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EUROSYSTEM

Money Market Statistical Reporting - MMSR (German Part)
Data Report 2021-02

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Abstract

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

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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 a previous report (Data Report 2019-08) on the MMSR. Madlen Bade, Hendrik Christian Doll, Antje Hubrich, Fenja Schulz have contributed to this prevoius version of the report.

Contents

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 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:

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) and Regulation (EU) No 2019/113 (ECB/2018/33).[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 period

The DOI registered data comprises of the time period from July 01, 2016 to February 28, 2021.

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 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.[5] Reporting agents are required to report all transactions

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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).
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

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 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.

MMSR coverage

Money market statistical reporting

- Transactions denominated in Euro
- Borrowing and lending
- Counterparties: financial corporations (except central banks where the transaction is not for investment purposes), general government, non-financial corporations (wholesale)
- Data on trade of transaction, settlement and maturities
- Volumes and conditions

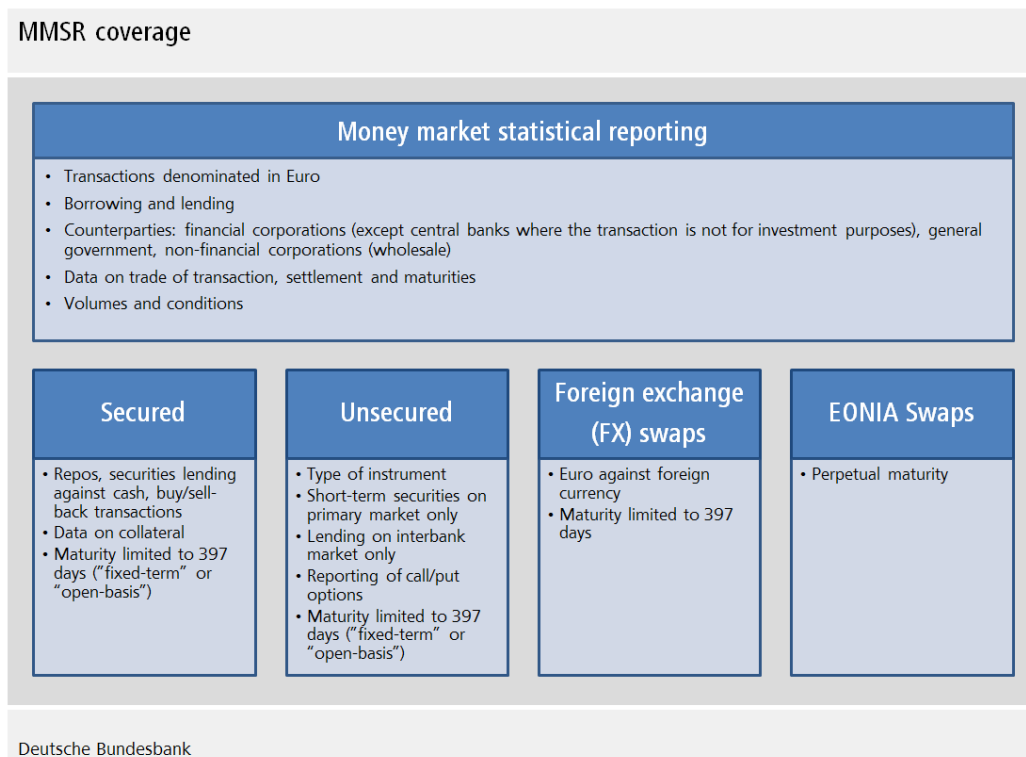| Secured	Unsecured	Foreign exchange (FX) swaps	EONIA Swaps
• Repos, securities lending against cash, buy/sell-back transactions • Data on collateral • Maturity limited to 397 days ("fixed-term" or "open-basis")	• Type of instrument • Short-term securities on primary market only • Lending on interbank market only • Reporting of call/put options • Maturity limited to 397 days ("fixed-term" or "open-basis")	• Euro against foreign currency • Maturity limited to 397 days	• Perpetual maturity

Deutsche Bundesbank

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, 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

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.

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 inform-ation 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 trans-actions 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 securit-ies 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 plat-form for secure file- transfer.[6]

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

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).

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 validy. 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.

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

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 (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.

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

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:

In addition to that, the DOI for the data employed in the research has to be cited as:
10.12757/BBk.mmsr.201607-202102.01.01

2 Description of variables

2.1 Overview of variables

Name	Label
BAID	Random ID Reporting Agent
LEI_RA_HASHED	LEI Reporting Agent
REFERENCE_DATE	Reference Date
REPORTEDTRANSACTIONSTATUS	Reported Transaction Status
PTI	Proprietary Transaction Identification
LEI_CP_HASHED	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_POINT	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
LEI_TRIPARTY_HASHED	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
DEAL_PRICE	Transaction Deal Price

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Name	Label
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: 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 – 2021-02
Variable type	integer
Codelist	no
Source	Bundesbank
Available for	fx, ois, secured, unsecured

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.
Available from – to	2016-07 – 2021-02
Variable type	character
Codelist	no
Source	Reporting agent
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 – 2021-02
Variable type	date
Codelist	no
Source	Reporting agent
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 – 2021-02
Variable type	character
Codelist	yes
Source	Reporting agent
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 – 2021-02
Variable type	character
Codelist	no
Source	Reporting agent
Available for	fx, ois, secured, unsecured

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.
Available from – to	2016-07 – 2021-02
Variable type	character
Codelist	no
Source	Reporting agent
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 – 2021-02
Variable type	character
Codelist	yes
Source	Reporting agent or Bundesbank
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 – 2021-02
Variable type	character
Codelist	yes
Source	Reporting agent or Bundesbank
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 – 2021-02
Variable type	date
Codelist	no
Source	Reporting agent
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 – 2021-02
Variable type	date
Codelist	no
Source	Reporting agent

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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 – 2021-02
Variable type	numeric
Source	Reporting agent
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 – 2021-02
Variable type	character
Codelist	yes
Source	Bundesbank
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 – 2021-02
Variable type	character
Codelist	yes
Source	Bundesbank
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 – 2021-02
Variable type	character
Codelist	yes
Source	Bundesbank
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 – 2021-02
Variable type	character
Codelist	yes
Source	Bundesbank
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 – 2021-02
Variable type	character
Codelist	no
Source	Reporting agent
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.
Available from – to	2016-07 – 2021-02
Variable type	integer
Codelist	no
Source	Bundesbank
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 – 2021-02
Variable type	integer
Codelist	no
Source	Bundesbank
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 – 2021-02
Variable type	character
Codelist	yes
Source	Reporting agent
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 – 2021-02
Variable type	date
Codelist	no
Source	Reporting agent
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 – 2021-02
Variable type	character
Codelist	yes
Source	Reporting agent
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 – 2021-02
Variable type	numeric
Codelist	no
Source	Reporting agent
Available for	fx

EXCHANGE_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.
Available from – to	2016-07 – 2021-02
Variable type	numeric
Codelist	no
Source	Reporting agent
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 – 2021-02
Variable type	character
Codelist	yes
Source	Reporting agent
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 – 2021-02
Variable type	date
Codelist	no
Source	Reporting agent
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 – 2021-02
Variable type	numeric
Codelist	no
Source	Reporting agent
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 – 2021-02
Variable type	date
Codelist	no
Source	Reporting agent
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 – 2021-02
Variable type	character
Codelist	yes
Source	Reporting agent
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 – 2021-02
Variable type	numeric
Codelist	no
Source	Reporting agent
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 – 2021-02
Variable type	character
Codelist	yes
Source	Reporting agent
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 – 2021-02
Variable type	numeric
Codelist	no
Source	Reporting agent
Available for	secured, unsecured

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.
Available from – to	2016-07 – 2021-02
Variable type	character
Codelist	no
Source	Reporting agent
Available for	secured

COLLATERAL_ART: Collateral Type

Notes	This variable identifies the asset class pledged as collateral.
Available from – to	2016-07 – 2021-02
Variable type	character
Codelist	yes
Source	Reporting agent
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 – 2021-02
Variable type	character
Codelist	no
Source	Reporting agent
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 – 2021-02
Variable type	character
Codelist	yes
Source	Reporting agent
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 – 2021-02

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Variable type	character
Codelist	yes
Source	Reporting agent
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 – 2021-02
Variable type	character
Codelist	yes
Source	Reporting agent
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 – 2021-02
Variable type	character
Codelist	yes
Source	Reporting agent
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 – 2021-02
Variable type	numeric
Codelist	no
Source	Reporting agent
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 – 2021-02
Variable type	numeric
Codelist	no
Source	Reporting agent
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 – 2021-02
Variable type	character
Codelist	yes
Source	Reporting agent
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 – 2021-02
Variable type	numeric
Codelist	no
Source	Reporting agent
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 – 2021-02
Codelist	yes
Source	Reporting agent
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 – 2021-02
Codelist	no
Source	Reporting agent
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 – 2021-02
Codelist	no
Source	Reporting agent
Available for	unsecured

References

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

ECB. (2018a). REPORTING instructions for the electronic transmission of money market statistical reporting (mmsr). *Directorate General Statistics*.

ECB. (2018b). Money market statistical reporting data quality checks. *Directorate General Statistics*.

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). *Official Journal of the European Union*.

A Codelists

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).

novationstatus

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

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

cp_loc_merge

Code	Description
1	International Monetary Fund (IMF)

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2	World Bank (IBRD)
3	International Finance Corporation (IFC) - USA
4	International Development Association (IDA)
4	Intra-euro area 15 (fixed composition) not allocated
5	Multilateral Investment Guarantee Agency (MIGA)
6	European Broadcasting Union (EBU)
7	European Organisation for the Exploitation of Meteorological Satellites (EUMETSAT)
8	European Organisation for Astronomical Research in the Southern Hemisphere (ESO)
9	European Centre for Medium-Range Weather Forecasts (ECMWF)
10	European Molecular Biology Laboratory (EMBL)
11	European Communities (EC)
12	European Investment Bank (EIB) - Luxembourg
15	European Bank for Reconstruction and Development (EBRD)
17	European Monetary System (EMS)
18	European Monetary Institute (EMI)
19	European Investment Fund
20	European Patent Office (EPO)
21	Organisation for Economic Cooperation and Development (OECD)
23	European Company for the Chemical Processing of Irradiated Fuels (EUROCHEMIC)
28	Bank for International Settlements (BIS) - Switzerland
31	United Nations (UN)
32	United Nations High Commissioner for Refugees (UNHCR)
33	United Nations Relief and Works Agency for Palestine Refugees in the Near East (UN-RWA)
37	United Nations Food and Agriculture Organisation (FAO)
38	United Nations Educational, Scientific and Cultural Organisation (UNESCO)
39	International Atomic Energy Agency (IAEA)
41	World Health Organisation (WHO)
42	United Nations International Children's Emergency Fund (UNICEF)
43	General Agreement on Tariffs and Trade (GATT)
45	International Labour Organisation (ILO)
46	International Telecommunication Union (ITU)
55	International Tin Organisation/International Tin Council (ITC)
60	Intergovernmental Committee for Migration (ICM/CIM)
63	International Committee of the Red Cross (ICRC)
71	North Atlantic Treaty Organisation (NATO) (including North Atlantic Assembly)
73	Council of Europe (CoE) - Council of Europe Social Development Fund
74	European Organisation for Nuclear Research (CERN)
75	European Space Agency (ESA)
77	European Organisation for the Safety of Air Navigation (EUROCONTROL)
78	Inter-American Development Bank (IDB) - USA
80	Other international organisations included within financial institutions (OIOF)
81	Asian Development Bank (AsDB) - Philippines
82	African Development Bank (AfDB) - Ivory Coast
83	Inter-American Investment Corporation (IIC)

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84	European Telecommunications Satellite Organisation (EUTELSAT) - France
85	International Telecommunications Satellite Organisation (INTELSAT)
86	International Fund for Agricultural Development (IFAD)
87	Caribbean Development Bank (CDB)
88	International Bank for Economic Cooperation (IBEC)
89	International Investment Bank (IIB)
90	Other international organisations included within public finances (OIOP)
96	Andean Development Corp. (ADC)
97	Nordic Investment Bank (NIB)
98	Arab Monetary Fund (AMF)
1A	International organisations
1B	UN organisations
1C	International Monetary Fund (IMF) - USA
1D	World Trade Organisation (WTO) - Switzerland
1E	World Bank (IBRD)
1F	International Development Association (IDA)
1G	Other United Nations organisations (includes 1H, 1J-1T)
1H	United Nations Educational, Scientific and Cultural Organisation (UNESCO)
1J	United Nations Food and Agriculture Organisation (FAO) - Italy
1K	World Health Organisation (WHO) - Switzerland
1L	International Fund for Agricultural Development (IFAD) - Italy
1M	International Finance Corporation (IFC) - USA
1N	Multilateral Investment Guarantee Agency (MIGA) - USA
1O	United Nations International Children's Emergency Fund (UNICEF) - USA
1P	United Nations High Commissioner for Refugees (UNHCR) - Switzerland
1Q	United Nations Relief and Works Agency for Palestine Refugees in the Near East (UN-RWA)
1R	International Atomic Energy Agency (IAEA) - Austria
1S	International Labour Organisation (ILO) - Switzerland
1T	International Telecommunication Union (ITU) - Switzerland
1Z	United Nations (UN) and others
3A	European Central Bank (ECB) - Federal Republic of Germany
4A	European Community Institutions, Organs and Organisms
4B	European Monetary System (EMS)
4C	European Investment Bank (EIB) - Luxembourg
4D	European Community (EC) - Belgium
4E	European Development Fund (EDF) - Belgium
4F	European Central Bank
4G	European Investment Fund (EIF) - Luxembourg
4H	European Coal and Steel Community (ECSC) - Luxembourg
4I	Neighbourhood Investment Facility
4J	European Communities (EC)
4K	European Parliament
4L	European Council
4M	Court of Justice

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4N	Court of Auditors
4O	European Council
4P	Economic and Social Committee
4Q	Committee of Regions
4R	EU-Africa Infrastructure Trust Fund
4S	European Stability Mechanism (ESM)
4U	European Atomic Energy Community (EURATOM)
4V	FEMIP (Facility for Euro-Mediterranean Investment and Partnership)
4X	All the European Union institutions not financed via the EU budget
4Z	Other European Community institutions, organs and organisms
5A	Organisation for Economic Cooperation and Development (OECD) - France
5B	Bank for International Settlements (BIS) - Switzerland
5C	Inter-American Development Bank (IDB) - USA
5D	African Development Bank (AfDB) - Ivory Coast
5E	Asian Development Bank (ADB) - Philippines
5F	European Bank for Reconstruction and Development (EBRD) - Great Britain
5G	Inter-American Investment Corporation (IIC) - USA
5H	Nordic Investment Bank (NIB) - Finland
5I	Eastern Caribbean Central Bank (ECCB)
5J	International Bank for Economic Cooperation (IBEC) - Russia
5K	International Investment Bank (IIB) - Russia
5L	Caribbean Development Bank (CDB) - Barbados
5M	Arab Monetary Fund (AMF) - United Arab Emirates
5N	Banque arabe pour le développement économique en Afrique (BADEA) - Sudan
5O	Banque Centrale des Etats de l'Afrique de l'Ouest (BCEAO)
5P	Central African States Development Bank (CASDB) - Congo
5Q	African Development Fund (ADF) - Ivory Coast
5R	Asian Development Fund - Philippines
5S	Fonds spécial uni<U+FB01>é de développement
5T	Central American Bank for Economic Integration (CABEI) - Honduras
5U	Andean Development Corp. (ADC) - Venezuela
5V	Other international organisations (financial institutions)
5W	Banque des Etats de l'Afrique Centrale (BEAC)
5X	Communauté économique et Monétaire de l'Afrique Centrale (CEMAC)
5Y	Eastern Caribbean Currency Union (ECCU)
5Z	Other international financial organisations not included elsewhere
6A	Other international organisations (financial institutions)
6B	North Atlantic Treaty Organisation (NATO)
6C	Council of Europe (CE) - France
6D	International Committee of the Red Cross (ICRC)
6E	European Space Agency (ESA) - France
6F	European Patent Office (EPO) - Federal Republic of Germany
6G	European Organisation for the Safety of Air Navigation (EUROCONTROL) - Belgium
6H	European Telecommunications Satellite Organisation (EUTELSAT) - France
6I	West African Economic and Monetary Union (WAEMU)

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6J	International Telecommunications Satellite Organisation (INTELSAT) - USA
6K	European Broadcasting Union (EBU) - Switzerland
6L	European Organisation for the Exploitation of Meteorological Satellites (EUMETSAT)
6M	European Organisation for Astronomical Research in the Southern Hemisphere (ESO) - B
6N	European Centre for Medium-Range Weather Forecasts (ECMWF) - Great Britain
6O	European Molecular Biology Laboratory (EMBL) - Federal Republic of Germany
6P	European Organisation for Nuclear Research (CERN) - Switzerland
6Q	International Organisation for Migration - Switzerland
6R	Islamic Development Bank (IDB)
6S	Eurasian Development Bank (EDB)
6T	Paris Club Creditor Institutions
6U	Council of Europe Development Bank (CEB)
6Y	Other international organisations (financial institutions)
6Z	Other international organisations
7C	Eurasian Development Bank (EDB)
7E	Council of Europe Development Bank (CEB)
7G	Black Sea Trade and Development Bank (BSTDB)
7H	African Export-Import Bank (Afreximbank)
7I	Foreign Trade Bank of Latin America (Bladex)
7J	Fondo Latino Americano de Reservas (FLAR)
7K	Fonds Belgo-Congolais d'Amortissement et de Gestion (RDC)
7L	International Finance Facility for Immunisation (IFFIm)
7M	EUROFIMA - European Company for the Financing of Railroad Rolling Stock
7Y	European Financial Stability Facility
7Z	International Organisations excluding Eur. Community Institutions (4A)
8A	International Union of Credit and Investment Insurers
A0	Other EEA countries (all countries excluding the reference area)
A1	World (all entities)
A2	EUR12 (Intra Eur12)
A3	Belgo-Luxembourg Economic Union
A4	Extra EUR12
A5	European Free Trade Association
A6	European Economic Area
A7	Extra EEA
A8	OECD countries
A9	Countries from Central and Eastern Europe
AD	Andorra
AE	United Arab Emirates
AF	Afghanistan
AG	Antigua and Barbuda
AI	Anguilla
AL	Albania
AM	Armenia
AN	Netherlands Antilles

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AO	Angola
AQ	Antarctica
AR	Argentina
AS	American Samoa
AT	Austria
AU	Australia
AW	Aruba
AX	Aland Islands
AZ	Azerbaijan
B0	Emerging and developing economies
B1	North American Free Trade Association
B2	Latin America
B3	Countries of the Association of South-East Asian Nations
B4	Organisation of the Petroleum Exporting Countries
B5	African, Caribbean and Paci<U+FB01>c countries (Lomé Convention)
B6	African ACP countries
B7	Caribbean ACP countries
B8	Pacific ACP countries
B9	Core Newly Industrialising Countries
BA	Bosnia and Herzegovina
BB	Barbados
BD	Bangladesh
BE	Belgium
BF	Burkina Faso (formerly Upper Volta)
BG	Bulgaria
BH	Bahrain
BI	Burundi
BJ	Benin (formerly Dahomey)
BL	Saint Barthélemy
BM	Bermuda
BN	Brunei Darussalam
BO	Bolivia
BQ	Bonaire
BR	Brazil
BS	Bahamas
BT	Bhutan
BV	Bouvet Island
BW	Botswana
BY	Belarus
BZ	Belize (formerly British Honduras)
C1	Asian NICs of the second wave of industrialisation
C2	Latin American NICs of the second wave of industrialisation
C3	Mediterranean Basin countries
C4	Offshore financial centres
C5	French franc zone

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C6	Commonwealth of Independent States
C7	Maghreb countries
C8	Mashrek Countries
C9	Mercado comun de los paises del cono sur
CA	Canada
CC	Cocos Islands
CD	Democratic Republic of the Congo
CF	Central African Republic
CG	Congo
CH	Switzerland (incl. Buesingen)
CI	Côte d'Ivoire
CK	Cook Islands
CL	Chile
CM	Cameroon
CN	China
CO	Colombia
CR	Costa Rica
CS	Serbia and Montenegro
CU	Cuba
CV	Cape Verde
CW	Curaçao
CX	Christmas Island
CY	Cyprus
CZ	Czech Republic
D0	EU (changing composition)
D1	Asia-Pacific Economic Cooperation
D2	EU 15 (fixed composition)
D3	EU 25 (fixed composition)
D4	Extra-EU 15 (fixed composition)
D5	Extra-EU 25 (fixed composition)
D6	Candidate countries (CCs)
D7	Mediterranean countries in the Euro-Mediterranean Partnership
D8	New EU member states 2004 (CY, CZ, EE, HU, LV, LT, MT, PL, SK, SI)
D9	Extra-EU (changing composition)
DE	Federal Republic of Germany
DJ	Djibouti
DK	Denmark
DM	Dominica
DO	Dominican Republic
DZ	Algeria
E1	Europe
E2	Other European countries (not EU or EFTA)
E3	Baltic countries
E4	Africa
E5	North African countries

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E6	Central and Southern African countries
E7	America
E8	North American countries
E9	Central American countries
EA	Ceuta
EC	Ecuador
EE	Estonia
EG	Egypt
EH	Western Sahara
ER	Eritrea
ES	Spain
ET	Ethiopia
F1	South American countries
F2	Asia
F3	Near and Middle East countries
F4	Gulf Arabian Countries
F5	Other Near and Middle East countries
F6	Other Asian countries
F7	Australia, Oceania and other territories
F8	Australian Oceania
F9	American Oceania
FI	Finland
FJ	Fiji
FK	Falkland Islands
FM	Federated States of Micronesia
FO	Faroe Islands
FR	France
G1	New Zealand Oceania
G2	Polar regions
GA	Gabon
GB	Great Britain and Northern Island/United Kingdom
GD	Grenada
GE	Georgia
GF	French Guiana
GG	Guernsey
GH	Ghana
GI	Gibraltar
GL	Greenland
GM	Gambia
GN	Guinea
GP	Guadeloupe
GQ	Equatorial Guinea
GR	Greece
GS	South Georgia and the South Sandwich Islands
GT	Guatemala

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GU	Guam
GW	Guinea-Bissau (formerly Portuguese Guinea)
GY	Guyana
H0	EEA except the euro area and reference area
HK	Hong Kong
HM	Heard Island and McDonald Islands
HN	Honduras
HR	Croatia
HT	Haiti
HU	Hungary
I1	Euro area 11 (fixed composition)
I2	Euro area 12 (fixed composition)
I3	Euro area 13 (fixed composition)
I4	Euro area 15 (fixed composition)
I5	Euro area 16 (fixed composition)
I6	Euro area 17 (fixed composition)
IC	Canary Islands
ID	Indonesia
IE	Ireland
IL	Israel
IM	Isle of Man
IN	India
IO	British Indian Ocean Territory
IQ	Iraq
IR	Iran
IS	Iceland
IT	Italy
J1	Extra-euro area 11 (fixed composition)
J2	Extra-euro area 12 (fixed composition)
J3	Extra-euro area 13 (fixed composition)
J4	Extra-euro area 15 (fixed composition)
J5	Extra-euro area 16 (fixed composition)
J6	Extra-euro area 17 (fixed composition)
JE	Jersey
JM	Jamaica
JO	Jordan
JP	Japan
K1	EU member states not belonging to euro area 11 (fixed composition)
K2	EU member states not belonging to euro area 12 (fixed composition)
K3	EU member states not belonging to euro area 13 (fixed composition)
K4	EU member states not belonging to euro area 15 (fixed composition)
K5	EU member states not belonging to euro area 16 (fixed composition)
K6	EU member states not belonging to euro area 17 (fixed composition)
KE	Kenya
KG	Kyrgyzstan

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KH	Cambodia
KI	Kiribati
KM	Comoros
KN	Saint Kitts and Nevis
KP	North Korea
KR	South Korea
KW	Kuwait
KY	Cayman Islands
KZ	Kazakhstan
L0	Other EU member states (all countries except the reference area)
L1	Other euro area 11 member states (fixed composition - all countries except the reference area)
L2	Other euro area 12 member states (fixed composition - all countries except the reference area)
L3	Other euro area 13 member states (fixed composition - all countries except the reference area)
L4	Other euro area 15 member states (fixed composition - all countries except the reference area)
L5	Other euro area 16 member states (fixed composition - all countries except the reference area)
L6	Other euro area 17 member states (fixed composition - all countries except the reference area)
LA	Lao People's Democratic Republic
LB	Lebanon
LC	Saint Lucia
LI	Liechtenstein
LK	Sri Lanka (formerly Ceylon)
LR	Liberia
LS	Lesotho
LT	Lithuania
LU	Luxembourg
LV	Latvia
LY	Libya
M0	All areas other than EU 15 and reference/home area
M1	All areas other than euro area 11 (fixed composition) and reference/home area
M2	All areas other than euro area 12 (fixed composition) and reference/home area
M3	All areas other than euro area 13 (fixed composition) and reference/home area
M4	All areas other than euro area 15 (fixed composition) and reference/home area
M5	All areas other than euro area 16 (fixed composition) and reference/home area
M6	All areas other than euro area 17 (fixed composition) and reference/home area
MA	Morocco
MC	Monaco
MD	Moldova
ME	Montenegro
MF	Saint-Martin (French part)

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MG	Madagascar
MH	Marshall Islands
MK	Former Yugoslav Republic of Macedonia
ML	Mali
MM	Myanmar
MN	Mongolia
MO	Macao (Àomén)
MP	Northern Mariana Islands
MQ	Martinique
MR	Mauretania
MS	Montserrat
MT	Malta
MU	Mauritius
MV	Maldives
MW	Malawi
MX	Mexico
MY	Malaysia
MZ	Mozambique
N0	Intra EU extra-euro area not allocated (changing composition)
N1	Intra-euro area 11 (fixed composition) not allocated
N2	Intra-euro area 12 (fixed composition) not allocated
N3	Intra-euro area 13 (fixed composition) not allocated
N4	Intra-euro area 15 (fixed composition) not allocated
N5	Intra-euro area 16 (fixed composition) not allocated
N6	Intra-euro area 17 (fixed composition) not allocated
NA	Namibia
NC	New Caledonia
NE	Niger
NF	Norfolk Island
NG	Nigeria
NI	Nicaragua
NL	Netherlands
NO	Norway
NP	Nepal
NR	Nauru
NU	Niue
NZ	New Zealand
O1	Extra-euro area 11 (fixed composition) not allocated
O2	Extra-euro area 12 (fixed composition) not allocated
O3	Extra-euro area 13 (fixed composition) not allocated
O4	Extra-euro area 15 (fixed composition) not allocated
O5	Extra-euro area 16 (fixed composition) not allocated
O6	Extra-euro area 17 (fixed composition) not allocated
OM	Oman
P1	World not allocated (euro area 11 - fixed composition)

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P2	World not allocated (euro area 12 - fixed composition)
P3	World not allocated (euro area 13 - fixed composition)
P4	World not allocated (euro area 15 - fixed composition)
P5	World not allocated (euro area 16 - fixed composition)
P6	World not allocated (euro area 17 - fixed composition)
PA	Panama
PE	Peru
PF	French Polynesia
PG	Papua New Guinea
PH	Philippines
PK	Pakistan
PL	Poland
PM	Saint Pierre and Miquelon
PN	Pitcairn
PR	Puerto Rico
PS	State of Palestine
PT	Portugal
PW	Palau
PY	Paraguay
PZ	Panama Canal Zone
QA	Qatar
QU	Countries and territories not determined
R1	West Germany
R2	East Germany
R6	Candidate countries (HR, MK, TR)
R7	Candidate countries (HR, IS, MK, TR)
R8	New EU member states joining in 2004 and 2007 (BG, CY, CZ, EE, HU, LV, LT, MT, PL, RO, SK, SI)
RE	Réunion
RO	Romania
RS	Serbia and Kosovo
RU	Russia
RW	Rwanda
S1	EU 15 (fixed composition) excluding LU
S2	EU 12 (fixed composition) including West Germany
S3	EU 27 member states, outside the euro area 13, excluding DK, SE, GB (CY, CZ, EE, HU, LV, LT, MT, PL, SK, RO, BG)
S4	EU 27 member states, outside the euro area 15, excluding DK, SE, GB (CZ, EE, HU, LV, LT, PL, SK, RO, BG)
S5	EU 27 member states, outside the euro area 16, excluding DK, SE, GB (CZ, EE, HU, LV, LT, PL, RO, BG)
S6	EU 27 member states, outside the euro area 17, excluding DK, SE, GB (CZ, HU, LV, LT, PL, RO, BG)
SA	Saudi Arabia
SB	Solomon Islands

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SC	Seychelles
SD	Sudan
SE	Sweden
SG	Singapore
SH	Saint Helena
SI	Slovenia
SJ	Svalbard (Spitsbergen) and Jan Mayen
SK	Slovakia
SL	Sierra Leone
SM	San Marino
SN	Senegal
SO	Somalia
SR	Suriname
SS	South Sudan
ST	Sâo Tomé and Príncipe
SV	El Salvador
SX	Sint Maarten
SY	Syria
SZ	Swaziland
T1	Euro area 11 (fixed composition) excluding LU
T2	Euro area countries except Germany, France, Italy and Spain
TC	Turks and Caicos Islands
TD	Chad
TF	French Southern Territories
TG	Togo
TH	Thailand (Siam)
TJ	Tajikistan
TK	Tokelau
TL	Timor-Leste
TM	Turkmenistan
TN	Tunisia
TO	Tonga
TR	Turkey
TT	Trinidad and Tobago
TV	Tuvalu
TW	Taiwan
TZ	Tanzania
U0	EU excluding the euro area and reference area
U1	Great Britain and Northern Ireland/United Kingdom (incl. Orkney, Shetland Islands)
U2	Euro area (changing composition)
U3	EU member states not belonging to the euro area
U4	Extra euro area
U5	Other euro area member states (all countries except the reference area)
U6	Domestic (home or reference area)
U7	Euro area and the reference area

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U8	All areas other than euro area and ref./home area
U9	All areas other than EU and ref./home area
UA	Ukraine
UG	Uganda
UM	United States Minor Outlying Islands
US	USA
UY	Uruguay
UZ	Uzbekistan
V1	EU 27 (fixed composition)
V2	Extra-EU 27 (fixed composition)
VA	Vatican City State
VC	Saint Vincent and the Grenadines
VE	Venezuela
VG	British Virgin Islands
VI	United States Virgin Islands
VN	Vietnam
VU	Vanuatu
W0	Intra-EU (changing composition) not allocated
W1	Gaza and Jericho
W2	Intra-euro area not allocated
W4	Extra-euro area not allocated
W5	Extra-EU 25 (fixed composition) not allocated
W6	Residual for BOP and IIP step 3 ECB needs (Countries: J2, DK, GB, SE, 4A, D8, CH, CA, US, JP, C4, 7Z)
W7	Intra-EU 25 (fixed composition) not allocated
W8	Intra-EU 27 (fixed composition) not allocated
W9	Extra-EU 27 (fixed composition) not allocated
WF	Wallis and Futuna Islands
WS	Samoa
XK	Kosovo
XS	Serbia
XX	No country identified
YE	Yemen
YT	Mayotte
YU	Yugoslavia
Z0	World not allocated (EU 12)
Z1	World not allocated (EU 15)
Z2	Intra-EU 12 (fixed composition) not allocated
Z3	World not allocated (euro area)
Z4	Extra-EU 12 (fixed composition) not allocated
Z5	World not allocated (geographically)
Z6	Intra-EU 15 (fixed composition) not allocated
Z7	Equally-shared control of UCIs (ultimate controlling institutional units of a foreign affiliate) of
Z8	Extra-EU 15 (fixed composition) not allocated

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Z9	Rest of the World
ZA	Republic of South Africa
ZM	Zambia
ZW	Zimbabwe

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.

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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.
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_band_code

Code	Description
0	
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.
1W	
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.
1M	
2M	
3M	
4M	
5M	
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.

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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.
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.

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.
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.

transaction_status

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

transaction_type

Code	Description
BUYI	Transactional nominal amount of euro is bought on the value date.

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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.

foreign_currency

Code	Description
ADF	Andorran franc (1 to 1 peg to the French franc)
ADP	Andorran peseta (1 to 1 peg to the Spanish peseta)
AED	United Arab Emirates dirham
AFA	Afghanistan afghani (old)
AFN	Afghani (Afghanistan)
ALL	Lek (Albania)
AMD	Dram (Armenia)
ANG	Netherlands Antillean guilder
AOA	Kwanza (Angola)
AON	Angolan kwanza (old)
AOR	Angolan kwanza reajustado
ARS	Argentine peso
ATS	Austrian schilling
AUD	Australian dollar
AWG	Florin (Aruba)
AYM	Manat (Azerbaijan, valid from 2006-01-01)
AZM	Azerbaijani manat (old)
AZN	Manat (Azerbaijan, valid from 2006-01-01)
BAM	Bosnia and Herzegovina convertible mark
BBD	Dollar (Barbados)
BDT	Taka (Bangladesh)
BEF	Belgian franc
BEL	Belgian franc (financial)
BGN	Bulgarian lev
BHD	Bahraini dinar
BIF	Franc (Burundi)
BMD	Bermudian dollar
BND	Dollar (Brunei Darussalam)
BOB	Boliviano (Bolivia)
BOV	Mvdol (Bolivia)
BRL	Real (Brazil)
BRX	Centavo (Brazil)
BSD	Bahamian dollar
BTN	Ngultrum (Bhutan)
BWP	Botswana pula

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BYB	Belarusian ruble (old)
BYN	Ruble (Belarus)
BYR	Belarusian ruble (old)
BZD	Belize dollar
CAD	Canadian dollar
CDF	Congolese franc (Democratic Republic of the Congo)
CHF	Swiss franc
CLF	Unidad de Formento (Chile)
CLP	Chilean peso
CNH	Chinese yuan (Offshore)
CNY	Yuan/renminbi
COP	Colombian peso
COU	Unidad de valor real (Columbia)
CRC	Costa Rica colón
CSD	Serbian dinar (old)
CUC	Convertible peso (Cuba)
CUP	Peso (Cuba)
CVE	Escudo (Cape Verde)
CYP	Cyprus pound
CZK	Czech koruna
DDM	East German mark
DEM	German mark
DJF	Franc (Djibouti)
DKK	Danish krone
DOP	Peso (Dominican Republic)
DZD	Algerian dinar
ECS	Ecuadorian sucre
EEK	Kroon (Estonia)
EGP	Egyptian pound
ERN	Nakfa (Eritrea)
ESP	Spanish peseta
ETB	Birr (Ethiopia)
EUA	European Unit of Account
EUR	Euro
FIM	Finnish markka
FJD	Dollar (Fiji)
FKP	Pound (Falkland Islands)
FRF	French franc
GBP	British pound
GBX	British pence
GEL	Lari (Georgia)
GGP	Guernsey pound
GHC	Cedi (Ghana, conv. rate 10000 to 1), valid until 2007-12-13
GHS	Ghanaian cedi \- valid from 2007-01-01
GIP	Pound (Gibraltar)

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GMD	Dalasi (Gambia)
GNF	Franc (Guinea)
GRD	Greek drachma
GTQ	Quetzal (Guatemala)
GWP	Peso (Guinea-Bissau)
GYD	Dollar (Guyana)
HKD	Hong Kong dollar
HNL	Lempira (Honduras)
HRK	Kuna (Croatia)
HTG	Gourde (Haiti)
HUF	Hungarian forint
IDR	Indonesian rupiah
IEP	Irish pound
ILS	Israeli shekel
IMP	Isle of Man pound
INR	Indian rupee
IQD	Dinar (Iraq)
IRR	Rial (Iran)
ISK	Icelandic krona
ITL	Italian lira
JEP	Jersey pound
JMD	Jamaican dollar
JOD	Jordanian dinar
JPY	Japanese yen
KES	Kenyan shilling
KGS	Som (Kyrgyzstan)
KHR	Riel (Cambodia)
KMF	Franc (Comoros)
KPW	Won (North Korea)
KRW	South Korean won
KWD	Kuwaiti dinar
KYD	Cayman Islands dollar
KZT	Tenge (Kazakhstan)
LAK	Kip (Lao People's Democratic Republic)
LBP	Lebanese pound
LKR	Sri Lankan rupee
LRD	Liberian dollar
LSL	Loti (Lesotho)
LTL	Litas (Lithuania)
LUF	Luxembourg franc
LVL	Lats (Latvia)
LYD	Libyan dinar
MAD	Moroccan dirham
MAG	Ariary (Madagascar) - valid from 2005-01-01
MDL	Leu (Moldova)

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MGF	Franc (Madagascar)
MKD	Denar (former Yugosl. Republic of Macedonia)
MMK	Kyat (Myanmar)
MNT	Tugrik (Mongolia)
MOP	Pataca (Macau)
MRO	Ouguiya (Mauritania)
MTL	Lira (Malta)
MUR	Rupee (Mauritius)
MVR	Rufiyaa (Maldives)
MWK	Kwacha (Malawi)
MXN	Mexican peso
MXP	Mexican peso (old)
MXV	Unidad de inversión (Mexico)
MYR	Malaysian ringgit
MZM	Mozambique metical (old)
MZN	Metical (Mozambique)
NAD	Namibian dollar
NGN	Naira (Nigeria)
NIO	Cordoba oro (Nicaragua)
NLG	Dutch guilder
NOK	Norwegian krone
NPR	Rupee (Nepal)
NZD	New Zealand dollar
OMR	Rial (Oman)
PAB	Balboa (Panama)
PEN	Nuevo sol (Peru)
PGK	Kina (Papua New Guinea)
PHP	Philippine peso
PKR	Pakistan rupee
PLN	Zloty (Poland)
PLZ	Polish zloty (old)
PTE	Portuguese escudo
PYG	Guarani (Paraguay)
QAR	Riyal (Qatar)
ROL	Romanian leu (old)
RON	New Romanian leu
RSD	Dinar (Serbia)
RUB	Ruble (Russian Federation, conv. rate 1000 to 1)
RUR	Russian ruble (old)
RWF	Franc (Rwanda)
SAR	Saudi riyal
SBD	Dollar (Solomon Islands)
SCR	Rupee (Seychelles)
SDD	Sudanese dinar
SDG	Pound (Sudan) (conv. rate 100 to 1)

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SEK	Swedish Krona
SGD	Singapore dollar
SHP	Pound (St. Helena)
SIT	Slovenian tolar
SKK	Slovak koruna
SLL	Leone (Sierra Leone)
SOS	Shilling (Somalia)
SPL	Seborga Luigino
SRD	Surinamese dollar
SRG	Surinamese guilder
STD	Dobra (Sao Tomé and Príncipe)
SVC	El Salvador colón
SYP	Pound (Syria)
SZL	Lilangeni (Swaziland)
SSL	South sudanese pound
THB	Baht (Thailand)
TJR	Tajikistani ruble
TJS	Somoni (Tajikistan)
TMM	Manat (Turkmenistan, conv. rate 5000 to 1) valid until 2009-12-31
TMT	New manat (Turkmenistan) \- valid from 2009-01-01
TND	Tunisian dinar
TOP	Pa'anga (Tonga)
TPE	East Timor escudo
TRL	Turkish lira (old)
TRY	Turkish lira
TTD	Trinidad and Tobago dollar
TVD	Tuvaluan dollar
TWD	New Taiwan dollar
TZS	Shilling (Tanzania)
UAH	Hryvnia (Ukraine)
UGX	Shilling (Uganda)
USD	US dollar
USN	Dollar, next day funds (USA)
USS	Dollar, same day funds (USA)
USX	US cent
UYI	Peso en unidades indexadas (Uruguay)
UYU	Peso (Uruguay)
UZS	Som (Uzbekistan)
VEB	Bolívar (Venezuela, conv. rate 1000 to 1) - valid until 2008-06-30
VEF	Bolívar fuerte (Venezuela) valid from 2008-01-01
VND	Dong (Vietnam)
VUV	Vanuatu vatu
WST	Tala (Samoa)
XAA	Aluminium alloy
XAF	CFA franc (Franc de la Coopération Financière en Afrique Centrale)

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XAG	Silver
XAL	Aluminium
XAU	Gold
XBA	EURCO currency unit
XBB	European Monetary Unit
XBC	European Unit of Account (basket of currencies)
XBD	European Unit of Account - 17 (pre 1973) RE1
XCD	East Caribbean dollar
XCU	Copper
XDR	Special drawing rights
XEU	ECU (in accordance with reg. no. 3180/78)
XFO	Gold franc
XFU	UIC franc
XIR	Iridium
XNI	Nickel
XOF	CFA franc (Franc de la Communauté Financière d'Afrique)
XPB	Lead
XPD	Palladium
XPF	CFP franc (Franc des Colonies Françaises du Pacifique)
XPT	Platinum
XRH	Rhodium
XRU	Ruthenium
XSN	Tin
XSU	SUCRE (ALBA)
XX1	Unallocated proportion of foreign currency pursuant to Section 294(6) of the German Solvency Regulation (SolvV)
XX2	Fund's total proportion of foreign currency as stated by the issuer
XXD	Danzig gulden
XXG	Gold mark
XXK	Contracts
XXM	Mark
XXP	Points
XXQ	Paper mark
XXR	Reichsmark
XXT	Tonne
XXU	Uranium
XXW	Megawatt
XXX	No currency
XZN	Zinc
YER	Rial (Yemen)
YUM	Yugoslav dinar
ZAR	South African rand
ZMK	Kwacha (Zambia)
ZMW	Kwacha (Zambia)
ZWD	Zimbabwean dollar

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| ZWL | Zimbabwean dollar (conv. rate 1.000.000.000.000 to 1) |
| ZZZ | Reserved for internal bank use, no assignment by WM |

rate_type

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

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 off-set 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.

collateral_art

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

collateral_poolstatus

Code	Description
POOL	Collateral Pool
NOPL	Single or multiple collateral

special_collateral_indicator

Code	Description
GENE	General Collateral
SPEC	Special Collateral
MRRP	Securities Lending

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

callput_option_type

Code	Description
CALL	Call
PUTO	Put