

Money Market Statistical Reporting - MMSR (German Part) Data Report 2019-08

Data available from 2016/07 until 2019/03
DOI: [10.12757/Bbk.mmsr.0716_0419.01.01](https://doi.org/10.12757/Bbk.mmsr.0716_0419.01.01)

Deutsche Bundesbank, Research Data and Service Centre

Madlen Bade
Hendrik Christian Doll
Christian Hirsch
Antje Hubrich
Fenja Schulz

Contents

MMSR - A Brief Introduction	2
1. Dataset description	3
1.1. Overview and identification	3
1.2. Dataset scope and coverage	3
1.3. Data collection	6
1.4. Data appraisal	7
1.5. Data accessibility	8
2. Description of variables	10
2.1. Overview of variables: secured	10
2.2. Overview of variables: unsecured	11
2.3. Overview of variables: FX	12
2.4. Overview of variables: OIS	13
2.5. Details of variables: secured	14
2.6. Details of variables: unsecured	23
2.7. Details of variables: FX	31
2.8. Details of variables: OIS	38
References	44
A. Appendix: Codelists	45

Abstract

We describe the research dataset “Money Market Statistical Reporting - German Part” (MMSR), using a structured metadata schema.¹⁾ The first part of this document, “MMSR - A Brief Introduction”, provides a summary of the dataset. Chapter 1 describes the general properties of the dataset as a whole, such as its scope and coverage and the methods of data collection and data appraisal. Chapter 2 then takes a look at the variable level, providing a variable overview table as well as variable detail tables for each variable. The appendix A includes codelists, i.e. information on the meaning of values for categorical variables .

Keywords: transaction-by-transaction, secured money market, unsecured money market, foreign exchange swaps, FX, euro overnight index swaps, EONIA.

Acknowledgements: We thank Frederik Hering for his excellent research assistance.

Metadata Version: MMSR-Data-Doc-v1-0

Copyright: Deutsche Bundesbank

Citation: Bade, M.; Doll, H. C.; Hirsch, C.; Hubrich A.; Schulz F. (2019). Money Market Statistical Reporting, Data Report 2019-08 – Metadata Version MMSR-Data-Doc-v1-0. Deutsche Bundesbank Research Data and Service Centre.

1 The metadata model used is derived from the “Data Documentation Initiative” (DDI) (<http://www.ddialliance.org>)

MMSR - A Brief Introduction

The Money Market Statistical Reporting (MMSR) is a transaction-by-transaction dataset about the Euro money market. The collection of data is based on European Central Bank (ECB) regulation. Under this regulation, the 50 biggest Monetary Financial Institutes (MFIs) in the Eurozone are obliged to report money market transactions. The Deutsche Bundesbank provides access to the German subset of the MMSR. In total, this subset currently contains 115 Reporting Agents (including 14 MFIs based upon the ECB criterion).

Reporting agents are obliged to report to Deutsche Bundesbank all money market 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. Data is available from July 2016 onwards. Starting in October 2019, the MMSR data will be the base for the Euro Short-Term Rate which represents a new reference rate index by the Eurosystem.

The MMSR data contains information on the following four money market segments.

- The secured money market segment, which consists of fixed-term and open-basis repurchase agreements, securities lending against cash as well as buy- and sell-back transactions.
- The unsecured money market segment, which contains daily unsecured transactions covering borrowing and lending using instruments such as unsecured deposits and call accounts, and the issuance of fixed-rate or variable-rate short-term debt securities, and (asset backed) commercial papers.
- Foreign exchange swaps (FX swaps), which consist of daily foreign exchange swaps transactions in which euro is bought/sold on a near-term value date against a foreign currency with an agreement to resell the purchased currency on a forward, pre-agreed maturity date, excluding transactions related to Eurosystem tender operations.
- Euro overnight index (EONIA) Swaps - also OIS -, which consist of daily euro overnight index swap transactions denominated in euro of any maturity.

For each transaction in every market segment, reported information contains the following: information about the attributes identifying the transaction, counterparty information, trading, settlement, and maturity dates, as well as volume and terms of the transaction. Furthermore, additional information is reported for each of the four market segments. Reporting agents are obliged to report, irrespective of whether they are the borrowing or lending party of a transaction. This may lead to transactions showing up more than once in the dataset.

1. Dataset description

1.1. Overview and identification

Title of dataset

Money Market Statistical Reporting (German Part)

German title

Geldmarktstatistik (deutscher Teil)

Abbreviation

MMSR

Dataset abstract

MMSR is a transaction-by-transaction dataset about the Euro money market. Data contains detailed information about the secured and unsecured money market, foreign exchange swaps and Euro overnight index (EONIA) swaps. The German subset of the data, to which Deutsche Bundesbank provides access, comprises 115 reporting agents domiciled in Germany. Reporting agents are obliged to report to Deutsche Bundesbank all money market 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. Data is available from July 2016 onwards.

Data ID / DOI

Metadata version: MMSR-Data-Doc-v1-0
DOI: 10.12757/Bbk.mmsr.0716_0419.01.01

1.2. Dataset scope and coverage

Legal basis

Collection of data is based on Regulation (EU) No 1333/2014 (ECB/2014/48), concerning statistics on the money markets (EU, 2014). This Regulation was amended by Regulation (EU) No 1599/2015 (ECB/2015/30) and Regulation (EU) No 2019/113 (ECB/2018/33).²⁾

²⁾ In the following, we refer to this set of regulations as "MMSR-regulation".

Unit of Analysis

Data is reported on transaction-by-transaction level i.e. each line in the dataset corresponds to one money market transaction between one reporting agent and one counterparty.

Time period

The DOI registered data comprises of the time period from July 01, 2016 to March 31, 2019. The research data will be updated monthly.

Geographic coverage

The German part of the MMSR data described in this data report is constituted by reporting agents domiciled in Germany. All eligible money market transactions from those MFIs are subject to report, irrespective of counterparty domicile, which can be in Germany, the Eurozone, or the rest of the world.

Universe

A MFI has an obligation by the ECB to submit reports, if its total main balance sheet assets relative to the total main balance sheet assets for all euro area MFIs make up more than 0.35%, as of December 31, 2014.³⁾ Under this criterion, 14 MFIs domiciled in Germany are obliged to report.

In addition, the MMSR-regulation allows appointing further reporting agents by National Central Banks (NCBs). Deutsche Bundesbank enlarged the set of MFIs with an obligation to report due to the heterogeneous structure of the German banking sector. The enlarged set of MFIs with an obligation to report to Deutsche Bundesbank currently contains 115 institutes domiciled in Germany. Reporting criteria are:

- usage of a TARGET2-Payment-Module-Account,
- relevant balance sheet assets of more than 1 billion Euro (as of December 31, 2014).

Generally, all relevant money market transactions conducted in Euro with the following entities have to be reported: 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.⁴⁾ Reporting agents are required to report all transactions relating to money market instruments booked in their Union and European Free Trade Association (EFTA) -located branches.

All transactions contain the following information: information about the attributes identifying

³ A current list of reporting agents that fall under the ECB criterion is available online (see ECB, 2019).

⁴ Non-financial corporations classified as “wholesale” under the Basel III LCR framework. Reporting of transactions conducted with non-financial corporations (NFCs) were allowed until December 31, 2017 in accordance with a transitional regime. From 1 January 2018 onwards, reporting obligations is based on the main rule for all reporting agents without exceptions. The main rule requires the reporting of transactions with NFCs 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) 2015/615. The transitional regime allowed Reporting Agents until 31 December 2017, in line with the transitional period laid down in Delegated Regulation (EU) 2015/61, to exclude from the reporting all transactions concluded with NFCs with a transaction nominal amount below EUR 1 million.

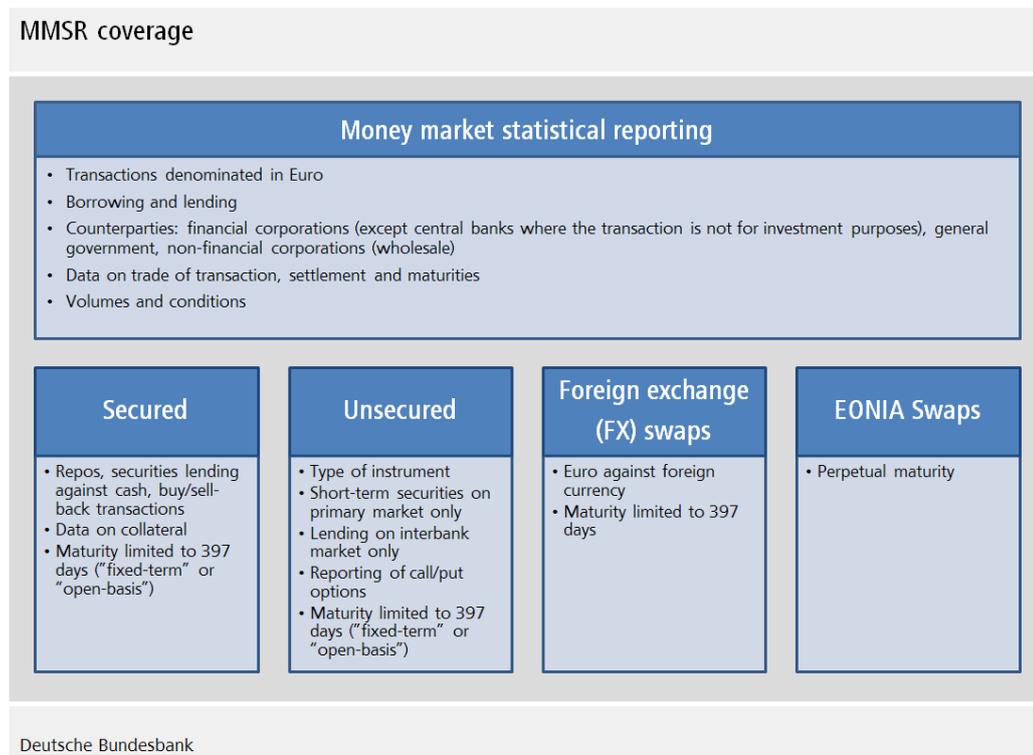


Figure 1: Overview of MMSR coverage by different money market segments, adjusted according to Regulation-Update 2019 (Source: Deutsche Bundesbank, 2017)

the transaction, counterparty information, trading, settlement, and maturity dates, as well as volume and terms of the transaction. For the respective market segments, additional information is reported. Both sides of the trade are reportable if both counterparties are reporting agents, irrespective of whether it is the borrowing or lending party. If both transaction parties report, the transaction shows up twice and can be matched using the "Unique transaction identifier"⁵⁾ (UTI).

Eligible transactions are the following (Figure 1 graphically depicts the coverage of the four money market segments.):

- The secured money market segment. This consists of all fixed-term and open-basis repurchase agreements, securities lending against cash as well as buy and sell-back transactions, including tri-party repo transactions (borrowing and lending) 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 or with status "until further notice").

The secured market segment is provided to the researcher in two files by the RDSC of Deutsche Bundesbank. The "secured_coltype" and the "secured_vl" file report information on the same set of secured transactions. "Secured_coltype" contains information only on the collateral type (e.g. single, multiple, other), the "secured_vl" file also provides information on the individual security (i.e. ISIN) underlying the transaction. As a consequence, the "secured_vl" file contains more observations, because transactions with multiple underlying securities are listed in multiple lines (as opposed to one line in the "secured_coltype" file). Thus, the number of underlying

⁵ For now, UTI reporting remains patchy, however transmission of the UTI, if available, is strongly encouraged by the ECB. 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.

securities is equal to the number of rows for one transaction.

- The unsecured money market segment consists of daily unsecured transactions covering all borrowing (and lending on the interbank-market) denominated in euro with a maturity of up to and including (defined as transactions with a maturity date of not more than 397 days after the settlement date) using the instruments defined in the MMSR Regulation. Those instruments are in particular unsecured deposits and call accounts, and the issuance and purchase of fixed-rate or variable-rate short-term debt securities, and (asset backed) commercial papers on the primary market.

The unsecured market segment is provided to the researcher in two files by the RDSC of Deutsche Bundesbank. The “unsecured_coltype” and the “unsecured_vl” file report information on the same set of unsecured transactions. “Unsecured_coltype” contains information without call or put options, the “unsecured_vl” file also provides information on the call/put options. As a consequence, the “unsecured_vl” file contains more observations, because transactions with multiple call or put options (up to two) are listed in multiple lines. Thus, the number of underlying call or put options is equal to the number of rows for one transaction (one or two).

- Foreign exchange swaps (FX swaps), which contains daily foreign exchange 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 is bought/sold on a near-term value date against a foreign currency with an agreement to resell the purchased currency on a forward, pre-agreed maturity date, conducted by the reporting agent.
- Euro overnight index (EONIA) Swaps - also called OIS - consist of daily euro overnight index swap transactions denominated in euro of any maturity.

The following types of transactions are not reported:

- Transactions related to Eurosystem tender operations and marginal lending facilities.
- 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. 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.

1.3. Data collection

Data collection mode

Reports are transmitted electronically as XML files via ExtraNet, the Bundesbank’s e-business platform for secure file-transfer.⁶⁾

Data collectors

Deutsche Bundesbank, Statistics Department (S), Securities and Money Market Statistics Division (S5), Money Market Statistical Reporting and Euro Short Term Rate (ESTER) (S510).

⁶ Details are outlined in the MMSR reporting instructions (ECB, 2018b).

Collection frequency

Daily

Response rate

With reference to experiences from data assurance procedures, and with reference to the sanctions against MFIs that fail to report, the data collector regards response rates to be close to complete.

Supervision

- All reporting agents receive a mandatory notice from the board of Deutsche Bundesbank.
- As outlined in the MMSR-regulation, referring to Regulation (EC) No 2533/98 Article 7(1), the ECB has the power to impose sanctions on reporting agents which fail to comply with statistical reporting requirements set out in ECB regulations or decisions.
- Annex IV of the MMSR-regulation contains minimum standards that have to be applied by the actual reporting population (applicable since 2013-01). These include:
 - Minimum standards for transmission
 - Minimum standards for accuracy
 - Minimum standards for conceptual compliance
 - Minimum standards for revisions

1.4. Data appraisal

Quality checks

Validity of the transmitted daily report is checked by detailed automatic quality checks, ensuring internal validity. There are three levels of quality checks. Blocking rules are used as a first level of plausibility checks. They refer to data quality of the reporting scheme. The second level checks the data quality, by testing implausible combinations of reported variables.⁷⁾ The third level detects outliers in the dataset.

Data editing

The reporting framework that applies for the daily transmission of MMSR data is outlined in the MMSR reporting instructions (ECB, 2018b). The reporting instructions include the messaging framework, the reporting schemes and variables that have to be used when reporting money market transactions. If on a given day no transactions are recorded, the reporting agent must transmit an empty file.

1. Data transmission by reporting agents: reporting deadline is 06:30 CET on the first TARGET2 settlement day after the trade date.
2. 1st and 2nd level of plausibility checks (see paragraph on Quality checks).
3. Completeness check.

⁷ Formal details on conducted level 1 and level 2 data quality checks by the ECB are available online (described in ECB, 2018a).

4. Transmission to ECB: once per day before 7 a.m. CET on the first TARGET2 settlement day after the trade date.
5. 3rd level of plausibility checks (see "Quality Checks").
6. Sending queries to reporting agents.
7. Data revisions in case of erroneous data as part of next day transmission.

Bundesbank also conducts data enrichment, e.g. on variable interest rate, counterparty information (using RIAD), maturity buckets, - bands, and -tenors.

Revisions

The data transmitted by the reporting agents 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 Deutsche Bundesbank. 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 ("10-day period for revisions"). Revisions will not be transmitted in a separate file. Instead, revisions should be transmitted together with the new daily transactions that are sent to the Bundesbank. ⁸⁾

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 realizes 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.

Please note that in the file the RDSC provides, only the last record of a transaction is included. Therefore, cancelled transactions will not show up.

1.5. Data accessibility

Research proposal conditions

A research proposal is checked for feasibility of the research project given the research data, i.e. the suitability of the data to answer the research questions raised by the proposal. The research project must be in the public interest, i.e. without commercial goals.

Data will be provided separately based on the four money market segments outlined above. Therefore, the researcher has to justify the exact segments, she needs for the analysis.

⁸ For details, consult the MMSR reporting instructions (ECB, 2018b).

Institutional access conditions

The researcher must be affiliated with a research institution that clearly has a scientific, non-commercial agenda.

Contact

Deutsche Bundesbank

E-Mail: fdsz-data@bundesbank.de

Homepage: <https://www.bundesbank.de/en/bundesbank/research/rdsc>

Deposit requirements

The researcher must sign a confidentiality agreement. The data provider must be informed about any documents that are made available to the public that contain information derived from the provided data. The researcher is obliged to provide proof of proper data source citation by providing copies of the manuscripts and / or publications.

Citation requirements

For any study and any other document that is made available to the public that contains information derived from the provided data, the researcher is obliged to properly cite the data source as follows:

Bade, M.; Doll, H. C.; Hirsch, C.; Hubrich A.; Schulz F. (2019). Money Market Statistical Reporting, Data Report 2019-08 – Metadata Version MMSR-Data-Doc-v1-0. Deutsche Bundesbank Research Data and Service Centre.

In addition, the DOI for the MMSR data version employed for research has to be cited as:

10.12757/Bbk.mmsr.0716_0419.01.01

2. Description of variables

2.1. Overview of variables: secured

Name	Label
BAID	Random ID Reporting Agent
LEI_RA_HASHED	LEI Reporting Agent
MARKET_SEGMENT	Market Segment
REFERENCE_DATE	Reference Date
REPORTED_TRANSACTION_STATUS	Reported Transaction Status
UTI	Unique Transaction Identifier
PTI	Proprietary Transaction Identification
PTI_CP	Counterparty Proprietary Transaction Identification
LEI_CP_HASHED	LEI Counterparty
SECTOR_CP	Counterparty Sector
LOCATION_CP	Counterparty Location
TRADE_DATE	Trade Date
MATURITY_DATE	Maturity Date
TRANSACTION_NOMINAL_AMOUNT	Transaction Nominal Amount
A_TRANS_NOM_AMOUNT_CCY	Transaction Nominal Amount Currency
N_TRANS_STATUS	Transaction Status
MATURITY_BUCKET	Maturity Buckets
MATURITY_BAND	Maturity Bands
MATURITY_DAYS	Maturity Days
TRANSACTION_TYPE	Transaction Type
SETTLEMENT_DATE	Settlement Date
RATE_TYPE	Rate Type
DEAL_RATE	Deal Rate
REF_RATE_INDEX	Reference Rate
BASIS_POINT_SPREAD	Basis Point Spread
LEI_TRIPARTY_HASHED	Triparty Agent Identification
COLLATERAL_TYPE	Collateral Type
COLLATERAL_ISIN	Collateral ISIN
COLLATERAL_POOL	Collateral Pool
COLLATERAL_TYPE1	Collateral Type1
COLLATERAL_ISSUER_SECTOR	Collateral Issuer Sector
SPECIAL_COLLATERAL_INDICATOR	Special Collateral Indicator
COLLATERAL_NOMINAL_AMOUNT	Collateral Nominal Amount
COLLATERAL_HAIRCUT	Collateral Haircut
NOVATIONSTATUS	Novation Status
RELATED_PTI	Related Proprietary Transaction Identification

2.2. Overview of variables: unsecured

Name	Label
BAID	Random ID Reporting Agent
LEI_RA_HASHED	LEI Reporting Agent
MARKET_SEGMENT	Market Segment
REFERENCE_DATE	Reference Date
REPORTEDTRANSACTIONSTATUS	Reported Transaction Status
UTI	Unique Transaction Identifier
PTI	Proprietary Transaction Identification
PTI_CP	Counterparty Proprietary Transaction Identification
LEI_CP_HASHED	LEI Counterparty
SECTOR_CP	Counterparty Sector
LOCATION_CP	Counterparty Location
TRADE_DATE	Trade Date
MATURITY_DATE	Maturity Date
TRANSACTION_NOMINAL_AMOUNT	Transaction Nominal Amount
TRANSACTION_STATUS	Transaction Status
MATURITY_BUCKET	Maturity Buckets
MATURITY_BAND	Maturity Bands
MATURITY_DAYS	Maturity Days
TRANSACTION_TYPE	Transaction Type
SETTLEMENT_DATE	Settlement Date
RATE_TYPE	Rate Type
DEAL_RATE	Deal Rate
REFERENCE_RATE_INDEX	Reference Rate
BASIS_POINT_SPREAD	Basis Point Spread
INSTRUMENT_TYPE	Instrument Type
DEAL_PRICE	Transaction Deal Price
CALL_OR_PUT	Call or Put Option
FIRST_CP_DT	First Call Put Date
NOTICE_PERIOD	Call or Put Notice Period
NOVATIONSTATUS	Novation Status
RELATED_PTI	Related Proprietary Transaction Identification

2.3. Overview of variables: FX

Name	Label
BAID	Random ID Reporting Agent
LEI_RA_HASHED	LEI Reporting Agent
MARKET_SEGMENT	Market Segment
REFERENCE_DATE	Reference Date
REPORTED_TRANSACTION_STATUS	Reported Transaction Status
UTI	Unique Transaction Identifier
PTI	Proprietary Transaction Identification
PTI_CP	Counterparty Proprietary Transaction Identification
LEI_CP_HASHED	LEI Counterparty
SECTOR_CP	Counterparty Sector
LOCATION_CP	Counterparty Location
TRADE_DATE	Trade Date
MATURITY_DATE	Maturity Date
TRANSACTION_NOMINAL_AMOUNT	Transaction Nominal Amount
A_TRANS_NOM_AMOUNT_CCY	Transaction Nominal Amount Currency
N_TRANS_STATUS	Transaction Status
MATURITY_BUCKET	Maturity Buckets
MATURITY_BAND	Maturity Bands
MATURITY_DAYS	Maturity Days
N_FX_TRANS_TYPE	Transaction Type
SPOT_VALUE_DATE	Value Date
A_FOREIGN_CCY_ID	Foreign Currency Code
N_FOREIGN_EX_SPOT_RATE	Foreign Exchange Spot Rate
N_FOREIGN_EX_FORWARD_POINT	Foreign Exchange Forward Points
NOVATION_STATUS	Novation Status
RELATED_PTI	Related Proprietary Transaction Identification

2.4. Overview of variables: OIS

Name	Label
BAID	Random ID Reporting Agent
LEI_RA_HASHED	LEI Reporting Agent
MARKET_SEGMENT	Market Segment
REFERENCE_DATE	Reference Date
REPORTEDTRANSACTIONSTATUS	Reported Transaction Status
UTI	Unique Transaction Identifier
PTI	Proprietary Transaction Identification
PTI_CP	Counterparty Proprietary Transaction Identification
LEI_CP_HASHED	LEI Counterparty
SECTOR_CP	Counterparty Sector
LOCATION_CP	Counterparty Location
TRADE_DATE	Trade Date
MATURITY_DATE	Maturity Date
TRANSACTION_NOMINAL_AMOUNT	Transaction Nominal Amount
TRANSACTION_STATUS	Transaction Status
MATURITY_BUCKET	Maturity Buckets
MATURITY_BAND	Maturity Bands
MATURITY_DAYS	Maturity Days
TRANSACTION_TYPE	Transaction Type
D_START_DT	Start Date
FIXED_INTEREST_RATE	Fixed Interest Rate
NOVATIONSTATUS	Novation Status
RELATED_PTI	Related Proprietary Transaction Identification

2.5. Details of variables: secured

BAID: Random ID Reporting Agent

Notes	This variable contains the BAID (bank ID) of the reporting agent. This is useful to join other Deutsche Bundesbank micro data containing banks to the MMSR.
Period of availability	2016/07 until 2019/03
Source	Deutsche Bundesbank
Type	integer
Fill grade (percent)	100.00

LEI_RA_HASHED: LEI Reporting Agent

Notes	This variable contains the hashed legal entity identifier (LEI) of the reporting agent. The LEI is hashed to anonymize the data, however other company data can be merged to the MMSR by the RDSC via the LEI.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

MARKET_SEGMENT: Market Segment

Notes	This variable specifies the market segment of the subsequent reporting data in the message: secured market, unsecured market, FX swaps or OIS.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

REFERENCE_DATE: Reference Date

Notes	This variable specifies the day on which the transactions are reported/transmitted or last modified. The format is YYYY-MM-DD.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	date
Fill grade (percent)	100.00

Variable REPORTED_TRANSACTION_STATUS continues on next page

Variable REPORTED_TRANSACTION_STATUS continued from previous page

REPORTED_TRANSACTION_STATUS: Reported Transaction Status

Notes	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 or a correction to a previously reported and rejected transaction.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

UTI: Unique Transaction Identifier

Notes	This variable specifies the UTI, which is a unique code that allows a transaction in the respective market segment to be identified.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	0.72

PTI: Proprietary Transaction Identification

Notes	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.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

PTI_CP: Counterparty Proprietary Transaction Identification

Notes	This variable specifies the proprietary transaction identification assigned by the counterparty of the reporting agent to the same transaction.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	logical
Fill grade (percent)	0.00

LEI_CP_HASHED: LEI Counterparty

Notes	This variable provides the hashed LEI of the counterparty of the reporting agent (initially only to be provided for banks, CCPs and international organisations, universally after amendment ECB/2018/33). The LEI is hashed to anonymize the data, however other company data can be merged to the MMSR by the RDSC via the LEI.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	79.96

SECTOR_CP: Counterparty Sector

Notes	This variable provides the institutional sector of the counterparty (initially not included were sectors S126, S127, S14 and S15. After amendment ECB/2018/33 not included are only sectors S14 and S15). The institutional sector follows the classification of the european system of accounts 2010 (ESA 2010, see codelist below).
Period of availability	2016/07 until 2019/03
Source	Reporting agent or Deutsche Bundesbank
Type	character
Fill grade (percent)	59.62

LOCATION_CP: Counterparty Location

Notes	This is the two digit ISO 3166-2 country code of the country in which the counterparty is incorporated.
Period of availability	2016/07 until 2019/03
Source	Reporting agent or Deutsche Bundesbank
Type	character
Fill grade (percent)	100.00

TRADE_DATE: Trade Date

Notes	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. Information: If only the trade date is reported then the time will be added as 00:00:00 in the csv-export. The format is YYYY-MM-DD hh:mm:ss.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

MATURITY_DATE: Maturity Date

Notes	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, the first date on which the initial transaction or the subsequent rollovers can be terminated will be reported as the maturity date. The format is YYYY-MM-DD.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	date
Fill grade (percent)	100.00

TRANSACTION_NOMINAL_AMOUNT: Transaction Nominal Amount

Notes	This variable is the amount in euro initially borrowed or lent and is to be reported as an absolute value.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	numeric
Fill grade (percent)	100.00

A_TRANS_NOM_AMOUNT_CCY: Transaction Nominal Amount Currency

Notes	This is the international three-digit ISO 4217 code of the currency bought/sold in exchange for euro.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

N_TRANS_STATUS: Transaction Status

Notes	This variable contains information about the status of the transaction, i.e. it includes details on whether the transaction is accepted or accepted with warnings. This field is an information added by Deutsche Bundesbank and not reported by reporting agents.
Period of availability	2016/07 until 2019/03
Source	Deutsche Bundesbank
Type	character
Fill grade (percent)	100.00

MATURITY_BUCKET: Maturity Buckets

Notes	The maturity buckets include transactions with the respective maturity +/- a specified tolerance around the maturity, e.g. the 9M maturity bucket includes transactions with a maturity of 9 months +/- 2 weeks. Maturity buckets do not necessarily cover the full range of transactions, as transactions can also fall in between buckets (if the maturity of the transaction does not fall within the specified tolerances). Consequently, there may be transactions which are not assigned to any maturity bucket. For details refer to codelist in appendix.
Period of availability	2016/07 until 2019/03
Source	Deutsche Bundesbank
Type	character
Fill grade (percent)	100.00

MATURITY_BAND: Maturity Bands

Notes	The maturity bands imply a broader classification than the maturity buckets as there are no gaps between maturity bands. Consequently, every transaction is assigned to one maturity band, respectively. Unlike for the maturity buckets, the two boundaries limiting the maturity bands are asymmetric. The upper boundary is (similar to maturity buckets) a tolerance above the band (e.g. 9 month + 2 weeks). The lower boundary is the upper boundary of the preceding maturity band + 1 business day. For details refer to codelist in appendix.
Period of availability	2016/07 until 2019/03
Source	Deutsche Bundesbank
Type	character
Fill grade (percent)	100.00

MATURITY_DAYS: Maturity Days

Notes	Maturity days are calculated as the difference between settlement date and maturity date.
Period of availability	2016/07 until 2019/03
Source	Deutsche Bundesbank
Type	integer
Fill grade (percent)	100.00

TRANSACTION_TYPE: Transaction Type

Notes	This variable specifies whether the transaction is carried out for borrowing or lending cash.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

SETTLEMENT_DATE: Settlement Date

Notes	This is the date on which the cash is initially exchanged versus the asset as contractually agreed. In the case of rollover of open basis repurchase transactions, 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. The format is YYYY-MM-DD.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	date
Fill grade (percent)	100.00

RATE_TYPE: Rate Type

Notes	This variable specifies whether the transaction interest rate of the secured transaction is either fixed or floating (variable rate).
Period of availability	2016/07 until 2019/03
Source	Reporting agent or Deutsche Bundesbank
Type	character
Fill grade (percent)	100.00

DEAL_RATE: Deal Rate

Notes	This variable represents the interest rate expressed in accordance with the ACT/360 money market convention at which the secured transaction was concluded and at which the cash lent is to be remunerated.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	numeric
Fill grade (percent)	100.00

REF_RATE_INDEX: Reference Rate

Notes	This variable is the underlying reference rate on the basis on which the periodic interest payments are calculated. This field will only be reported for floating rate repurchase agreements.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	14.20

BASIS_POINT_SPREAD: Basis Point Spread

Notes	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.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	numeric
Fill grade (percent)	14.20

LEI_TRIPARTY_HASHED: Triparty Agent Identification

Notes	The triparty agent identification will be provided by reporting the triparty agent's hashed LEI. This field is mandatory for all triparty transactions. It will not be included in the message for other types of transactions.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	4.43

COLLATERAL_TYPE: Collateral Type

Notes	This variable identifies the asset class pledged as collateral. For details refer to codelist in appendix.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

COLLATERAL_ISIN: Collateral ISIN

Notes	This variable specifies the international securities identification number (ISIN) of the collateralised asset (reported for single, multiple and pool collateral).
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	97.76

COLLATERAL_POOL: Collateral Pool

Notes	This variable indicates whether the asset pledged as collateral is a collateral pool (only reported for other collateral).
Period of availability	2016/07 until 2019/03

Variable COLLATERAL_POOL continues on next page

Variable COLLATERAL_POOL continued from previous page

Source	Reporting agent
Type	character
Fill grade (percent)	2.24

COLLATERAL_TYPE1: Collateral Type1

Notes	The classification of financial instrument (CFI) code must be provided for identifying the collateral type (ISO 10962) (only reported for other collateral). The CFI reflects characteristics that are defined when a financial instrument is issued and remain unchanged during its entire lifetime. The CFI consists of six alphabetical characters: The first character indicates the highest level of classification (categories). The second character indicates specific groups within each category. Characters three to six indicate the most important attributes to each group. Within each group, the attributes may be fully interchanged.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

COLLATERAL_ISSUER_SECTOR: Collateral Issuer Sector

Notes	This variable provides the institutional sector, e.g. non-financial corporation, central bank, etc. of the collateral issuer (only reported for other collateral).
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	0.00

SPECIAL_COLLATERAL_INDICATOR: Special Collateral Indicator

Notes	This variable identifies all repurchase agreements conducted against general collateral and those conducted against special collateral.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	22.90

COLLATERAL_NOMINAL_AMOUNT: Collateral Nominal Amount

Notes	This variable specifies the nominal amount in euro of the asset pledged as collateral.
Period of availability	2016/07 until 2019/03
Source	Reporting agent

Variable COLLATERAL_NOMINAL_AMOUNT continues on next page

Variable COLLATERAL_NOMINAL_AMOUNT continued from previous page

Type	numeric
Fill grade (percent)	94.27

COLLATERAL_HAIRCUT: Collateral Haircut

Notes	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.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	numeric
Fill grade (percent)	97.65

NOVATIONSTATUS: Novation Status

Notes	NOVATIONSTATUS has to be reported only in case of novations. If a novation takes place, it must be reported as a new transaction (with NOVATIONSTATUS "NOVA") with its newly negotiated features and must reflect the transfer of obligations resulting from the novation process.
Period of availability	2018/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	33.15

RELATED_PTII: Related Proprietary Transaction Identification

Notes	Related proprietary transaction identification. Related PTI is reported only in case of novations and links the newly reported transaction to the corrected.
Period of availability	2018/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	0.00

2.6. Details of variables: unsecured

BAID: Random ID Reporting Agent

Notes	This variable contains the BAID (bank ID) of the reporting agent. This is useful to join other Bundesbank micro data containing banks to the MMSR.
Period of availability	2016/07 until 2019/03
Source	Bundesbank
Type	integer
Fill grade (percent)	100.00

LEI_RA_HASHED: LEI Reporting Agent

Notes	This variable contains the hashed legal entity identifier (LEI) of the reporting agent. The LEI is hashed to anonymize the data, however other company data can be merged to the MMSR by the RDSC via the LEI.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

MARKET_SEGMENT: Market Segment

Notes	This variable specifies the market segment of the subsequent reporting data in the message: secured market, unsecured market, FX swaps or OIS.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

REFERENCE_DATE: Reference Date

Notes	This variable specifies the day on which the transactions are reported/transmitted or last modified. The format is YYYY-MM-DD.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	date
Fill grade (percent)	100.00

Variable REPORTEDTRANSACTIONSTATUS continues on next page

Variable REPORTEDTRANSACTIONSTATUS continued from previous page

REPORTEDTRANSACTIONSTATUS: Reported Transaction Status

Notes	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 or a correction to a previously reported and rejected transaction.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

UTI: Unique Transaction Identifier

Notes	This variable specifies the UTI, which is a unique code that allows a transaction in the respective market segment to be identified.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	0.00

PTI: Proprietary Transaction Identification

Notes	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.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

PTI_CP: Counterparty Proprietary Transaction Identification

Notes	This variable specifies the proprietary transaction identification assigned by the counterparty of the reporting agent to the same transaction.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	0.00

LEI_CP_HASHED: LEI Counterparty

Notes	This variable provides the hashed LEI of the counterparty of the reporting agent (initially only to be provided for banks, CCPs and international organisations, universally after amendment ECB/2018/33). The LEI is hashed to anonymize the data, however other company data can be merged to the MMSR by the RDSC via the LEI.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	3.98

SECTOR_CP: Counterparty Sector

Notes	This variable provides the institutional sector of the counterparty (initially not included were sectors S126, S127, S14 and S15. After amendment ECB/2018/33 not included are only sectors S14 and S15). The institutional sector follows the classification of the european system of accounts 2010 (ESA 2010, see codelist below).
Period of availability	2016/07 until 2019/03
Source	Reporting agent or Bundesbank
Type	character
Fill grade (percent)	96.74

LOCATION_CP: Counterparty Location

Notes	This is the two digit ISO 3166-2 country code of the country in which the counterparty is incorporated.
Period of availability	2016/07 until 2019/03
Source	Reporting agent or Bundesbank
Type	character
Fill grade (percent)	99.99

TRADE_DATE: Trade Date

Notes	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. Information: If only the trade date is reported then the time will be added as 00:00:00 in the csv-export. The format is YYYY-MM-DD hh:mm:ss.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

MATURITY_DATE: Maturity Date

Notes	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 upon notice, the first date on which the instrument may be redeemed must be provided. The format is YYYY-MM-DD.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	date
Fill grade (percent)	100.00

TRANSACTION_NOMINAL_AMOUNT: Transaction Nominal Amount

Notes	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.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	numeric
Fill grade (percent)	100.00

TRANSACTION_STATUS: Transaction Status

Notes	This variable contains information about the status of the transaction, i.e. it includes details on whether the transaction is accepted or accepted with warnings. This field is an information added by Bundesbank and not reported by reporting agents.
Period of availability	2016/07 until 2019/03
Source	Bundesbank
Type	character
Fill grade (percent)	100.00

MATURITY_BUCKET: Maturity Buckets

Notes	The maturity buckets include transactions with the respective maturity +/- a specified tolerance around the maturity, e.g. the 9M maturity bucket includes transactions with a maturity of 9 months +/- 2 weeks. Maturity buckets do not necessarily cover the full range of transactions, as transactions can also fall in between buckets (if the maturity of the transaction does not fall within the specified tolerances). Consequently, there may be transactions which are not assigned to any maturity bucket. For details refer to codelist in appendix.
Period of availability	2016/07 until 2019/03

Variable MATURITY_BUCKET continues on next page

Variable MATURITY_BUCKET continued from previous page

Source	Bundesbank
Type	character
Fill grade (percent)	100.00

MATURITY_BAND: Maturity Bands

Notes	The maturity bands imply a broader classification than the maturity buckets as there are no gaps between maturity bands. Consequently, every transaction is assigned to one maturity band, respectively. Unlike for the maturity buckets, the two boundaries limiting the maturity bands are asymmetric. The upper boundary is (similar to maturity buckets) a tolerance above the band (e.g. 9 month + 2 weeks). The lower boundary is the upper boundary of the preceding maturity band + 1 business day. For details refer to codelist in appendix.
Period of availability	2016/07 until 2019/03
Source	Bundesbank
Type	character
Fill grade (percent)	100.00

MATURITY_DAYS: Maturity Days

Notes	Maturity days are calculated as the difference between settlement date and maturity date.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	integer
Fill grade (percent)	100.00

TRANSACTION_TYPE: Transaction Type

Notes	This variable specifies whether the transaction is carried out for borrowing or lending cash.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

SETTLEMENT_DATE: Settlement Date

Notes	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 transaction 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. The format is YYYY-MM-DD.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

RATE_TYPE: Rate Type

Notes	This variable specifies whether the transaction interest rate of the unsecured transaction is either fixed or floating (variable rate).
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

DEAL_RATE: Deal Rate

Notes	This variable represents the interest rate expressed in accordance with the ACT/360 money market convention at which the unsecured transaction was concluded and at which the cash lent is to be remunerated.
Period of availability	2016/07 until 2019/03
Source	Reporting agent or Bundesbank
Type	numeric
Fill grade (percent)	100.00

REFERENCE_RATE_INDEX: Reference Rate

Notes	This variable is the underlying reference rate (e.g. EONIA, EURIBOR) on the basis on which the periodic interest payments are calculated. This field will only be reported for floating rate instrument. For details refer to codelist in appendix.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	11.41

BASIS_POINT_SPREAD: Basis Point Spread

Notes	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 instrument.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	numeric
Fill grade (percent)	11.41

INSTRUMENT_TYPE: Instrument Type

Notes	This variable identifies the instrument via which the borrowing/lending takes place. For details refer to codelist in appendix.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

DEAL_PRICE: Transaction Deal Price

Notes	This variable 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.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	numeric
Fill grade (percent)	100.00

CALL_OR_PUT: Call or Put Option

Notes	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.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Fill grade (percent)	1.85

FIRST_CP_DT: First Call Put Date

Notes	This variable specifies 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.
-------	--

Variable FIRST_CP_DT continues on next page

Variable FIRST_CP_DT continued from previous page

Period of availability	2016/07 until 2019/03
Source	Reporting agent
Fill grade (percent)	0.66

NOTICE_PERIOD: Call or Put Notice Periode

Notes	This variable specifies 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.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Fill grade (percent)	1.20

NOVATIONSTATUS: Novation Status

Notes	NOVATIONSTATUS has to be reported only in case of novations. If a novation takes place, it must be reported as a new transaction (with NOVATIONSTATUS NOVA) with its newly negotiated features and must reflect the transfer of obligations resulting from the novation process.
Period of availability	2018/07 until 2019/03
Source	Reporting agent
Type	character

RELATED_PTI: Related Proprietary Transaction Identification

Notes	Related proprietary transaction identification. Related PTI is reported only in case of novations and links the newly reported transaction to the corrected.
Period of availability	2018/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	0.00

2.7. Details of variables: FX

BAID: Random ID Reporting Agent

Notes	This variable contains the BAID (bank ID) of the reporting agent. This is useful to join other Bundesbank micro data containing banks to the MMSR.
Period of availability	2016/07 until 2019/03
Source	Bundesbank
Type	integer
Fill grade (percent)	100.00

LEI_RA_HASHED: LEI Reporting Agent

Notes	This variable contains the hashed legal entity identifier (LEI) of the reporting agent. The LEI is hashed to anonymize the data, however other company data can be merged to the MMSR by the RDSC via the LEI.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

MARKET_SEGMENT: Market Segment

Notes	This variable specifies the market segment of the subsequent reporting data in the message: secured market, unsecured market, FX swaps or OIS.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

REFERENCE_DATE: Reference Date

Notes	This variable specifies the day on which the transactions are reported/transmitted or last modified.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	date
Fill grade (percent)	100.00

Variable REPORTED_TRANSACTION_STATUS continues on next page

Variable REPORTED_TRANSACTION_STATUS continued from previous page

REPORTED_TRANSACTION_STATUS: Reported Transaction Status

Notes	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 or a correction to a previously reported and rejected transaction.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

UTI: Unique Transaction Identifier

Notes	This variable specifies the UTI, which is a unique code that allows a transaction in the respective market segment to be identified.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	31.32

PTI: Proprietary Transaction Identification

Notes	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.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

PTI_CP: Counterparty Proprietary Transaction Identification

Notes	This variable specifies the proprietary transaction identification assigned by the counterparty of the reporting agent to the same transaction.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	0.00

LEI_CP_HASHED: LEI Counterparty

Notes	This variable provides the hashed LEI of the counterparty of the reporting agent (initially only to be provided for banks, CCPs and international organisations, universally after amendment ECB/2018/33). The LEI is hashed to anonymize the data, however other company data can be merged to the MMSR by the RDSC via the LEI.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	62.21

SECTOR_CP: Counterparty Sector

Notes	This variable provides the institutional sector of the counterparty (initially not included were sectors S126, S127, S14 and S15. After amendment ECB/2018/33 not included are only sectors S14 and S15). The institutional sector follows the classification of the european system of accounts 2010 (ESA 2010, see codelist below).
Period of availability	2016/07 until 2019/03
Source	Reporting agent or Bundesbank
Type	character
Fill grade (percent)	67.01

LOCATION_CP: Counterparty Location

Notes	This is the two digit ISO 3166-2 country code of the country in which the counterparty is incorporated.
Period of availability	2016/07 until 2019/03
Source	Reporting agent or Bundesbank
Type	character
Fill grade (percent)	100.00

TRADE_DATE: Trade Date

Notes	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. Information: If only the trade date is reported then the time will be added as 00:00:00 in the csv-export. The format is YYYY-MM-DD hh:mm:ss.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	date
Fill grade (percent)	100.00

MATURITY_DATE: Maturity Date

Notes	This is the date on which the FX swap transaction expires and the currency sold on the value date is repurchased. The format is YYYY-MM-DD.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	date
Fill grade (percent)	100.00

TRANSACTION_NOMINAL_AMOUNT: Transaction Nominal Amount

Notes	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.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	numeric
Fill grade (percent)	100.00

A_TRANS_NOM_AMOUNT_CCY: Transaction Nominal Amount Currency

Notes	This is the international three-digit ISO 4217 code of the currency bought/sold in exchange for euro.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

N_TRANS_STATUS: Transaction Status

Notes	This variable contains information about the status of the transaction, i.e. it includes details on whether the transaction is accepted or accepted with warnings. This field is an information added by Bundesbank and not reported by reporting agents.
Period of availability	2016/07 until 2019/03
Source	Bundesbank
Type	character
Fill grade (percent)	100.00

MATURITY_BUCKET: Maturity Buckets

Notes	The maturity buckets include transactions with the respective maturity +/- a specified tolerance around the maturity, e.g. the 9M maturity bucket includes transactions with a maturity of 9 months +/- 2 weeks. Maturity buckets do not necessarily cover the full range of transactions, as transactions can also fall in between buckets (if the maturity of the transaction does not fall within the specified tolerances). Consequently, there may be transactions which are not assigned to any maturity bucket. For details refer to codelist in appendix.
Period of availability	2016/07 until 2019/03
Source	Bundesbank
Type	character
Fill grade (percent)	100.00

MATURITY_BAND: Maturity Bands

Notes	The maturity bands imply a broader classification than the maturity buckets as there are no gaps between maturity bands. Consequently, every transaction is assigned to one maturity band, respectively. Unlike for the maturity buckets, the two boundaries limiting the maturity bands are asymmetric. The upper boundary is (similar to maturity buckets) a tolerance above the band (e.g. 9 month + 2 weeks). The lower boundary is the upper boundary of the preceding maturity band + 1 business day. For details refer to codelist in appendix.
Period of availability	2016/07 until 2019/03
Source	Bundesbank
Type	character
Fill grade (percent)	100.00

MATURITY_DAYS: Maturity Days

Notes	Maturity days are calculated as the difference between value date and maturity date.
Period of availability	2016/07 until 2019/03
Source	Bundesbank
Type	integer
Fill grade (percent)	100.00

N_FX_TRANS_TYPE: Transaction Type

Notes	This variable identifies whether the euro amount reported under the transactional nominal amount is bought or sold on the value date.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

SPOT_VALUE_DATE: Value Date

Notes	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. The format is YYYY-MM-DD.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	date
Fill grade (percent)	100.00

A_FOREIGN_CCY_ID: Foreign Currency Code

Notes	This is the international three-digit ISO 4217 code of the currency bought/sold in exchange for euro.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

N_FOREIGN_EX_SPOT_RATE: Foreign Exchange Spot Rate

Notes	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.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	numeric
Fill grade (percent)	100.00

N_FOREIGN_EX_FORWARD_POINT: Foreign Exchange Forward Points

Notes	This is the difference between the foreign exchange spot rate and the foreign exchange forward rate expressed in basis points quoted in accordance with the prevailing market conventions for the currency pair. This value can be positive or negative.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	numeric
Fill grade (percent)	100.00

NOVATION_STATUS: Novation Status

Notes	NOVATIONSTATUS has to be reported only in case of novations. If a novation takes place, it must be reported as a new transaction (with NOVATIONSTATUS "NOVA") with its newly negotiated features and must reflect the transfer of obligations resulting from the novation process.
Period of availability	2018/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	31.32

RELATED_PT: Related Proprietary Transaction Identification

Notes	Related proprietary transaction identification. Related PTI is reported only in case of novations and links the newly reported transaction to the corrected.
Period of availability	2018/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	0.00

2.8. Details of variables: OIS

BAID: Random ID Reporting Agent

Notes	This variable contains the BAID (bank ID) of the reporting agent. This is useful to join other Bundesbank micro data containing banks to the MMSR.
Period of availability	2016/07 until 2019/03
Source	Bundesbank
Type	integer
Fill grade (percent)	100.00

LEI_RA_HASHED: LEI Reporting Agent

Notes	This variable contains the hashed legal entity identifier (LEI) of the reporting agent. The LEI is hashed to anonymize the data, however other company data can be merged to the MMSR by the RDSC via the LEI.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

MARKET_SEGMENT: Market Segment

Notes	This variable specifies the market segment of the subsequent reporting data in the message: secured market, unsecured market, FX swaps or OIS.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

REFERENCE_DATE: Reference Date

Notes	This variable specifies the day on which the transactions are reported/transmitted or last modified. The format is YYYY-MM-DD.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	date
Fill grade (percent)	100.00

Variable REPORTEDTRANSACTIONSTATUS continues on next page

Variable REPORTEDTRANSACTIONSTATUS continued from previous page

REPORTEDTRANSACTIONSTATUS: Reported Transaction Status

Notes	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 or a correction to a previously reported and rejected transaction.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

UTI: Unique Transaction Identifier

Notes	This variable specifies the UTI, which is a unique code that allows a transaction in the respective market segment to be identified.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	16.19

PTI: Proprietary Transaction Identification

Notes	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.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

PTI_CP: Counterparty Proprietary Transaction Identification

Notes	This variable specifies the proprietary transaction identification assigned by the counterparty of the reporting agent to the same transaction.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	0.00

LEI_CP_HASHED: LEI Counterparty

Notes	This variable provides the hashed LEI of the counterparty of the reporting agent (initially only to be provided for banks, CCPs and international organisations, universally after amendment ECB/2018/33). The LEI is hashed to anonymize the data, however other company data can be merged to the MMSR by the RDSC via the LEI.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	98.60

SECTOR_CP: Counterparty Sector

Notes	This variable provides the institutional sector of the counterparty (initially not included were sectors S126, S127, S14 and S15. After amendment ECB/2018/33 not included are only sectors S14 and S15). The institutional sector follows the classification of the european system of accounts 2010 (ESA 2010, see codelist below).
Period of availability	2016/07 until 2019/03
Source	Reporting agent or Bundesbank
Type	character
Fill grade (percent)	47.57

LOCATION_CP: Counterparty Location

Notes	This is the two digit ISO 3166-2 country code of the country in which the counterparty is incorporated.
Period of availability	2016/07 until 2019/03
Source	Reporting agent or Bundesbank
Type	character
Fill grade (percent)	100.00

TRADE_DATE: Trade Date

Notes	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. Information: If only the trade date is reported then the Time will be added as 00:00:00 in the csv-export. The format is YYYY-MM-DD hh:mm:ss.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

MATURITY_DATE: Maturity Date

Notes	This is the last date of the term over which the compounded overnight rate is calculated. The format is YYYY-MM-DD.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	date
Fill grade (percent)	100.00

TRANSACTION_NOMINAL_AMOUNT: Transaction Nominal Amount

Notes	This is the notional amount of the OIS. The MMSR message must specify that the currency is euro.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	numeric
Fill grade (percent)	100.00

TRANSACTION_STATUS: Transaction Status

Notes	This variable contains information about the status of the transaction, i.e. it includes details on whether the transaction is accepted or accepted with warnings. This field is an information added by Bundesbank and not reported by reporting agents.
Period of availability	2016/07 until 2019/03
Source	Bundesbank
Type	character
Fill grade (percent)	100.00

MATURITY_BUCKET: Maturity Buckets

Notes	The maturity buckets include transactions with the respective maturity +/- a specified tolerance around the maturity, e.g. the 9M maturity bucket includes transactions with a maturity of 9 months +/- 2 weeks. Maturity buckets do not necessarily cover the full range of transactions, as transactions can also fall in between buckets (if the maturity of the transaction does not fall within the specified tolerances). Consequently, there may be transactions which are not assigned to any maturity bucket. For details refer to codelist in appendix.
Period of availability	2016/07 until 2019/03
Source	Bundesbank
Type	character
Fill grade (percent)	100.00

MATURITY_BAND: Maturity Bands

Notes	The maturity bands imply a broader classification than the maturity buckets as there are no gaps between maturity bands. Consequently, every transaction is assigned to one maturity band, respectively. Unlike for the maturity buckets, the two boundaries limiting the maturity bands are asymmetric. The upper boundary is (similar to maturity buckets) a tolerance above the band (e.g. 9 month + 2 weeks). The lower boundary is the upper boundary of the preceding maturity band + 1 business day. For details refer to codelist in appendix.
Period of availability	2016/07 until 2019/03
Source	Bundesbank
Type	character
Fill grade (percent)	100.00

MATURITY_DAYS: Maturity Days

Notes	Maturity days are calculated as the difference between start date and maturity date.
Period of availability	2016/07 until 2019/03
Source	Bundesbank
Type	integer
Fill grade (percent)	100.00

TRANSACTION_TYPE: Transaction Type

Notes	This variable indicates whether the fixed interest rate is paid or received by the reporting agent.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	100.00

D_START_DT: Start Date

Notes	This variable represents the date on which the overnight rate of the floating leg is computed.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	date
Fill grade (percent)	100.00

FIXED_INTEREST_RATE: Fixed Interest Rate

Notes	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.
Period of availability	2016/07 until 2019/03
Source	Reporting agent
Type	numeric
Fill grade (percent)	100.00

NOVATIONSTATUS: Novation Status

Notes	NOVATIONSTATUS has to be reported only in case of novations. If a novation takes place, it must be reported as a new transaction (with NOVATIONSTATUS "NOVA") with its newly negotiated features and must reflect the transfer of obligations resulting from the novation process.
Period of availability	2018/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	31.83

RELATED_PT: Related Proprietary Transaction Identification

Notes	Related proprietary transaction identification. Related PTI is reported only in case of novations and links the newly reported transaction to the corrected.
Period of availability	2018/07 until 2019/03
Source	Reporting agent
Type	character
Fill grade (percent)	0.08

References

- Deutsche Bundesbank (2017). *The Eurosystem's new money market statistical reporting – initial results for Germany*. <https://www.bundesbank.de/resource/blob/621624/cc86b53638ff56e700c87c5db8a4f121/mL/2017-10-eurosystem-data.pdf>.
- ECB (2018a). *Money Market Statistical Reporting DATA QUALITY CHECKS*. <https://www.bundesbank.de/resource/blob/612372/ff4cbb1d00483655253f917dac1deb85/mL/money-market-statistical-reporting-data-quality-checks-data.pdf>.
- ECB (2018b). *REPORTING INSTRUCTIONS FOR THE ELECTRONIC TRANSMISSION OF MONEY MARKET STATISTICAL REPORTING (MMSR)*. https://www.ecb.europa.eu/stats/money/mmss/shared/files/MMSR-Reporting_instructions.pdf.
- ECB (2019). *Euro money market - List of reporting agents*. https://www.ecb.europa.eu/stats/financial_markets_and_interest_rates/money_market/html/index.en.html.
- EU (2014). *REGULATION (EU) No 1333/2014 OF THE EUROPEAN CENTRAL BANK concerning statistics on the money markets (ECB/2014/48)*. https://www.ecb.europa.eu/ecb/legal/pdf/oj_jol_2014_359_r_0006_en_txt.pdf.

A. Appendix: Codelists

Institutional Sector

Codelist for "SECTOR_CP"

Code	Description
S11	Non-financial corporation
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

Maturity Buckets

Codelist for "MATURITY_BUCKET"

Code	Description
Maturity Buckets that apply for all transactions	
O/N	Transactions with value date on the trade date maturing the following business day
T/N	Transactions for which the value date is the business day after the trade date (T+1) maturing the following business day
S/N	Transactions for which the value date is two business days after the trade date (T+2) maturing the following business day
1W	Transactions for which the value date is either on the trade date, or between one to three business days after the trade date maturing 1 week (+/- 1 day) after the value date
2W	Transactions for which the value date is on the trade date or two business days after the trade date or three business days after the trade date maturing 2 weeks (+/- 2 days) after the value date
1M	Transactions for which the value date is on the trade date or two business days after the trade date or three business days after the trade date maturing 1 month (+/- 1 week) after the value date
2M	Transactions for which the value date is on the trade date or two business days after the trade date or three business days after the trade date maturing 2 months (+/- 1 week) after the value date
3M	Transactions for which the value date is on the trade date or two business days after the trade date or three business days after the trade date maturing 3 months (+/- 1 week) after the value date
6M	Transactions for which the value date is on the trade date or two business days after the trade date or three business days after the trade date maturing 6 months (+/- 2 weeks) after the value date
9M	Transactions for which the value date is on the trade date or two business days after the trade date or three business days after the trade date maturing 9 months (+/- 2 weeks) after the value date
12M	Transactions for which the value date is on the trade date or two business days after the trade date or three business days after the trade date maturing 12 months (+/- 2 weeks) after the value date
Additional buckets for OIS	
2Y	Transactions maturing 2 years (+/- 2 weeks) after the value date
3Y	Transactions maturing 3 years (+/- 4 weeks) after the value date
5Y	Transactions maturing 5 years (+/- 4 weeks) after the value date
10Y	Transactions maturing 10 years (+/- 4 weeks) after the value date
10Y+	Transactions maturing 10 years and beyond after the value date
Forward Buckets: Transactions having a value date more than 3 business days after the trade date	
1M2M	Transactions for which the value date is 1 month (+/- 1 week) after the spot date and the maturity date 1 month (+/- 1 week) after the value date
1M4M	Transactions for which the value date is 3 month (+/- 1 week) after the spot date and the maturity date 1 month (+/- 1 week) after the value date

Codelist Maturity Buckets continued from previous page

1M7M	Transactions for which the value date is 6 month (+/- 1 week) after the spot date and the maturity date 1 month (+/- 1 week) after the value date
2M5M	Transactions for which the value date is 3 month (+/- 1 week) after the spot date and the maturity date 2 month (+/- 1 week) after the value date
2M8M	Transactions for which the value date is 3 month (+/- 1 week) after the spot date and the maturity date 1 month (+/- 1 week) after the value date
3M4M	Transactions for which the value date is 1 month (+/- 1 week) after the spot date and the maturity date 3 month (+/- 1 week) after the value date
3M6M	Transactions for which the value date is 3 month (+/- 1 week) after the spot date and the maturity date 3 month (+/- 1 week) after the value date
3M9M	Transactions for which the value date is 6 month (+/- 1 week) after the spot date and the maturity date 3 month (+/- 1 week) after the value date
3M12M	Transactions for which the value date is 9 month (+/- 1 week) after the spot date and the maturity date 3 month (+/- 1 week) after the value date
4M7M	Transactions for which the value date is 3 month (+/- 1 week) after the spot date and the maturity date 4 month (+/- 1 week) after the value date
4M10M	Transactions for which the value date is 6 month (+/- 1 week) after the spot date and the maturity date 4 month (+/- 1 week) after the value date
5M8M	Transactions for which the value date is 3 month (+/- 1 week) after the spot date and the maturity date 5 month (+/- 1 week) after the value date
5M11M	Transactions for which the value date is 6 month (+/- 1 week) after the spot date and the maturity date 5 month (+/- 1 week) after the value date
6M9M	Transactions for which the value date is 3 month (+/- 1 week) after the spot date and the maturity date 6 month (+/- 1 week) after the value date
6M12M	Transactions for which the value date is 6 month (+/- 1 week) after the spot date and the maturity date 6 month (+/- 1 week) after the value date
9M12M	Transactions for which the value date is 6 month (+/- 1 week) after the spot date and the maturity date 12 month (+/- 2 week) after the value date
9M15M	Transactions for which the value date is 9 month (+/- 1 week) after the spot date and the maturity date 15 month (+/- 2 week) after the value date
12M18M	Transactions for which the value date is 6 month (+/- 1 week) after the spot date and the maturity date 18 month (+/- 1 week) after the value date
12M24M	Transactions for which the value date is 1 year (+/- 2 weeks) after the spot date and the maturity date 12 month (+/- 2 weeks) after the value date
18M24M	Transactions for which the value date is 6 month (+/- 1 week) after the spot date and the maturity date 18 month (+/- 2 week) after the value date

Maturity Bands

Codelist for "MATURITY_BAND"

Code	Description
NA	Transactions having a value date outside the defined range. The calculation of the maturity sector shall be based on calendar days but the end period shall be adjusted according the TARGET2 business days (e.g. 1 month is defined as one calendar month from the value date however if the end date falls on a non-business day the end date shall be adjusted in accordance with the modified business day convention according to which the next business days is taken unless it falls on the following month in which case the previous business day is taken as period end)
FD	Transactions having a value date more than 3 business days after the trade date shall be classified as forward. The intervals of deviation around the maturity bucket (e.g. the +/- 2 weeks around 9 months for the 9M maturity bucket) shall be configurable and changed flexibly by the user
O/N	Transactions with value date on the trade date maturing the following business day
T/N	Transactions for which the value date is the business day after the trade date (T+1) maturing the following business day
S/N	Transactions for which the value date is two business days after the trade date (T+2) maturing the following business day
Up to 1W	Transactions maturing between 2 to 8 days (1 week + 1 day) after the value date
Up to 1M	Transactions maturing between 9 to 37 days (1 month + 1 week) after the value date
Up to 2M	Transactions maturing between 38 to 68 days (2 months + 1 week) after the value date
Up to 3M	Transactions maturing between 69 to 98 days (3 months + 1 week) after the value date
Up to 4M	Transactions maturing between 99 to 129 days (4 months + 1 week) after the value date
Up to 5M	Transactions maturing between 130 to 159 days (5 months + 1 week) after the value date
6M	Transactions maturing between 160 to 197 days (6 months + 2 weeks) after the value date
7M	Transactions maturing between 198 to 227 days (7 months + 2 weeks) after the value date
8M	Transactions maturing between 228 to 258 days (8 months + 2 weeks) after the value date
9M	Transactions maturing between 259 to 288 days (9 months + 2 weeks) after the value date
10M	Transactions maturing between 289 to 319 days (10 months + 2 weeks) after the value date
11M	Transactions maturing between 320 to 349 days (11 months + 2 weeks) after the value date
12M	Transactions maturing between 350 to 365 days (12 months) after the value date
12M+	Transactions maturing between 365 to 397 days after the value date

Codelist Maturity Bands continues on next page

Codelist Maturity Bands continued from previous page

Additional bands for OIS

2Y	Transactions maturing between 398 days to 2 years after the value date
2Y-3Y	Transactions maturing between 2 years to 3 years after the value date
3Y-5Y	Transactions maturing between 3 years to 5 years after the value date
5Y-10Y	Transactions maturing between 5 years and 10 years after the value date
10Y+	Transactions maturing 10 years and beyond after the value date

Reference Rate

Codelist for "REFERENCE_RATE_INDEX"

Code	Description (ISIN)
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 (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

CFI Code

Codelist for "COLLATERAL_TYPE" (for further details, refer to ISO 10962)

Code	Description
The first character indicates the highest level of classification (categories)	
D	Debt instruments
E	Equities
F	Futures
M	Others / Miscellaneous
O	Options
R	Entitlements (Rights)
The second character indicates specific groups within each category	
Groups for Debt Instruments	
B	Bonds
C	Convertible bonds
M	Other debt
T	Medium term notes
W	Bonds with warrants attached
Y	Money market instruments
Groups for Equities	
C	Convertible shares
F	Preferred convertible shares
M	Other / Miscellaneous shares
P	Preferred shares
R	Preference shares
S	Ordinary shares
U	Unit trusts / mutual funds / OPCVM / OICVM
V	Preference convertible shares
Groups for Futures	
C	Commodities futures
F	Financial futures
Groups for Others / Misc.	
M	Other assets
R	Referential instruments
Groups for Options	
C	Call options
M	Miscellaneous options
P	Put options
Groups for Entitlements (Rights)	
A	Allotment (Bonus) rights
M	Miscellaneous rights
S	Subscription rights
W	Warrants
The third to sixth character indicate attributes to each group, for details refer to ISO 10962	

Instrument Type

Codelist for "INSTRUMENT_TYPE"

Code	Description
CEOD	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.
COPR	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.
OTHER	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".
ABCP	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.
FRNT	Floating rate note. 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.
CACM	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.
DPST	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.