

*Status: Point in time view as at 26/11/2014.*

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## ANNEX I

### Reporting scheme for money market statistics relating to secured transactions

#### PART 1

##### TYPE OF INSTRUMENTS

Reporting agents report to the European Central Bank (ECB) or the relevant national central bank (NCB) all repurchase agreements and transactions entered into thereunder, including tri-party repo transactions, which 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 trade date) between the reporting agent and other monetary financial institutions (MFIs), other financial intermediaries (OFIs), insurance corporations, pension funds, general government or central banks for investment purposes as well as with non-financial corporations classified as 'wholesale' according to the Basel III LCR framework.

#### PART 2

##### TYPE OF DATA

1. Type of transaction-based data<sup>(1)</sup> to be reported for each transaction:

<b>Field</b>	<b>Description of data</b>	<b>Alternative reporting option (if any) and other qualifications</b>
Transaction identifier	The internal unique transaction identifier used by the reporting agent for each transaction.	The transaction identifier is unique for any transaction reported on a given reporting date for any money market segment.
Reporting date	The date on which the data are submitted to the ECB or the NCB.	
Electronic time stamp	The time at which a transaction is concluded or booked.	
Counterparty code	An identification code used to recognise the counterparty of the reporting agent for the reported transaction.	Where transactions are conducted via a central clearing counterparty (CCP), the CCP legal entity identifier (LEI) must be provided. Where transactions are undertaken with non-financial corporations, OFIs, insurance corporations, pension funds, general government, and central banks and for any other

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		reported transaction for which the counterparty LEI is not provided, the counterparty class must be provided.
Counterparty code ID	An attribute specifying the type of individual counterparty code transmitted.	To be used in all circumstances. An individual counterparty code will be provided.
Counterparty location	International Organisation for Standardisation (ISO) country code of the country in which the counterparty is incorporated.	Mandatory if the individual counterparty code is not provided. Otherwise optional.
Transaction nominal amount	The amount initially borrowed or lent.	
Collateral nominal amount	The nominal amount of the security pledged as collateral.	Except for tri-party repos and any other transaction in which the security pledged is not identified via a single International Securities Identification Number (ISIN).
Trade date	The date on which the parties enter into the financial transaction.	
Settlement date	The purchase date, i.e. the date on which the cash is due to be paid by the lender to the borrower and the security is to be transferred by the borrower to the lender.	In the case of open basis repurchase transactions, this is the date on which the rollover settles (even if no exchange of cash takes place).
Maturity date	The repurchase date, i.e. the date on which the cash is due to be repaid by the borrower to the lender.	In the case of open basis repurchase transactions, this is the date on which principal and interest owed is to be repaid if the transaction is not rolled over further.
Transaction sign	Borrowing of cash in the case of repos or lending of cash in the case of reverse repos.	
ISIN of the collateral	The ISIN assigned to securities issued in financial markets, composed of 12 alphanumeric characters, which uniquely identifies a security (as defined by ISO 6166).	To be reported except for tri-party repos and all other repos in which the securities pledged are not identified via a single ISIN.

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Collateral type	To identify the asset class pledged as collateral where no individual ISIN is provided.	To be provided in all cases where no individual ISIN is provided.
Special collateral flag	To identify all repurchase transactions conducted against general collateral and those conducted against special collateral. Optional field to be provided only if it is feasible for the reporting agent.	Reporting of this field is optional.
Deal rate	The interest rate expressed in accordance with the ACT/360 money market convention at which the repo was concluded and at which the cash lent is remunerated.	
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 (haircut). For reporting purposes the collateral haircut is calculated as 100 minus the ratio between the cash lent/ borrowed and the market value including accrued interest of the collateral pledged.	Reporting of this field is only required for single collateral transactions.
Counterparty code of the tri-party agent	The counterparty code identifier of the tri-party agent.	To be reported for tri-party repos.
Tri-party agent code ID	An attribute specifying the type of individual tri-party agent code transmitted.	To be used in all circumstances where an individual tri-party agent code will be provided.
Beneficiary in case of transactions conducted via CCPs		

## 2. 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<sup>(2)</sup>.

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### 3. Exceptions

Intra-group transactions should not be reported.

## ANNEX II

### Reporting scheme for money market statistics relating to unsecured transactions

#### PART 1

#### TYPE OF INSTRUMENTS

1. Reporting agents report to the European Central Bank (ECB) or the relevant national central bank (NCB):
  - (a) all borrowing using the instruments defined in the table below, which 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 trade date), of the reporting agent from other monetary financial institutions (MFIs), other financial intermediaries (OFIs), insurance corporations, pension funds, general government or central banks for investment purposes as well as from non-financial corporations classified as 'wholesale' according to the Basel III LCR framework.
  - (b) all lending to other credit institutions 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 trade date) via unsecured deposits or via the purchase from the issuing credit institutions of commercial paper, certificates of deposit, floating rate notes and other debt securities with a maturity of up to one year.
2. The table below provides a detailed standard description of the instrument categories for transactions which reporting agents are required to report to the ECB. In the event that the reporting agents are required to report the transactions to their NCB, the relevant NCB should transpose these descriptions of instrument categories at national level in accordance with this Regulation.

<b>Instrument type</b>	<b>Description</b>
Deposits	Unsecured interest-bearing deposits which are either redeemable at notice or have a maturity of not more than one year and which are either taken (borrowing) or placed by the reporting agent.
Certificate of deposit	A fixed-rate debt instrument issued by an MFI entitling the holder to a specific fixed rate of interest over a defined fixed term of up to one year.
Commercial paper	A debt instrument that is either unsecured or backed by collateral provided by the issuer, which has a maturity of not more than

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	one year and is either interest-bearing or discounted.
Floating rate note	A debt instrument for which the periodic interest payments are calculated on the basis of the value, i.e. through fixing of an underlying reference rate such as Euribor on predefined dates known as fixing dates, and which has a maturity of not more than one year.
Puttable instruments	A debt instrument in which the holder has a put option, i.e. an option to seek early repayment from the issuer, with a first exercise date or notice period of not more than one year from the date of issuance.
Callable instruments	A debt instrument in which the issuer has a call option, i.e. an option to redeem the instrument early, with a final repayment date of not more than one year from the date of issuance.
Other short-term debt securities	Unsubordinated securities other than equity of up to one year maturity issued by reporting agents, which are instruments usually negotiable and traded on secondary markets or which can be offset on the market and which do not grant the holder any ownership rights over the issuing institution. This item includes: <ul style="list-style-type: none"> <li>(a) securities that give the holder an 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;</li> <li>(b) non-negotiable instruments issued by reporting agents that subsequently become negotiable and are reclassified as ‘debt securities’.</li> </ul>

## PART 2

### TYPE OF DATA

1. Type of transaction-based data<sup>(3)</sup> to be reported for each transaction:

Description of data	Definition	Alternative reporting option (if any) and additional qualifications
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Transaction identifier	The internal unique transaction identifier used by the reporting agent for each transaction.	The transaction identifier is unique for any transaction reported on a given reporting date for any money market segment.
Reporting date	The date on which the data are submitted to the ECB or the NCB.	
Electronic time stamp	The time at which a transaction is concluded or booked.	
Counterparty code	An identification code used to recognise the counterparty of the reporting agent for the reported transaction.	Where transactions are conducted via a central clearing counterparty (CCP), the CCP legal entity identifier (LEI) must be provided. Where transactions are undertaken with non-financial corporations, OFIs, insurance corporations, pension funds, general government, and central banks and for any other reported transaction for which the counterparty LEI is not provided, the counterparty class must be provided.
Counterparty code ID	An attribute specifying the type of individual counterparty code transmitted.	To be used in all circumstances. An individual counterparty code will be provided.
Counterparty location	International Organisation for Standardisation (ISO) country code of the country in which the counterparty is incorporated.	Mandatory if the individual counterparty code is not provided. Otherwise optional.
Trade date	The date on which the parties enter into the reported financial transaction.	
Settlement date	The date on which the cash is lent by the lender to the borrower or on which the purchase of a debt instrument settles.	In the case of call accounts and other unsecured borrowing/lending redeemable at notice, 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).

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Maturity date	The date on which the cash is due to be repaid by the borrower to the lender or on which a debt instrument matures and is due to be paid back.	In the case of callable instruments the final maturity date must be provided. In the case of puttable instruments the first date on which the put option can be exercised must be provided. In the case of call accounts and other unsecured borrowing/lending redeemable at notice the first date on which the instrument may be redeemed.
First call/put date	The first date on which the call/put option can be exercised.	To be reported only for callable/puttable instruments with a first call/put option date.
Call/put notice period	For callable/puttable instruments, the number of calendar days that the holder of the option has to notify the holder/issuer of the instrument prior to the date on which the option can be exercised. For deposits redeemable at notice, the number of calendar days that the deposit holder has to notify the borrower prior to the date on which the deposit can be redeemed.	To be reported only for callable/puttable instruments with a notice period and for deposits redeemable with a pre-agreed notice period.
Call/put	Flag to identify whether the instrument has a call or put option.	
Transaction sign	The transaction sign allows it to be known whether the cash reported under the transaction nominal amount is borrowed or lent.	
Transaction nominal amount	The cash amount lent or borrowed on deposits. In the case of debt securities, it is the nominal amount of the security issued/purchased.	
Transaction price	The price at which the security is issued, i.e. the ratio in percentage terms between the initial cash proceeds and the nominal amount.	To be reported as 100 for unsecured deposits.

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Instrument type	To be used to identify the instrument via which the borrowing/lending takes place e.g. via unsecured deposits, other unsecured short term fixed rate debt instruments, other unsecured short term variable rate debt instruments, asset-backed commercial paper, etc.	
Type of rate	To be used to identify whether the instrument has a fixed or floating rate.	
Deal rate	The interest rate (expressed in accordance with the ACT/360 money market convention) at which the deposit was effected and at which the cash amount lent is remunerated. In the case of debt instruments, this is the effective interest rate (expressed in accordance with the ACT/360 money market convention) at which the instrument was issued/purchased.	To be reported for fixed rate instruments only.
Reference rate	The underlying reference rate on the basis of which the periodic interest payments are calculated.	To be reported for floating rate instruments only.
Spread	The number of basis points added to (if positive) or deducted from (if negative) the underlying reference rate to calculate the actual interest rate applicable for a given period.	To be reported for floating rate instruments only.

## 2. 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.

## 3. Exceptions

Intra-group transactions should not be reported.



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## ANNEX III

### Reporting scheme for money market statistics relating to derivatives

#### PART 1

##### TYPE OF INSTRUMENTS

Reporting agents should report to the European Central Bank (ECB) or the relevant national central bank (NCB):

- (a) all foreign exchange swaps transactions, in which euro are bought/sold spot against a foreign currency and re-sold or re-bought at a forward date at a pre-agreed foreign exchange forward rate, between the reporting agent and other monetary financial institutions (MFIs), other financial intermediaries (OFIs), insurance corporations, pension funds, general government or central banks for investment purposes as well as with non-financial corporations classified as 'wholesale' according to the Basel III LCR framework;
- (b) overnight index swaps (OIS) transactions denominated in euro between the reporting agent and other MFIs, OFIs, insurance corporations, pension funds, general government or central banks for investment purposes as well as with non-financial corporations classified as 'wholesale' according to the Basel III LCR framework.

#### PART 2

##### TYPE OF DATA

1. Type of transaction-based data<sup>(4)</sup> for foreign exchange swaps transactions to be reported for each transaction:

<b>Field</b>	<b>Description of data</b>	<b>Alternative reporting option (if any) and other qualifications</b>
Transaction identifier	The internal unique transaction identifier used by the reporting agent for each transaction.	The transaction identifier is unique for any transaction reported on a given reporting date for any money market segment.
Reporting date	The date on which the data are submitted to the ECB or the NCB.	
Electronic time stamp	The time at which a transaction is concluded or booked.	
Counterparty code	An identification code to be used to recognise the counterparty of the reporting agent for the reported transaction.	Where transactions are conducted via a central clearing counterparty (CCP), the CCP legal entity identifier (LEI) must be provided.

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		Where transactions are undertaken with non-financial corporations, OFIs, insurance corporations, pension funds, general government, and central banks and for any other reported transaction for which the counterparty LEI is not provided, the counterparty class must be provided.
Counterparty code ID	An attribute specifying the type of individual counterparty code transmitted.	To be used in all circumstances. An individual counterparty code will be provided.
Counterparty location	International Organisation for Standardisation (ISO) country code of the country in which the counterparty is incorporated.	Mandatory if the individual counterparty code is not provided. Otherwise optional.
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.	
Transaction sign	To be used to identify whether the euro amount reported under the 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 amount of euro bought or sold on the spot value date.	
Foreign currency code	The international three-digit ISO code of the currency	

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	bought/sold in exchange for euro.	
Foreign exchange spot rate	The foreign exchange rate between the euro and the foreign currency applicable to the spot leg of the foreign exchange swap transaction.	
Foreign exchange forward points	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.	
Beneficiary in case of transactions conducted via CCPs		

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

<b>Field</b>	<b>Description of data</b>	<b>Alternative reporting option (if any) and other qualifications</b>
Transaction identifier	The internal unique transaction identifier used by the reporting agent for each transaction.	The transaction identifier must be unique for any transaction reported on a given reporting date for any money market money market segment.
Reporting date	The date on which the data are submitted to the ECB or the NCB.	
Electronic time stamp	The time at which a transaction is concluded or booked.	Optional.
Counterparty code	An identification code used to recognise the counterparty of the reporting agent for the reported transaction.	Where transactions are conducted via a central clearing counterparty (CCP), the CCP LEI must be provided. Where transactions are undertaken with non-financial corporations, OFIs, insurance corporations, pension funds, general government, and central

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		banks and for any other reported transaction for which the counterparty LEI is not provided, the counterparty class must be provided.
Counterparty code ID	An attribute specifying the type of individual counterparty code transmitted.	To be used in all circumstances. An individual counterparty code will be provided.
Counterparty location	ISO country code of the country in which the counterparty is incorporated.	Mandatory if the individual counterparty code is not provided. Otherwise 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 periodic floating interest rate is computed.	
Maturity date	The last date of the term over which the compounded overnight rate is calculated.	
Fixed interest rate	The fixed rate used in the calculation of the OIS pay out.	
Transaction sign	A sign to indicate whether the fixed interest rate is paid or received by the reporting agent	
Transaction nominal amount	The nominal 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.

### 4. Exceptions

Intra-group transactions should not be reported.

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## ANNEX IV

### Minimum standards to be applied by the actual reporting population

Reporting agents must fulfil the following minimum standards to meet the European Central Bank's (ECB's) statistical reporting requirements.

1. Minimum standards for transmission:
  - (i) reporting must be timely and within the deadlines set by the ECB and the relevant national central bank (NCB);
  - (ii) statistical reports must take their form and format from the technical reporting requirements set by the ECB and the relevant NCB;
  - (iii) the reporting agent must provide the details of one or more contact persons to the ECB and the relevant NCB;
  - (iv) the technical specifications for data transmission to the ECB and the relevant NCB must be followed.
2. Minimum standards for accuracy:
  - (i) statistical information must be correct;
  - (ii) reporting agents must be able to provide information on the developments implied by the transmitted data;
  - (iii) statistical information must be complete and must not contain continuous and structural gaps; existing gaps must be acknowledged, explained to the ECB and the relevant NCB and, where applicable, bridged as soon as possible;
  - (iv) reporting agents must follow the dimensions, rounding policy and decimals set by the ECB and the relevant NCB for the technical transmission of the data.
3. Minimum standards for compliance with concepts:
  - (i) statistical information must comply with the definitions and classifications contained in this Regulation;
  - (ii) in the event of deviations from these definitions and classifications reporting agents must monitor and quantify the difference between the measure used and the measure contained in this Regulation on a regular basis;
  - (iii) reporting agents must be able to explain breaks in the transmitted data compared with the previous periods' figures.
4. Minimum standards for revisions:

The revisions policy and procedures set by the ECB and the relevant NCB must be followed. Revisions deviating from regular revisions must be accompanied by explanatory notes.

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- (1) The electronic reporting standards and the technical specifications for the data are laid down separately. They are available on [www.ecb.int](http://www.ecb.int)
- (2) See 'Basel III: The liquidity coverage ratio and liquidity risk monitoring tools', pp. 23 to 27, available on the Bank for International Settlement's website at: [www.bis.org](http://www.bis.org)
- (3) The electronic reporting standards and the technical specifications for the data are laid down separately. They are available on [www.ecb.int](http://www.ecb.int)
- (4) The electronic reporting standards and the technical specifications for the data are laid down separately. They are available on [www.ecb.int](http://www.ecb.int)

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