DEUTSCHE BUNDESBANK
EUROSYSTEM

Information on reports (Money market statistical reporting)

Valid from: 18/11/2026

Changes to the previous version are marked in red.

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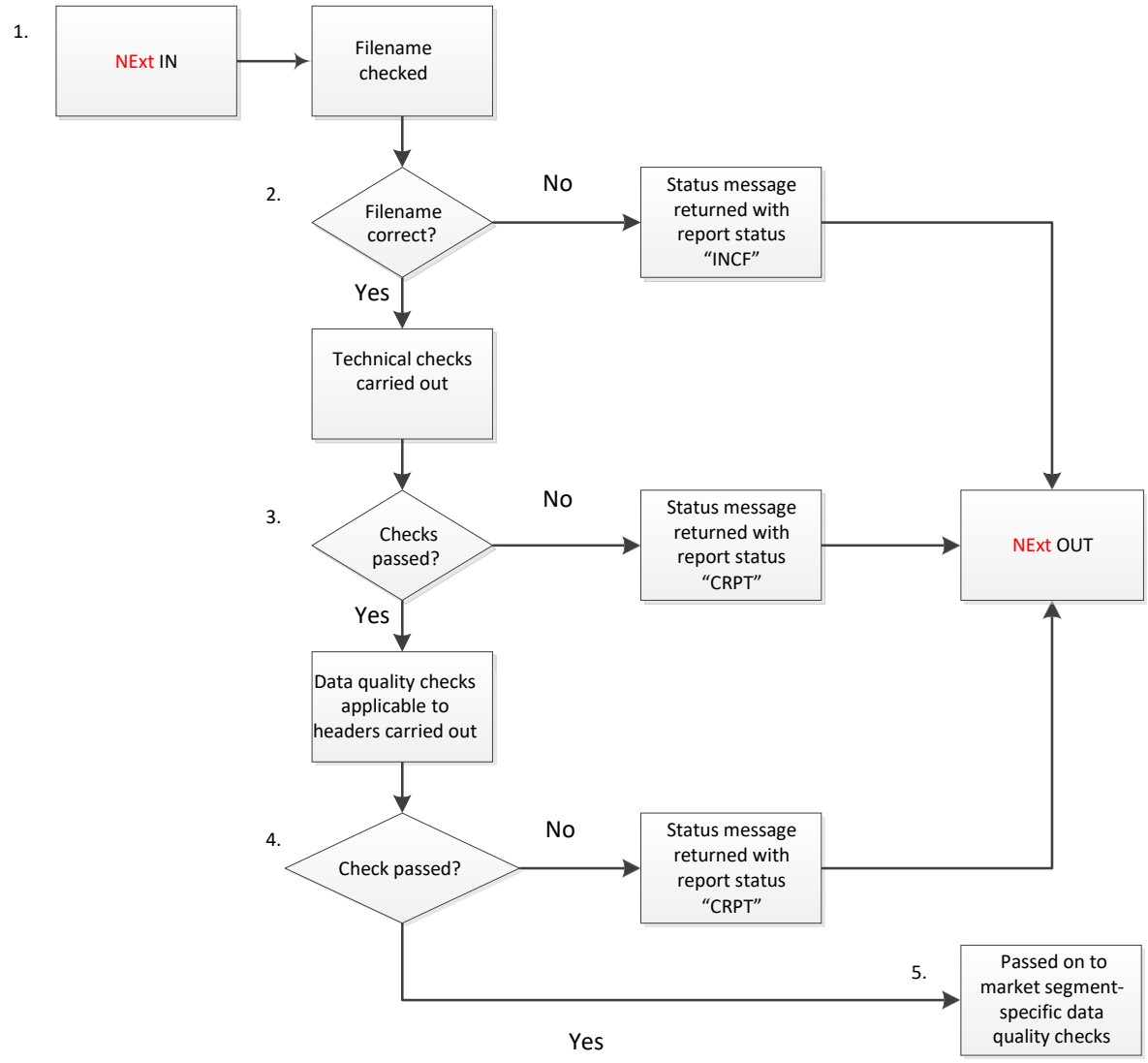
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1 Checking technical requirements

1.1 Flow chart



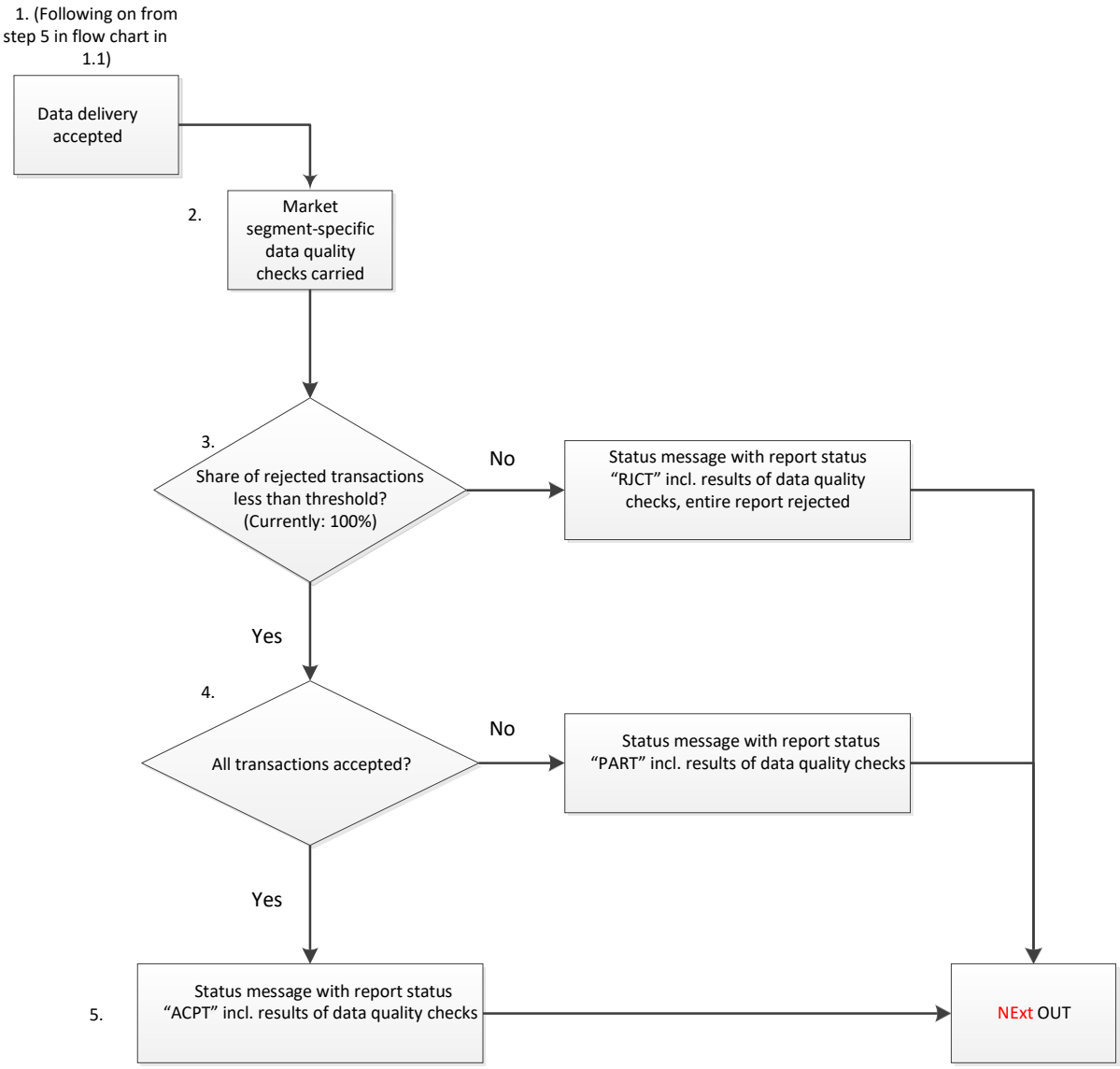
1.2 Explanation

1. NExt receives the submitted report.
2. The first step comprises checking whether the filename of the message is correct. It must comply with the filename conventions defined in Section 6. If it does not, a status message is returned with the report status "INCF" (incorrect filename). In the case of resubmission, all transactions must have the same reported transaction status as in the original file as the reported transactions could not be read by the Bundesbank and thus could not be processed.

3. The technical checks are then carried out. These determine whether the submitted file is incorrectly coded or contains XSD errors or other technical errors (see scenario 2a in the document “Information on status messages (money market statistics)”). If the submitted file contains technical errors, a status message is returned with the report status “CRPT” (corrupted file). In the case of resubmission, all transactions must have the same reported transaction status as in the original file as the reported transactions could not be read by the Bundesbank and thus could not be processed.
4. If the submitted file does not contain any technical errors, the data quality checks applicable to the headers are then carried out. If the submitted report violates one or more data quality checks with severity “Error” applicable to the headers, a status message is likewise returned with the report status “CRPT” (corrupted file). In the case of resubmission, all transactions must have the same reported transaction status as in the original file.
5. If a report is correctly formatted, has the correct filename, and does not violate any data quality checks with severity “Error” applicable to the headers, the report undergoes the market segment-specific data quality checks as shown in Section 2.

2 Market segment-specific data quality checks

2.1 Flow chart



2.2 Explanation

1. A message which is correctly formatted, has the correct filename, and does not violate any data quality checks applicable to the headers has been passed on.
2. The market segment-specific data quality checks are carried out.
3. The checks determine whether the share of erroneous transactions in the total number of transactions per report is above or equal to a certain threshold. If this is the case, a status message containing the erroneous transactions resulting from the data quality checks is returned with the report status "RJCT" (rejected).

This threshold currently stands at 100% erroneous transactions. A resubmission must contain **all** transactions included in the previously submitted file. All transactions must also have the same reported transaction status as in the original file as the reported transactions could not be read by the Bundesbank and thus could not be processed.

4. If the threshold is undershot, the checks determine whether all transactions are accepted, i.e. no data quality checks have been violated or only those with the error severity “Warning”. If the report contains one or more erroneous transactions, a status message is returned with the report status “PART” (partially accepted). The erroneous transactions resulting from the data quality checks are contained in the status message. A list of the data quality checks that are carried out can be found on the Deutsche Bundesbank’s website under the following link: Statistics on the money markets | Deutsche Bundesbank.
   Corrected transactions must contain the reported transaction status “CORR”.
   Please bear in mind the following particularity when correcting the field “Proprietary transaction identification (PTI)”:
   A correction of an incorrectly entered proprietary transaction identifier (PTI) is only possible via a corresponding cancellation “CANC” and a new report “NEWT”, as a change using “CORR” or “AMND” cannot be attributed to the original transaction if another PTI is entered. A cancellation generally affects all transactions that contain the PTI of the cancellation.
   If a report contains several transactions with the same PTI, it is also only possible to correct the affected transactions via a cancellation “CANC” – in which case all transactions of this PTI are deleted – and a corresponding new report “NEWT”.

   Example:

T	NEWT	PTI 1	RJCT due to duplicate PTI
	NEWT	PTI 1	RJCT due to duplicate PTI
	NEWT	PTI 1	RJCT due to duplicate PTI
T+1	CANC	PTI 1	All transactions with PTI 1 are deleted.

   If necessary, all transactions would have to be resubmitted with a new PTI. Please note that a PTI with the status “CANC” cannot be reused for other transactions.

5. If all transactions in a report have been reported correctly or merely contain warnings, a status message is returned with the report status “ACPT” (accepted).

3 Adjustment to reflect summer and winter time

For all *DateTime* formats ("reference period" and "trade date") entered in local time in money market statistical reports, the time difference to UTC/GMT time ("+hh:mm") needs to be adjusted to reflect summer and winter time.

The trade date field for a transaction carried out at 15:00 German **winter time** therefore has to have the following *DateTime* format: "yyyy-mm-ddT15:00:00**+01:00**".
By contrast, a transaction carried out at 15:00 German **summer time** is to be recorded as "yyyy-mm-ddT15:00:00**+02:00**".

4 Note on corrections and resubmissions

Both corrections and resubmissions could be integrated either into a separate (also same-day) report or into the regular reporting for the following day, regardless of whether they are related to individual transactions or an entire market segment.

This is illustrated by the following example:

Transactions	Marktsegment	Submission time	Report Status
NEWT from day T	auth.012.001.02	T+1 04:30	ACPT
NEWT from day T	auth.013.001.02	T+0 19:30	PART
NEWT from day T	auth.014.001.02	Not sent	n/a
NEWT from day T	auth.015.001.02	T+0 22:15	CRPT

Resubmission for market segment "auth.012.001.02", "auth.014.001.02" and "auth.015.001.02" as well as corrections for market segment "auth.013.001.02":

Variant A:
(Same-day resubmissions and corrections)

additional NEWT from day T	auth.012.001.02	T+1 06:00	ACPT
CORR of NEWT from day T	auth.013.001.02	T+1 06:00	ACPT
NEWT from day T	auth.014.001.02	T+1 08:30	ACPT
NEWT from day T	auth.015.001.02	T+0 23:00	ACPT

Variant B:
(Resubmissions and corrections with regular reporting of the following day)

additional NEWT from day T + NEWT from day T+1	auth.012.001.02	T+2 04:30	ACPT
CORR of NEWT from day T + NEWT from day T+1	auth.013.001.02	T+1 19:30	ACPT
NEWT from day T + NEWT from day T+1	auth.014.001.02	T+2 02:45	ACPT
NEWT from day T + NEWT from day T+1	auth.015.001.02	T+1 22:15	ACPT

5 Guidance for the submission of multiple reports for the same reporting date

In general, reporting agents should submit all transactions for a given reporting date in a single report for each market segment. Exceptions to this guidance are the following **examples**:

- Submission of corrections related to structural reporting issues or rejected transactions independent of regular reporting
- Submission of late reports independent of the submission deadline
- Submission of same-day follow-up reports for transactions that were initially missing
- [Especially for **€STR-related transactions**] Partial submissions on the previous evening

The continual reporting of individual transactions over the course of a day (**tick-by-tick reporting**) is **not permitted**.

In case there will be submitted multiple reports per reporting date, subsequent reports will be **processed in addition to any accepted reports ("ACPT", "PART", see section 2 and 3) that have been previously submitted**. Consequently, for the submission of reports, only the delta of transactions may be contained in the subsequent reports. (Partially) accepted reports for the same reporting date will thus not be overwritten.
Example: In case of a submission of two reports with the same PTI and Reported Transaction Status "NEWT" until 07:00 on day T+1, this PTI will be rejected (Transaction Status = "RJCT") in the second report.

To ensure the correct order in case of multiple submitted reports, subsequent reports may only be submitted after the reception of a status message (acknowledging receipt from Money Market Statistical Reporting) or after a waiting period of 30 minutes has elapsed. In addition, subsequent reports must contain a **unique business message identifier** and a **serial number in the filename**.

Example:

Serial number of report	Business Message Identifier	Serial number in filename
1	13_2024_05_02_a	.0001
2	13_2024_05_02_b	.0002

In order to prevent the systems from becoming overloaded, the **technical check "MAX_REPORTS"** will limit the number of submissions per reporting agent and per market segment to a maximum of 20 (partially) accepted reports during the period from 07:00 to 18:00 and a maximum of five (partially) accepted reports during the period from 18:00 to 07:00. Furthermore, generally there should be no submission of reports during the daily maintenance window from 09:30 to 12:00.

6 Filename conventions for reports

Please use the following filename conventions in money market statistical reporting files:
[Market segment].[LEI].[Date].[Transmission number]

(e.g.: auth.012.001.02.7LTWFZYICNSX8D621K86.20160701.0001)

The market segment is indicated by one of the following identifiers (15 characters):

"auth.012.001.02" for the secured money market
"auth.013.001.02" for the unsecured money market
"auth.014.001.02" for FX swaps
"auth.015.001.02" for Overnight index swaps swaps

The LEI corresponds to the LEI of the reporting agent, not the "sender" (20 characters).

The date takes the form "YYYYMMDD" and corresponds to the reporting date (8 digits).

The transmission number is a sequential number, starting with "0001" (4 digits) for each market segment on a daily basis.

Do **not** add a file extension.

7 Technical framework conditions

We also kindly ask you to submit files with a **file size** of **10 MB** or more (unzipped) exclusively as an archive in the form of a **.zip file**. The filename should comply with the conventions shown above (the only difference is the file extension ".zip" used in this case). Here, too, the XML file within the archive should not have a file extension. Please note that each archive may contain only one XML file, i.e. still submit four files (one file per market segment, plus any corrections made on the same day, if applicable) per day.

For files with a file size less than 10 MB, you can decide whether to submit the report as an archive in the form of a .zip file or as an XML file (without file extension). The Bundesbank would prefer the report to be submitted as a .zip file, however.

We would also like to point out that files assigned with "ECB_MMSR_TEST" (business service status) are used for transmission channel testing purposes only. No data quality checks are carried out for reports flagged in this way.
The status "ECB_MMSR_PROD" must be used if the submitted files are to be checked and undergo further processing.

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