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[**F1**ANNEX III

Reporting scheme for money market statistics relating to derivatives transactions

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Textual Amendments

F1   Substituted by Regulation (EU) 2019/113 of the European Central Bank of 7 December 2018 amending Regulation (EU) No 1333/2014 concerning statistics on the money markets (ECB/2018/33).

PART 2

TYPE OF DATA

1.   Type of transaction-based data[1] for foreign exchange swap transactions to be reported for each transaction:

Field	Description of data	Alternative reporting option (if any) and other qualifications
Reported transaction status	This attribute specifies whether the transaction is a new transaction, an amendment of a previously reported transaction, a cancellation or a correction of a previously reported transaction.	
Novation status	This attribute specifies whether the transaction is a novation.	
Unique transaction identifier	The unique code that allows a transaction in the respective market segment to be identified.	Reporting of this field is required if available.
Proprietary transaction identification	The unique internal transaction identifier used by the reporting agent for each transaction. The proprietary transaction identification is unique for any transaction reported per money market segment and reporting agent.	
Related proprietary transaction identification	The unique internal transaction identifier used by the reporting agent for the initial trade that has been subsequently novated.	Reporting of this field is mandatory where applicable.

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Counterparty proprietary transaction identification	The proprietary transaction identification assigned by the counterparty of the reporting agent to the same transaction.	Reporting of this field is required if available.
Counterparty identification	An identification code used to recognise the counterparty of the reporting agent for the reported transaction.	The Legal Entity Identifier (LEI) code must be used in all circumstances where the counterparty has been assigned such an identifier. The counterparty sector and counterparty location must be reported if an LEI code is not assigned.
Counterparty sector	The counterparty institutional sector.	Mandatory if the counterparty identification is not provided.
Counterparty location	The International Organisation for Standardisation (ISO) country code of the country in which the counterparty is incorporated.	Mandatory if the counterparty identification is not provided.
Reporting date	The start and end date and time of the period to which the transaction data in the file refers.	
Electronic time stamp	The time at which a transaction is concluded or booked.	
Trade date	The date on which the parties enter into the reported financial transaction.	
Spot value date	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 a foreign exchange spot rate.	
Maturity date	The date on which the foreign exchange swap transaction expires and the currency sold on the spot value date is repurchased.	
Foreign exchange transaction type	This attribute specifies whether the euro amount reported under the	

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	transactional nominal amount is bought or sold on the spot value date. This should refer to euro spot, i.e. whether euro is bought or sold on the spot value date.	
Transaction nominal amount	The nominal amount in euro of the foreign exchange swap.	
Foreign currency code	The international three-digit ISO code of the currency bought/sold in exchange for euro.	
Foreign exchange spot rate	The foreign exchange rate between the euro and the foreign currency applicable to the first leg of the foreign exchange swap transaction.	
Foreign exchange forward points	The difference between the foreign exchange forward rate and the foreign exchange spot rate expressed in basis points quoted in accordance with the prevailing market conventions for the respective currency pair.	

2.   Type of transaction-based data for OIS transactions to be reported for each transaction:

Field	Description of data	Alternative reporting option (if any) and other qualifications
Reported transaction status	This attribute specifies whether the transaction is a new transaction, an amendment of a previously reported transaction, a cancellation or a correction of a previously reported transaction.	
Novation status	This attribute specifies whether the transaction is a novation.	
Unique transaction identifier	The unique code that allows a transaction in the respective market segment to be identified.	Reporting of this field is required if available.

Proprietary transaction identification	The unique internal transaction identifier used by the reporting agent for each transaction. The proprietary transaction identification is unique for any transaction reported per money market segment and reporting agent.	
Related proprietary transaction identification	The unique internal transaction identifier used by the reporting agent for the initial trade that has been subsequently novated.	Reporting of this field is mandatory where applicable.
Counterparty proprietary transaction identification	The proprietary transaction identification assigned by the counterparty of the reporting agent to the same transaction.	Reporting of this field is required if available.
Counterparty identification	An identification code used to recognise the counterparty of the reporting agent for the reported transaction.	The LEI code must be used in all circumstances where the counterparty has been assigned such an identifier. The counterparty sector and counterparty location must be reported if an LEI code is not assigned.
Counterparty sector	The counterparty institutional sector.	Mandatory if the counterparty identification is not provided.
Counterparty location	The ISO country code of the country in which the counterparty is incorporated.	Mandatory if the counterparty identification is not provided.
Reporting date	The start and end date and time of the period to which the transaction data in the file refers.	
Electronic time stamp	The time at which a transaction is concluded or booked.	Optional.
Trade date	The date on which the parties enter into the financial transaction.	
Start date	The date on which the overnight rate of the floating leg is computed.	
Maturity date	The last date of the term over which the compounded overnight rate is calculated.	

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Fixed interest rate	The fixed rate used in the calculation of the OIS pay out.	
Transaction type	This attribute specifies whether the fixed interest rate is paid or received by the reporting agent.	
Transaction nominal amount	The notional amount of the OIS.	

3.   Materiality threshold:

Transactions undertaken with non-financial corporations should only be reported when undertaken with non-financial corporations classified as 'wholesale' on the basis of the Basel III LCR Framework.**]**

(1)   [**F1**The electronic reporting standards and the technical specifications for the data are laid down
        separately. They are available on the ECB's website at: www.ecb.europa.eu.]

Textual Amendments

F1   Substituted by Regulation (EU) 2019/113 of the European Central Bank of 7 December 2018
           amending Regulation (EU) No 1333/2014 concerning statistics on the money markets (ECB/2018/33).

Changes to legislation:
There are outstanding changes not yet made to Regulation (EU) No 1333/2014 of the European Central Bank. Any changes that have already been made to the legislation appear in the content and are referenced with annotations.
View outstanding changes

Changes and effects yet to be applied to :
–   Regulation revoked by S.I. 2021/1300 Sch. 1 para. 78