE
S230	COLLATERAL NOMINAL AMOUNT	4558901 EUR
S240	COLLATERAL HAIRCUT	2.1235

Unsecured segment

Example 4: Deposit

Text description:

Reporting agent: BNP Paribas, Paris

BNP London branch receives a EUR 100 million deposit from a non-financial corporation located in France.

Trade date: 6 November 2014. Settlement date: 10 November 2014. Maturity date: 10 December 2014.

Deposit rate: -0.05 %

BNP Paribas (Paris) reports the following matrix:

Variables	Variable name	Example
U10	REPORTED TRANSACTION STATUS	NEWT
U15	NOVATION STATUS	NONO
U20	UNIQUE TRANSACTION IDENTIFIER	
U30	PROPRIETARY TRANSACTION IDENTIFICATION	3
U35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	
U40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	
U50	COUNTERPARTY IDENTIFICATION	
U60	COUNTERPARTY SECTOR	S11
U70	COUNTERPARTY LOCATION	FR
U80	TRADE DATE	2014-11-06T21:00:00+00:00
U90	SETTLEMENT DATE	2014-11-10
U100	MATURITY DATE	2014-12-10

U110	INSTRUMENT TYPE	DPST
U120	TRANSACTION TYPE	BORR
U130	TRANSACTION NOMINAL AMOUNT	100000000 EUR
U140	TRANSACTION DEAL PRICE	100
U150	RATE TYPE	FIXE
U160	DEAL RATE	-0.05
U170	REFERENCE RATE INDEX	
U180	BASIS POINT SPREAD	
U190	CALL OR PUT	
U200	FIRST CALL/PUT DATE	
U210	CALL/PUT NOTICE PERIOD	

Example 5: Representation of the above example as XML

```
<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<MMSRMessage xmlns="urn:iso:std:iso:20022:tech:xsd:head.003.001.01">
        <AppHdr xmlns = "urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
                <Fr>
                        <OrgId>
                                <Id>
                                        <OrgId>
                                                <Othr>
                                                        <Id>R0MUWSFPU8MPRO8K5P83</Id>
                                                        <SchmeNm>
                                                                <Cd>LEI</Cd>
                                                        </SchmeNm>
                                                </Othr>
                                        </OrgId>
                                </Id>
                        </OrgId>
                </Fr>
                <To>
                        <OrgId>
                                <Id>
                                        <OrgId>
                                                <Othr>
                                                        <Id>9W4ONDYI7MRRJYXY8R34</Id>
                                                        <SchmeNm>
                                                                <Cd>LEI</Cd>
                                                        </SchmeNm>
                                                </Othr>
                                        </OrgId>
                                </Id>
                        </OrgId>
                </To>
                <BizMsgIdr>BNPA000003</BizMsgIdr>
```

```
            <MsgDefIdr>auth.013.001.02</MsgDefIdr>
            <BizSvc>ECB_MMSR_PROD</BizSvc>
            <CreDt>2014-11-07T17:30:00Z</CreDt>
        </AppHdr>
        <Document xmlns = "urn:iso:std:iso:20022:tech:xsd:auth.013.001.02">
            <MnyMktUscrdMktSttstclRpt>
                <RptHdr>
                    <RptgAgt>R0MUWSFPU8MPRO8K5P83</RptgAgt>
                    <RefPrd>
                        <FrDtTm>2014-11-06T18:00:00+01:00</FrDtTm>
                        <ToDtTm>2014-11-07T18:00:00+01:00</ToDtTm>
                    </RefPrd>
                </RptHdr>
                <UscrdMktRpt>
                    <Tx>
                        <RptdTxSts>NEWT</RptdTxSts>
                        <PrtryTxId>3</PrtryTxId>
                        <CtrPtyId>
                            <SctrAndLctn>
                                <Sctr>S11</Sctr>
                                <Lctn>FR</Lctn>
                            </SctrAndLctn>
                        </CtrPtyId>
                        <TradDt>
                            <DtTm>2014-11-06T21:00:00+00:00</DtTm>
                        </TradDt>
                        <SttlmDt>2014-11-10</SttlmDt>
                        <MtrtyDt>2014-12-10</MtrtyDt>
                        <TxTp>BORR</TxTp>
                        <InstrmTp>DPST</InstrmTp>
                        <TxNmnlAmt Ccy="EUR">100000000</TxNmnlAmt>
                        <DealPric>100</DealPric>
                        <RateTp>FIXE</RateTp>
                        <DealRate>-0.05</DealRate>
                    </Tx>
                </UscrdMktRpt>
            </MnyMktUscrdMktSttstclRpt>
        </Document>
</MMSRMessage>
```

Example 6: Deposit

Text description:

Reporting agent: Deutsche Bank, Frankfurt

Deutsche Bank receives a deposit from BNP Paribas.

Nominal value: EUR 1 million

Fixed rate: -0.038%

Trade date: 10 November 2014. Settlement date: 10 November 2014. Maturity date: 11 November 2014.

Deutsche Bank reports the following matrix:

Variables	Variable name	Value
U10	REPORTED TRANSACTION STATUS	NEWT
U15	NOVATION STATUS	NONO
U20	UNIQUE TRANSACTION IDENTIFIER	
U30	PROPRIETARY TRANSACTION IDENTIFICATION	4
U35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	
U40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	
U50	COUNTERPARTY IDENTIFICATION	R0MUWSFPU8MPRO8K5P83
U60	COUNTERPARTY SECTOR	
U70	COUNTERPARTY LOCATION	
U80	TRADE DATE	2014-11-10T11:04:00+00:00
U90	SETTLEMENT DATE	2014-11-10
U100	MATURITY DATE	2014-11-11
U110	INSTRUMENT TYPE	DPST
U120	TRANSACTION TYPE	BORR
U130	TRANSACTION NOMINAL AMOUNT	1000000 EUR
U140	TRANSACTION DEAL PRICE	100
U150	RATE TYPE	FIXE
U160	DEAL RATE	-0.038
U170	REFERENCE RATE INDEX	
U180	BASIS POINT SPREAD	
U190	CALL OR PUT	
U200	FIRST CALL/PUT DATE	
U210	CALL/PUT NOTICE PERIOD	

Example 7: Call account

Text description:

Reporting agent: Deutsche Bank, Frankfurt

Deutsche Bank receives a call account from Siemens.

Nominal value: EUR 1 million

Fixed rate: -0.038%

Trade date: 10 November 2014. Settlement date: 10 November 2014. Maturity date: call money.

Deutsche Bank reports the following matrix:

Variables	Variable name	Value
U10	REPORTED TRANSACTION STATUS	NEWT
U15	NOVATION STATUS	NONO
U20	UNIQUE TRANSACTION IDENTIFIER	
U30	PROPRIETARY TRANSACTION IDENTIFICATION	5
U35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	
U40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	
U50	COUNTERPARTY IDENTIFICATION	
U60	COUNTERPARTY SECTOR	S11
U70	COUNTERPARTY LOCATION	DE
U80	TRADE DATE	2014-11-10
U90	SETTLEMENT DATE	2014-11-10
U100	MATURITY DATE	2014-11-11
U110	INSTRUMENT TYPE	CACM
U120	TRANSACTION TYPE	BORR
U130	TRANSACTION NOMINAL AMOUNT	1000000 EUR
U140	TRANSACTION DEAL PRICE	100
U150	RATE TYPE	FIXE

U160	DEAL RATE	-0.038
U170	REFERENCE RATE INDEX	
U180	BASIS POINT SPREAD	
U190	CALL OR PUT	
U200	FIRST CALL/PUT DATE	
U210	CALL/PUT NOTICE PERIOD	

Example 8: Call account, with a 30-day notice period

Text description:

Reporting agent: Commerzbank, Frankfurt

Commerzbank receives a call account from an NFC.

Nominal value: EUR 100 million

Fixed rate: -0.041095%

Trade date: 11 April 2017. Settlement date: 11 April 2017. Maturity date: Settlement date + 30 days

Commerzbank reports the following matrix:

Variables	Variable name	Value
U10	REPORTED TRANSACTION STATUS	NEWT
U15	NOVATION STATUS	NONO
U20	UNIQUE TRANSACTION IDENTIFIER	
U30	PROPRIETARY TRANSACTION IDENTIFICATION	98255451575454485
U35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	
U40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	
U50	COUNTERPARTY IDENTIFICATION	

U60	COUNTERPARTY SECTOR	S11
U70	COUNTERPARTY LOCATION	AT
U80	TRADE DATE	2017-04-11
U90	SETTLEMENT DATE	2017-04-11
U100	MATURITY DATE	2017-05-11
U110	INSTRUMENT TYPE	CACM
U120	TRANSACTION TYPE	BORR
U130	TRANSACTION NOMINAL AMOUNT	1000000000 EUR
U140	TRANSACTION DEAL PRICE	100
U150	RATE TYPE	FIXE
U160	DEAL RATE	-0.041095
U170	REFERENCE RATE INDEX	
U180	BASIS POINT SPREAD	
U190	CALL OR PUT	
U200	FIRST CALL/PUT DATE	
U210	CALL/PUT NOTICE PERIOD	

Example 9: Commercial paper

Text description:

Reporting agent: Deutsche Bank, Frankfurt

Deutsche Bank issues a commercial paper denominated in EUR sold to BNP Paribas.

Nominal value: EUR 10 million. Rate: 0.10%. Trade date: 10 November 2014. Settlement date: 12 November 2014. Maturity date: 12 May 2015. Duration: 181 days. Net present value: EUR 9,994,974.75

Deutsche Bank reports the following matrix:

Variables	Variable name	Value
U10	REPORTED TRANSACTION STATUS	NEWT
U15	NOVATION STATUS	NONO
U20	UNIQUE TRANSACTION IDENTIFIER	
U30	PROPRIETARY TRANSACTION	6

	IDENTIFICATION	
U35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	
U40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	
U50	COUNTERPARTY IDENTIFICATION	R0MUWSFPU8MPRO8K5P83
U60	COUNTERPARTY SECTOR	
U70	COUNTERPARTY LOCATION	
U80	TRADE DATE	2014-11-10
U90	SETTLEMENT DATE	2014-11-12
U100	MATURITY DATE	2015-05-12
U110	INSTRUMENT TYPE	COPR
U120	TRANSACTION TYPE	BORR
U130	TRANSACTION NOMINAL AMOUNT	10000000 EUR
U140	TRANSACTION DEAL PRICE	99.9497475
U150	RATE TYPE	FIXE
U160	DEAL RATE	0.1254[25]
U170	REFERENCE RATE INDEX	
U180	BASIS POINT SPREAD	
U190	CALL OR PUT	
U200	FIRST CALL/PUT DATE	
U210	CALL/PUT NOTICE PERIOD	

Example 10: Convertible bond

Text description: Reporting agent: BNP Paribas, Paris.

BNP London branch borrows EUR 10 million from Société Générale via a convertible bond.

Trade date: 6 November 2014. Settlement date: 7 November 2014. Maturity date: 7 November 2015.

First call/put data: 7 February 2015.

Rate: +0.05 %.

BNP Paribas (Paris) reports the following matrix:

[25] Please be aware that the abovementioned Deal Rate of 0.1254 represents a yield to maturity based on actual cash flows as opposite to the nominal coupon rate. The deal rate shall be calculated for each instrument based on actual cash flows using the respective market conventions

Variables	Variable name	Example
U10	REPORTED TRANSACTION STATUS	NEWT
U15	NOVATION STATUS	NONO
U20	UNIQUE TRANSACTION IDENTIFIER	
U30	PROPRIETARY TRANSACTION IDENTIFICATION	3
U35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	
U40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	
U50	COUNTERPARTY IDENTIFICATION	O2RNE8IBXP4R0TD8PU41
U60	COUNTERPARTY SECTOR	
U70	COUNTERPARTY LOCATION	
U80	TRADE DATE	2014-11-06T21:00:00+00:00
U90	SETTLEMENT DATE	2014-11-07
U100	MATURITY DATE	2015-11-07
U110	INSTRUMENT TYPE	OTHR
U120	TRANSACTION TYPE	BORR
U130	TRANSACTION NOMINAL AMOUNT	10000000 EUR
U140	TRANSACTION DEAL PRICE	99.95002
U150	RATE TYPE	FIXE
U160	DEAL RATE	0.05
U170	REFERENCE RATE INDEX	
U180	BASIS POINT SPREAD	
U190	CALL OR PUT	CALL
U200	FIRST CALL/PUT DATE	2015-02-07

FX swap segment

Example 11: FX swaps

Text description:

Reporting agent: BNP Paribas, Paris

BNP sells EUR versus JPY to Crédit Agricole EUR 35 million versus JPY. Trade date: 6 November 2014. Value date: 12 November 2014. Maturity date: 13 January 2015. Spot rate: 141.

Forward points: -4.25

BNP reports the following matrix:

Variables	Variable name	Example
F10	REPORTED TRANSACTION STATUS	NEWT
F15	NOVATION STATUS	NONO
F20	UNIQUE TRANSACTION IDENTIFIER	
F30	PROPRIETARY TRANSACTION IDENTIFICATION	7
F35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	
F40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	
F50	COUNTERPARTY IDENTIFICATION	969500TJ5KRTCJQWXH05
F60	COUNTERPARTY SECTOR	
F70	COUNTERPARTY LOCATION	
F80	TRADE DATE	2014-11-06T11:39:00+00:00
F90	VALUE DATE	2014-11-12
F100	MATURITY DATE	2015-01-13
F110	FX TRANSACTION TYPE	SELL
F120	TRANSACTION NOMINAL AMOUNT	35000000 EUR
F130	FOREIGN CURRENCY CODE	JPY
F140	FOREIGN EXCHANGE SPOT RATE	141
F150	FOREIGN EXCHANGE FORWARD POINTS	-4.25

Example 12: Representation of the above example as XML

```
<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<MMSRMessage xmlns="urn:iso:std:iso:20022:tech:xsd:head.003.001.01">
	<AppHdr xmlns = "urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
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			<OrgId>
				<Id>
					<OrgId>
						<Othr>
							<Id>R0MUWSFPU8MPRO8K5P83</Id>
							<SchmeNm>
								<Cd>LEI</Cd>
							</SchmeNm>
						</Othr>
					</OrgId>
				</Id>
			</OrgId>
		</Fr>
		<To>
			<OrgId>
				<Id>
					<OrgId>
						<Othr>
							<Id>9W4ONDYI7MRRJYXY8R34</Id>
							<SchmeNm>
								<Cd>LEI</Cd>
							</SchmeNm>
						</Othr>
					</OrgId>
				</Id>
			</OrgId>
		</To>
		<BizMsgIdr>BNPA000005</BizMsgIdr>
		<MsgDefIdr>auth.014.001.02</MsgDefIdr>
		<BizSvc>ECB_MMSR_PROD</BizSvc>
		<CreDt>2014-11-06T17:30:00Z</CreDt>
	</AppHdr>
	<Document xmlns = "urn:iso:std:iso:20022:tech:xsd:auth.014.001.02">
		<MnyMktFXSwpsSttstclRpt>
			<RptHdr>
				<RptgAgt>R0MUWSFPU8MPRO8K5P83</RptgAgt>
				<RefPrd>
					<FrDtTm>2014-11-05T18:00:00+01:00</FrDtTm>
					<ToDtTm>2014-11-06T18:00:00+01:00</ToDtTm>
				</RefPrd>
			</RptHdr>
			<FXSwpsRpt>
				<Tx>
					<RptdTxSts>NEWT</RptdTxSts>
					<PrtryTxId>7</PrtryTxId>
					<CtrPtyId>
						<LEI>OE8Q7VBN47SSB1Z4MB56</LEI>
					</CtrPtyId>
					<TradDt>
						<DtTm>2014-11-06T11:39:00+00:00</DtTm>
					</TradDt>
					<SpotValDt>2014-11-12</SpotValDt>
					<MtrtyDt>2015-01-13</MtrtyDt>
```

```
                                        <TxTp>SELL</TxTp>
                                        <TxNmnlAmt Ccy="EUR">35000000</TxNmnlAmt>
                                        <FX>
                                                <FrgnCcy>JPY</FrgnCcy>
                                                <XchgSpotRate>141</XchgSpotRate>
                                                <XchgFwdPt>-4.25</XchgFwdPt>
                                        </FX>
                                </Tx>
                        </FXSwpsRpt>
                </MnyMktFXSwpsSttstclRpt>
        </Document>
</MMSRMessage>
```

Overnight index swap segment

Example 13: Overnight index swap

Text description:

Reporting agent: Deutsche Bank, Frankfurt

Deutsche Bank pays a fixed rate to BNP Paribas and receives a variable rate.

Nominal value: EUR 10 million. Fixed rate: -0.01%

Trade date: 10 November 2014. Start date: 12 November 2014. Maturity date: 19 November 2014.

Deutsche Bank reports the following matrix:

Variables	Variable name	Value
O10	REPORTED TRANSACTION STATUS	NEWT
O15	NOVATION STATUS	NONO
O20	UNIQUE TRANSACTION IDENTIFIER	
O30	PROPRIETARY TRANSACTION IDENTIFICATION	8
O35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	
O40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	
O50	COUNTERPARTY IDENTIFICATION	R0MUWSFPU8MPRO8K5P83
O60	COUNTERPARTY SECTOR	
O70	COUNTERPARTY LOCATION	
O80	TRADE DATE	2014-11-10
O90	START DATE	2014-11-12
O100	MATURITY DATE	2014-11-19
O110	FIXED INTEREST RATE	-0.01
O120	OIS TRANSACTION TYPE	PAID
O130	TRANSACTION NOMINAL AMOUNT	10000000 EUR

Example 14: Representation of the above example as XML

```
<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<MMSRMessage xmlns="urn:iso:std:iso:20022:tech:xsd:head.003.001.01">
	<AppHdr xmlns = "urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
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					<OrgId>
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							<Id>7LTWFZYICNSX8D621K86</Id>
							<SchmeNm>
								<Cd>LEI</Cd>
							</SchmeNm>
						</Othr>
					</OrgId>
				</Id>
			</OrgId>
		</Fr>
		<To>
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				<Id>
					<OrgId>
						<Othr>
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							<SchmeNm>
								<Cd>LEI</Cd>
							</SchmeNm>
						</Othr>
					</OrgId>
				</Id>
			</OrgId>
		</To>
		<BizMsgIdr>DEUT000007</BizMsgIdr>
		<MsgDefIdr>auth.015.001.02</MsgDefIdr>
		<BizSvc>ECB_MMSR_PROD</BizSvc>
		<CreDt>2014-11-10T17:30:00Z</CreDt>
	</AppHdr>
	<Document xmlns = "urn:iso:std:iso:20022:tech:xsd:auth.015.001.02">
		<MnyMktOvrnghtIndxSwpsSttstclRpt>
			<RptHdr>
				<RptgAgt>7LTWFZYICNSX8D621K86</RptgAgt>
				<RefPrd>
					<FrDtTm>2014-11-09T18:00:00+01:00</FrDtTm>
					<ToDtTm>2014-11-10T18:00:00+01:00</ToDtTm>
				</RefPrd>
			</RptHdr>
			<OvrnghtIndxSwpsRpt>
				<Tx>
					<RptdTxSts>NEWT</RptdTxSts>
					<PrtryTxId>8</PrtryTxId>
					<CtrPtyId>
						<LEI>R0MUWSFPU8MPRO8K5P83</LEI>
					</CtrPtyId>
					<TradDt>
						<Dt>2014-11-10</Dt>
					</TradDt>
					<StartDt>2014-11-12</StartDt>
					<MtrtyDt>2015-11-19</MtrtyDt>
```

```
                                    <FxdIntrstRate>-0.01</FxdIntrstRate>
                                    <TxTp>PAID</TxTp>
                                    <TxNmnlAmt Ccy="EUR">10000000</TxNmnlAmt>
                                </Tx>
                            </OvrnghtIndxSwpsRpt>
                        </MnyMktOvrnghtIndxSwpsSttstclRpt>
                    </Document>
                </MMSRMessage>
```