DEUTSCHE BUNDESBANK
EUROSYSTEM

Money Market Statistical Reporting - MMSR (German Part)

Data Report 2025-15

Data available from 2016-07 to 2025-06
Metadata Version: MMSR-Data-Doc-v4-0
DOI: 10.12757/BBk.mmsr.072016_0625.01.01

Deutsche Bundesbank, Research Data and Service Centre

Patrick Felka
Christian Hirsch

Research Data and Service Centre

Abstract

We describe the research dataset "Money Market Statistical Reporting (German Part)" (MMSR) using a structured metadata schema.[1)] Section 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. Section 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.[2)]

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

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DOI: 10.12757/BBk.mmsr.072016_0625.01.01

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1 The metadata scheme is derived from the "Data Documentation Initiative" (DDI, http://www.ddialliance.org).
2 In large part this is an updated version of previous reports on the Money Market Statistical Reporting (German Part). Madlen Bade, Jannick Blaschke, Hendrik Christian Doll, Antje Hubrich, Fenja Schulz and Ece Yalcin Roder have contributed to previous versions of this report.

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1 Dataset description

1.1 Introduction and overview

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 70 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 98 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:

1. 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.
2. 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.
3. The ***foreign exchange swaps (FX swaps) market segment***, 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.
4. The ***Euro overnight index (EONIA) Swaps - also OIS - market segment***, 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.

1.2 Dataset scope and coverage

Legal framework

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), Regulation (EU) No 2019/113 (ECB/2018/33), Regulation (EU) No 2019/1677 (ECB/2019/29), and Regulation (EU) No 2020/2004 (ECB/2020/58).[3)]

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 periods

2016-07 to 2025-06

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.[4)] 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 98 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”

3 In the following, we refer to this set of regulations as “MMSR-regulation”.
4 A current list of reporting agents that fall under the ECB criterion is available online (see ECB, 2019).

according to the Basel III LCR framework.[5)] 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.As of July 1, 2024, a volume threshold of 500,000 euros applies to transactions. From this date onwards, only transactions with a nominal volume of at least 500,000 euros are subject to reporting requirements.

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

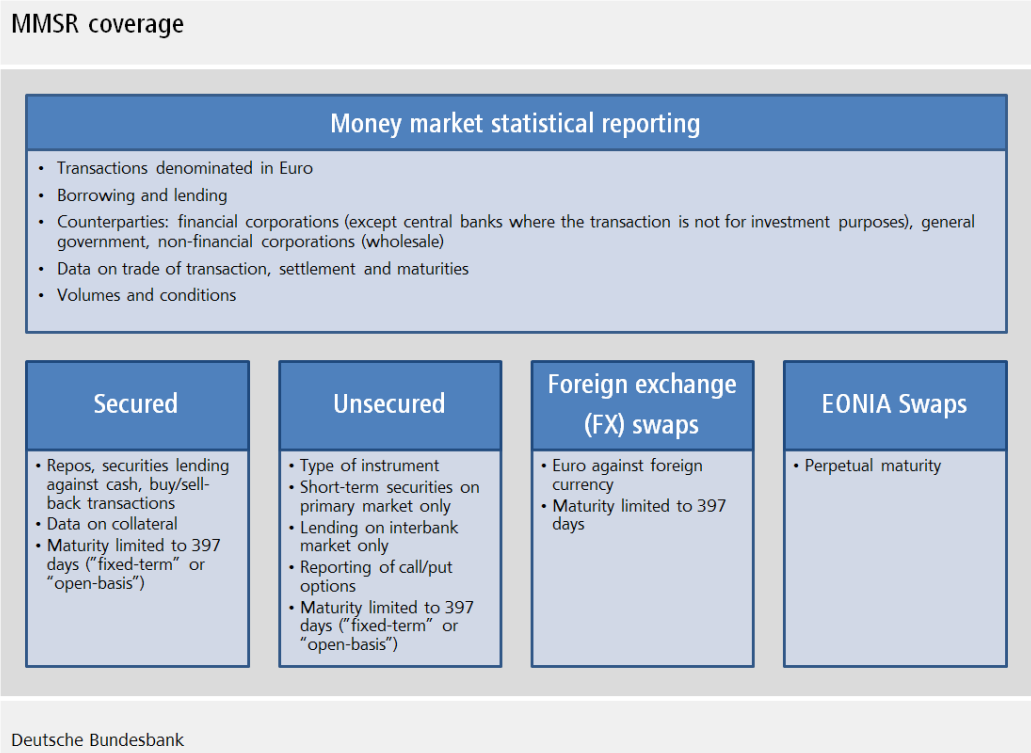

Figure 1: Overview of MMSR coverage by different money market segments, adjusted according to Regulation-Update 2019 (Source: Deutsche Bundesbank, 2017)

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

1. 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,

5 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.

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" and the "secured_vl" file report information on the same set of secured transactions. "Secured" 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" file). Thus, the number of underlying securities is equal to the number of rows for one transaction.

2. 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" and the "unsecured_vl" file report information on the same set of unsecured transactions. "Unsecured" 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).
3. The ***foreign exchange swaps (FX swaps) market segment***, 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.
4. The ***Euro overnight index (EONIA) Swaps - also called OIS - market segment*** 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, Directorate Data and Statistics (DS), Primary Statistical Reporting and DQM Division (DS3), Money Market Statistics (DS 310)

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. These include:
  - Minimum standards for transmission
  - Minimum standards for accuracy
  - Minimum standards for compliance with concepts
  - Minimum standards for revisions
  - Minimum standards for data integrity

1.4 Data appraisal

Quality checks

Validity of the transmitted daily report is checked by detailed automatic quality checks, ensuring internal validy. There are three levels of quality checks. Blocking rules are used as a first level of

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

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.
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, 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

7 Formal details on conducted lvel 1 and level 2 data quality checks by the ECB are available online (described in ECB, 2018a).
8 For details, consult the MMSR reporting instructions (ECB, 2018b).

(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 of public interest, that is without commercial goals.

Institutional access conditions

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

Contact

Deutsche Bundesbank, Research Data and Service Centre (RDSC)
E-mail: fdsz-data@bundesbank.de
Homepage: https://www.bundesbank.de/rdsc

Deposit requirements

The researcher must sign a confidentiality agreement and a special contract between Deutsche Bundesbank and the research institution has to be set up. The RDSC must be informed about every document that is made available to the public that contains information derived from the provided data.

Citation requirements

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

Felka, P., and Hirsch, C. (2025) Money Market Statistical Reporting (German Part) (MMSR), Data Report 2025-15 – Metadata Version MMSR-Data-Doc-v4-0. Deutsche Bundesbank, Research Data and Service Centre.

In addition to that, the DOI for the data employed in the research has to be cited as:
10.12757/BBk.mmsr.072016_0625.01.01

2 Description of variables

2.1 Overview of variables

Name	Label
BAID_DOM	Random ID Reporting Agent
anon_LEI_RA	LEI Reporting Agent
REFERENCE_DATE	Reference Date
REPORTEDTRANSACTIONSTATUS	Reported Transaction Status
PTI	Proprietary Transaction Identification
anon_CP_LEI	LEI Counterparty
CP_SEC_MERGE	Counterparty Sector
CP_LOC_MERGE	Counterparty Location
TRADE_DATE	Trade Date
MATURITY_DATE	Maturity Date
TRANSACTION_NOMINAL_AMOUNT	Transaction Nominal Amount
TRANSACTION_STATUS	Transaction Status
MATURITY_BUCKET_CODE	Maturity Buckets
MATURITY_BAND_CODE	Maturity Bands
MATURITY_TENOR_CODE	Maturity Tenor
RELATED_PTI	Related proprietary transaction identification
CP_IS_CCP	Counterparty is CCP
MATURITY_DAYS	Maturity Days
TRANSACTION_TYPE	Transaction Type
SPOT_VALUE_DATE	Value Date
FOREIGN_CURRENCY	Foreign Currency Code
EXCHANGE_SPOT_RATE	Foreign Exchange Spot Rate
EXCHANGE_FORWARD_POINTS	Foreign Exchange Forward Points
NOVATIONSTATUS	Novation Status
START_DATE	Start Date
FIXED_INTEREST_RATE	Fixed Interest Rate
SETTLEMENT_DATE	Settlement Date
RATE_TYPE	Rate Type
DEAL_RATE	Deal Rate
REFERENCE_RATE_INDEX	Reference Rate
BASIS_POINT_SPREAD	Basis Point Spread
anon_LEI_TRIPARTY	Triparty Agent Identification
COLLATERAL_ART	Collateral Type
COLLATERAL_ISIN	Collateral ISIN
COLLATERAL_POOLSTATUS	Collateral Pool
COLLATERAL_TYPE	Collateral Type1
COLLATERAL_ISSUER_SECTOR	Collateral Issuer Sector
SPECIAL_COLLATERAL_INDICATOR	Special Collateral Indicator
COLLATERAL_NOMINAL_AMOUNT	Collateral Nominal Amount
COLLATERAL_HAIRCUT	Collateral Haircut
INSTRUMENT_TYPE	Instrument Type

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DEAL_PRICE	Transaction Deal Price
CALLPUT_OPTION_TYPE	Call or Put Option
EARLIEST_EXERCISE_DATE	First Call Put Date
NOTICE_PERIOD	Call or Put Notice Periode

2.2 Details of variables

BAID_DOM: 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.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Bundesbank
Can be missing	no
Available for	fx, ois, secured, unsecured

anon_LEI_RA: 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.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	no
Available for	fx, ois, secured, unsecured

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.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	no
Available for	fx, ois, secured, unsecured

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.
Available from – to	2016-07 – 2025-06
Codelist	yes
Source	Reporting agent
Can be missing	no
Available for	fx, ois, secured, unsecured

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.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	no
Available for	fx, ois, secured, unsecured

anon_CP_LEI: 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.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	yes
Available for	fx, ois, secured, unsecured

CP_SEC_MERGE: Counterparty Sector

Notes	This variable provides the institutional sector of the counterparty.
Available from – to	2016-07 – 2025-06
Codelist	yes
Source	Reporting agent or Bundesbank
Can be missing	yes
Available for	fx, ois, secured, unsecured

CP_LOC_MERGE: Counterparty Location

Notes	This is the ISO 3166-2 country code of the country in which the counterparty is incorporated.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent or Bundesbank
Can be missing	yes
Available for	fx, ois, secured, unsecured

TRADE_DATE: Trade Date

Notes	This variable specifies the date at which the parties enter into the reported transaction. The format is YYYY-MM-DD.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	no
Available for	fx, ois, secured, unsecured

MATURITY_DATE: Maturity Date

Notes	For the ***secured market segment***, 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 maturity date must be always overnight in general. As an exception, in case the open repo cannot be redeemed (terminated/closed/called) at overnight maturity, the first date on which the initial transaction or the subsequent rollovers can be terminated will be reported as the maturity date. For the ***FX segement*** this is the date on which the FX swap transaction expires and the currency sold on the value date is repurchased. For the ***OIS market segment*** this corresponds to the last date of the term over which the compounded overnight rate is calculated. Finally, for the ***unsecured segment*** this correponds to the date on which the amount of money is due to be repaid by the borrower to the lender or on which the purchase or sale of a debt instrument settles. With regard to call accounts and other unsecured borrowing/lending, redeemable at notice, it is the date on which the deposit is rolled over, i.e. on which it would have been paid back if it had been called/not rolled over. In the case of settlement failure in which settlement takes place on a different date than initially agreed, no transactional amendment needs to be reported.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent

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Can be missing	no
Available for	fx, ois, secured, unsecured

TRANSACTION_NOMINAL_AMOUNT: Transaction Nominal Amount

Notes	For the ***secured market segment***, this variable is the amount in euro initially borrowed or lent and is to be reported as an absolute value. For the ***FX segment***, the variable specifies the nominal amount of the FX swap in euro. This is the amount in euro bought/sold on the value date. For the ***OIS market segment*** this is the notional amount of the OIS in euro. Finally, for ***the unsecured market segment***, 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.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	no
Available for	fx, ois, secured, unsecured

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.
Available from – to	2016-07 – 2025-06
Codelist	yes
Source	Bundesbank
Can be missing	no
Available for	fx, ois, secured, unsecured

MATURITY_BUCKET_CODE: 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 inbetween 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.
Available from – to	2016-07 – 2025-06
Codelist	yes
Source	Bundesbank

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Can be missing	no
Available for	fx, ois, secured, unsecured

MATURITY_BAND_CODE: 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.
Available from – to	2016-07 – 2025-06
Codelist	yes
Source	Bundesbank
Can be missing	no
Available for	fx, ois, secured, unsecured

MATURITY_TENOR_CODE: Maturity Tenor

Notes	The tenor of a transaction is the difference between settlement date and maturity date.
Available from – to	2016-07 – 2025-06
Codelist	yes
Source	Bundesbank
Can be missing	no
Available for	fx, ois, secured, unsecured

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.
Available from – to	2018-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	yes
Available for	fx, ois, secured, unsecured

CP_IS_CCP: Counterparty is CCP

Notes	Indicatorvariable equal to one if counterparty is a central clearing counterparty and zero otherwise.

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Available from – to	2016-07 – 2025-06
Codelist	no
Source	Bundesbank
Can be missing	yes
Available for	fx, ois, secured, unsecured

MATURITY_DAYS: Maturity Days

Notes	For the ***secured market segment***, Maturity Days are calculated as the difference between variables Settlement Date and Maturity Date. For the ***FX market segment***, Maturity days are calculated as the difference between variables Value Date and Maturity Date. For the ***OIS market segment***, Maturity Days are calculated as the difference between variables Start Date and Maturity Date. Finally, for the ***unsecured market segment***, Maturity Days are calculated as the difference between variables Settlement Date and Maturity Date.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Bundesbank
Can be missing	no
Available for	fx, ois, secured, unsecured

TRANSACTION_TYPE: Transaction Type

Notes	For the ***secured market segment***, this variable specifies whether the transaction is carried out for borrowing or lending cash. For the ***FX market segment***, this variable identifies whether the euro amount reported under the transactional nominal amount is bought or sold on the value date. For the ***OIS market segment***, this variable indicates whether the fixed interest rate is paid or received by the reporting agent. Finally, for the ***unsecured market segment***, this variable specifies whether the transaction is cash borrowing or cash lending.
Available from – to	2016-07 – 2025-06
Codelist	yes
Source	Reporting agent
Can be missing	no
Available for	fx, ois, secured, unsecured

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.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	no
Available for	fx

FOREIGN_CURRENCY: Foreign Currency Code

Notes	This is the international three-digit ISO 4217 code of the currency bought/sold in exchange for euro.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	no
Available for	fx

EXCHANGE_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.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	no
Available for	fx

EXCHANGE_FORWARD_POINTS: 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.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	no
Available for	fx

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.
Available from – to	2018-07 – 2025-06
Codelist	yes
Source	Reporting agent
Can be missing	yes
Available for	fx, ois, secured, unsecured

START_DATE: Start Date

Notes	This variable represents the date on which the overnight rate of the floating leg is computed.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	no
Available for	ois

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.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	no
Available for	ois

SETTLEMENT_DATE: Settlement Date

Notes	For the ***secured market segment***, 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. For the ***unsecured market segment***, this is the date on which the amount of money is exchanged by counterparties or on which the purchase or sale of a debt instrument settles. With regard to call accounts and other unsecured borrowing/lending redeemable at notice, it is the date on which the deposit is rolled over, i.e. on which it would have been paid back if it had been called/not rolled over. In the case of a settlement failure in which settlement takes place on a different date than initially agreed, no transactional amendment needs to be reported. The format is YYYY-MM-DD.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	no
Available for	secured, unsecured

RATE_TYPE: Rate Type

Notes	This variable specifies whether the transaction interest rate of the secured or unsecured transaction is either fixed or floating (variable rate).
Available from – to	2016-07 – 2025-06
Codelist	yes
Source	Reporting agent
Can be missing	no
Available for	secured, unsecured

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 or unsecured transaction was concluded and at which the cash lent is to be remunerated.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	yes
Available for	secured, unsecured

REFERENCE_RATE_INDEX: Reference Rate

Notes	This variable is the ISIN code of 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.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	yes
Available for	secured, unsecured

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.This field will only be reported for floating rate repurchase agreements.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	yes
Available for	secured, unsecured

anon_LEI_TRIPARTY: 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.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	yes
Available for	secured

COLLATERAL_ART: Collateral Type

Notes	This variable identifies the asset class pledged as collateral.
Available from – to	2016-07 – 2025-06
Codelist	yes
Source	Reporting agent
Can be missing	yes
Available for	secured

COLLATERAL_ISIN: Collateral ISIN

Notes	This variable specifies the International Securities Identification Number (ISIN) of the collateralised asset.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	yes
Available for	secured

COLLATERAL_POOLSTATUS: Collateral Pool

Notes	This variable indicates whether the asset pledged as collateral is a collateral pool. This field will only be reported for other collateral.
Available from – to	2016-07 – 2025-06
Codelist	yes
Source	Reporting agent
Can be missing	yes
Available for	secured

COLLATERAL_TYPE: 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).
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	yes
Available for	secured

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. This field will only be reported for other collateral.
Available from – to	2016-07 – 2025-06
Codelist	yes
Source	Reporting agent
Can be missing	yes
Available for	secured

SPECIAL_COLLATERAL_INDICATOR: Special Collateral Indicator

Notes	This variable identifies all repurchase agreements conducted against general collateral and those conducted against special collateral. General collateral is a repurchase transaction in which the security lender may choose the security to pledge as collateral with the cash provider amongst a relatively wide range of securities meeting predefined criteria. Special collateral is a repurchase transaction in which the cash provider requests a specific security (individual security) to be provided by the cash borrower.
Available from – to	2016-07 – 2025-06
Codelist	yes
Source	Reporting agent
Can be missing	yes
Available for	secured

COLLATERAL_NOMINAL_AMOUNT: Collateral Nominal Amount

Notes	This variable specifies the nominal amount in euro of the asset pledged as collateral.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	yes
Available for	secured

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.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	yes
Available for	secured

INSTRUMENT_TYPE: Instrument Type

Notes	This variable identifies the instrument via which the borrowing/lending takes place.
Available from – to	2016-07 – 2025-06
Codelist	yes
Source	Reporting agent
Can be missing	no
Available for	unsecured

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.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	no
Available for	unsecured

CALLPUT_OPTION_TYPE: 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.
Available from – to	2016-07 – 2025-06
Codelist	yes
Source	Reporting agent
Can be missing	yes
Available for	unsecured

EARLIEST_EXERCISE_DATE: 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.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	yes
Available for	unsecured

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.
Available from – to	2016-07 – 2025-06
Codelist	no
Source	Reporting agent
Can be missing	yes
Available for	unsecured

References

Deutsche Bundesbank. (2017). The eurosystem's new money market statistical reporting – initial results for germany.

ECB. (2018a). Money market statistical reporting data quality checks.

ECB. (2018b). Reporting instructions for the electronic transmission of money market statistical reporting (MMSR).

ECB. (2019). *Euro money market - list of reporting agents*.

EU. (2014). Regulation (EU) no 1333/2014 of the european central bank concerning statistics on the money markets (ECB/2014/48).

A Codelists

A.1 reportedtransactionstatus

Code	Description
NEWT	NEWT is the first reported transaction of a Reporting Agent.
AMND	Amendments are changes to previously transmitted records due to erroneous values in the transaction record variables identified by the Reporting Agent, without any notification from the Eurosystem (e.g. in case the Reporting Agent realises that any of the variables which was initially reported is wrong).
CORR	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).

A.2 novationstatus

Code	Description
NONO	Transaction is not a novation
NOVA	Transaction is a novation

A.3 cp_sec_merge

Code	Description
S11	Non-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

A.4 maturity_bucket_code

Code	Description
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.
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.
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.
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.

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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.

A.5 maturity_band_code

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

A.6 maturity_tenor_code

Code	Description
O/N	Transactions for which the settlement date is the trade date and that mature the following business day.
T/N	Transactions for which the settlement date is the business day after the trade date (T+1) and that mature the following business day.
S/N	Transactions for which the settlement date is two business days after the trade date (T+2) and thta mature the following business day.

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1W	Transactions for which the settlement date is two business days after the trade date and that mature exactly one week after the settlement date.
1M	Transactions for which the settlement date is two business days after the trade date and that mature exactly one month after the settlement date.
3M	Transactions for which the settlement date is two business days after the trade date and that mature exactly three months after the settlement date.
6M	Transactions for which the settlement date is two business days after the trade date and that mature exactly six months after the settlement date.
9M	Transactions for which the settlement date is two business days after the trade date and that mature exactly nine months after the settlement date.
12M	Transactions for which the settlement date is two business days after the trade date and that mature exactly twelve months after the settlement date.

A.7 transaction_status

Code	Description
ACPT	The reported transaction is accepted.
WARN	The reported transaction is accepted with warnings.

A.8 transaction_type

Code	Description
BUYI	Transactional nominal amount of euro is bought on the value date.
SELL	Transactional nominal amount of euro is sold on the value date.
PAID	The fixed interest rate is paid by the Reporting Agent.
RECE	The fixed interest rate is received by the Reporting Agent.
BORR	"BORR" stands for borrowing.
LEND	"LEND" stands for lending.

A.9 rate_type

Code	Description
FIXE	"FIXE" stands for a fixed rate
VARI	"VARI" stands for a variable rate

A.10 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.
OTHR	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.

A.11 collateral_art

Code	Description
Single Collateral	Single ISIN.
Multiple Collateral	Multiple ISINs.
Pool Collateral	Pool ISIN.
Other Collateral	Other (No ISIN available).

A.12 collateral_poolstatus

Code	Description
POOL	Collateral Pool
NOPL	Single or multiple collateral

A.13 special_collateral_indicator

Code	Description
GENE	General Collateral
SPEC	Special Collateral
MRRP	Securities Lending

A.14 collateral_issuer_sector

Code	Description
S11	Non-financial corporations
S12	Financial corporations
S121	Central bank
S122	Deposit-taking corporations except the central bank
S123	Money market funds (MMFs)
S124	Non-MMF investment funds
S125	Other financial intermediaries, except insurance corporations and pension funds
S126	Financial auxiliaries
S127	Captive financial institutions and money lenders
S128	Insurance corporations
S129	Pension funds
S13	General government
S14	Households
S15	Non-profit institutions serving households

A.15 callput_option_type

Code	Description
CALL	Call
PUTO	Put