



Reporting instructions

# Daily reporting on money market data

30 January 2024

DNR 2023-00454

**Version 1.8 of the Reporting instructions – Daily reporting on money market data is published on 23 November 2023 and enters into force on the same day.**

<b>Version</b>	<b>Date</b>	<b>Description</b>
1.9	30 January 2024	Clarification in Section 2.4 Money market segments under point b), ii. "Repurchases by the issuer are not considered transactions on the primary market."
1.8		Change in section 2.1 Reporting requirements are introduced for "Counterparty with access to Special Facilities for Central Counterparties".
1.7	21 November 2023	Clarification of accessibility requirements in Section 2.2 More detailed instructions on reporters' obligations: "In addition, that one of the responsible persons at the reporting institute must be reachable."
1.6	31 March 2023	Change of name for document: Reporting instructions – daily reporting on money market data.  Section 2.5.1 Submission deadlines has been updated with new submission deadlines for reporting and handling verification requests during daily routines.  Appendix 3: Daily routine for reporting the transactions on which SWESTR is based adjusted after changes to the routine.
1.5		New section 2.1 Reporting requirements for monetary policy counterparties. This section describes who needs to report daily to the Riksbank in line with these instructions. Parts of the previous section 2.1 have been moved to section 2.2 More detailed instructions on reporters' obligations.  Appendix 3: Daily routine for reporting the transactions on which SWESTR is based adjusted after changes to the routine.
1.4		New requirements of the reporters regarding obligations for supplying information to the Riksbank have been added in Section 2.1 Requirements for reporting and more detailed instructions on reporters' obligations. Partly as a result of requirements of operational capacity to act as monetary policy counterparty that come into force on 1 January 2021, after a referral process during autumn 2020.  Instructions for daily routines for reporting the transactions that form the base for the

		<p>Riksbank's new reference rate have been added in Section 2.4.1 Submission deadlines and Appendix 3.</p> <p>A clarification has been added in Section 2.4.2 Changes and corrections in previously submitted transactions with regard to how and when reporting in terms of "NOVATION" should be used.</p> <p>A clarification has been added to Section 2.4.4 Late reporting of transactions with regard to what is a late submission.</p> <p>In Sections 3.3.1.1 Definition of variables – secured segment and 3.3.2.1 Definition of variables – unsecured segment and 3.3.3.1 Definition of variables – foreign exchange swaps the requirements regarding some information have been changed from earlier being optional to being compulsory if the information is available. A change has been made in the secured segment regarding BROKERED DEAL which was previously optional, but must now be reported.</p> <p>In addition, there are some minor corrections.</p>
1.3	27 November 2019	Removed reporting exclusion of SME transactions. Changed List of Codes for benchmarks. Temporary clarification regarding the submission deadlines. Corrected version history.
1.2	24 June 2019	The interest rate convention was corrected.
1.1	20 June 2019	Clarifications regarding the reporting agent. Introduced the possibility to not report smaller transactions for the time being. Replaced MIS 2014:1 sector codes with ESA 2010. Minor corrections.
1	21 May 2019	

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# 1 Background

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The Riksbank is collecting information about transactions on the money market. This will provide the Riksbank with a better base for evaluating how the Riksbank's monetary policy is implemented. By gathering data, the Riksbank also gains a better insight into the Swedish money market.

The Reporting instructions will be updated on a regular basis. The latest version will be available on the Riksbank's website. The reporting agents should always make sure that they are using the latest version.

Questions regarding the content of the Reporting instructions and the reporting of transactions on the money market to the Riksbank can be sent to [tora@riksbank.se](mailto:tora@riksbank.se)

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## 2 General requirements

### 2.1 Reporting requirements for monetary policy counterparties as well as for Counterparty with access to Special Facilities for Central Counterparties

The Terms and Conditions for RIX and Monetary Policy Instruments (the Terms and Conditions) contain both general requirements for all counterparties (B.3.2.1) and separate requirements for RIX participants (B.3.2.2), for monetary policy counterparties (B.3.2.3) as well as for Counterparty with access to Special Facilities for Central Counterparties (B.3.2.5).

According to section B3.2.3 (c) Special requirements for Monetary Policy Counterparties in the Terms and Conditions, Monetary Policy Counterparties shall:

“...report to the Riksbank, in accordance with the Riksbank’s detailed instructions, both the size of the turnover the Monetary Policy Counterparty and its group companies have had in the money and bond markets, and information on transactions on the money market. The Riksbank may waive this reporting or parts thereof if, in the Riksbank’s assessment, the Institution is of minor significance as a participant on the market.”

According to section B3.2.5 (c) Special requirement for Counterparty with access to Special Facilities for Central Counterparties

“...in accordance with the Riksbank’s detailed instructions report to the Riksbank information on transactions in the money market.”

In the case that the Riksbank does not consider that the monetary policy counterparty has slight significance as actor in the relevant market, this reporting requirement is met by reporting in accordance with these instructions. If a reporter is instead considered to have slight significance as actor in the market, the Riksbank may refrain from the daily reporting in favour of annual reporting.

The Riksbank’s starting point is that the daily reporting shall provide a broad and representative base with regard to the underlying market. A monetary policy counterparty that is excluded from the daily reporting may thus be considered to have slight significance if the data the Riksbank gathers is not significantly affected.

As a rule, the actors are chosen in order of activity, from most active to least active, in to the daily reporting until the market coverage is sufficient. Further reporters can then be considered to have little significance as actors in the market if they do not affect the data significantly. It is possible to depart from this main rule, for instance, if an actor is particularly important in a particular segment, fills a special function in the market, or is involved in other activities closely linked to the money market. Reporters who do not need to report daily shall instead report annually.

## 2.2 Detailed instructions on reporting obligations

A Monetary Policy Counterparty shall have the operational capacity to act as such. According to the wording of the Terms and Conditions with effect from 1 January 2021 (section B.3.2.3):

“In addition to the provisions of B.3.2.1, an Institution shall, to be accepted as Monetary Policy Counterparty, be a participant in RIX, have its registered office or a branch in Sweden, have the operational capacity to act as Monetary Policy Counterparty. This requirement includes, but is not limited to, having the requisite and secure systems, necessary competence, appropriate internal controls, documented and tested routines for both normal circumstances and continuity situations, with regard to all activities as a Monetary Policy Counterparty.”

and (Annex H9 to the Terms and Conditions, Instructions for Application to become a Counterparty. First paragraph of section C.5.6):

“A Monetary Policy Counterparty shall have the operational capacity to act as one. This means, for instance, that one has the requisite and secure systems, necessary competence, appropriate internal controls, documented and tested routines for both normal circumstances and continuity situations. This applies to all activities as a Monetary Policy Counterparty.”

The requirements of reporters to TORA below are based on the TERMS AND CONDITIONS that came into force on 1 January 2021.

According to Section B.3.2.9 in the Terms and Conditions, a monetary policy counterparty (hereinafter referred to as Counterparty) must meet the requirements of the Terms and Conditions during the whole period the Institution is a Counterparty. The Reporter should therefore on a regular basis, at least once a year, ensure that the requirements in the Reporting instructions are met.

According to Section B.3.2.1(f)(iv) in the Terms and Conditions, a Counterparty agrees to take part in the Riksbank's regular follow-up of Counterparties and provide the information requested by the Riksbank. This type of follow-up and request for information can also refer to the Riksbank's requirements for reporting and requirements regarding the Reporter's internal processing of the reports.

According to Section B.3.2.1(f) (vi) in the Terms and Conditions, a Counterparty undertakes to follow the provisions applying to its operations. In this context the provisions may concern internal controls, reporting systems for suspected infringements of provisions. The Counterparty also undertakes to have a clear structure for allocation of responsibility to avoid conflicts of interest. Reporters are encouraged to establish internal routines for whistle-blowing. This is to enable personnel to report concerns regarding, for instance, the reporting of transactions to the Riksbank.

The Counterparty shall have one person who is responsible for submitting reports to the Riksbank and for other questions related to the Riksbank's reporting requirement. This includes responsibility for ensuring that the information complies with the requirements in this Reporting instructions document. The responsible person shall be named on the form "Registration of authorisation for the TORA transaction reporting system". This person shall also ensure that the user identities supplied by the Riksbank are only made available to persons who are authorised to use these identities. In addition, that one of the responsible persons at the reporting institute must be reachable.

## 2.3 Scope of reporting

The Reporting instructions encompasses the reporting of information on transactions on the money market. The relevant reporting level for this reporting is the legal entity level of the monetary policy counterparty.

The reporting shall include all transactions as defined in section 2.3 denominated in Swedish Kronor (SEK) and booked in units within the EU/EEA.

Intra-group transactions must not be reported. "Group" and "Intra-group" transactions are defined in section (15) and (19) respectively in Article 1 of Regulation ECB/2014/48.

## 2.4 Money market segments

The reporting agents (legal entity level) shall report to Sveriges Riksbank data on transactions denominated in SEK with an original maturity of up to ten days (defined as transactions with a maturity of no more than ten days from the settlement date) within **three segments**:

- a) **Secured segment.** Repurchase agreements including repos and reverse repos and sell/buy-back and buy/sell-back agreements (borrowing and lending).
- b) **Unsecured segment:**
  - i. Transactions including received deposits, other unsecured borrowing and issuance of short term debt securities.
  - ii. Transactions including placed deposits, other unsecured lending and purchase of short term debt securities in primary markets. Repurchases by the issuer are not considered transactions on the primary market.
- c) **Foreign Exchange Swaps:** Foreign exchange swaps: transactions where SEK is sold/bought against foreign currency with an agreement to reverse the sale/purchase on a forward pre-agreed date.



## 2.4.1 Relevant counterparties and definitions

In general transactions between the reporting agent and the following counterparties shall be reported: financial corporations, general government, foreign central banks and non-financial corporations.

Transactions with both domestic and foreign counterparties shall be reported. As far as possible the Legal Entity Identifier (LEI) should be used to identify counterparties. If LEI is not available, sector and location must be reported. When a foreign counterparty does not have a LEI code, the sector should be reported as if the counterparty was domestic. E.g. a counterparty that is a foreign bank, should be reported as sector S122 (Deposit-taking corporations except the central bank) and the relevant country code.

Transactions with a nominal amount of less than SEK 10 million do not have to be reported, but can be reported until further notice.

## 2.5 Submission deadlines, changes in incorrect reporting

### 2.5.1 Submission deadlines

The daily reporting applies to all business days. The reports must be submitted to Sveriges Riksbank between 16.30 and 20.00 the same banking day and 00:00 and 07:00 the following banking day. This means that a transaction conducted on a Monday must be reported between 16.30 and 20.00 on the Monday or 00:00 and 07:00 on the Tuesday. If Tuesday is a bank holiday the submission deadline will be 07:00 on Wednesday.

In addition to the daily reporting of transaction, the reporter shall also manage transactions that have been flagged for verification. This include a check for potential outliers relative to previous transactions, as well as a pair-match check. The deadline for handling both of the validation steps is 08:15. See "Appendix 3" for a detailed description of the daily routine for reporting and validation of transactions that form a base for the Riksbank's reference rate.

### 2.5.2 Changes and corrections in previously submitted transactions

Errors detected in previously submitted transactions must be corrected so that the reported transactions always reflect the applicable terms and conditions. In case of changes to previously submitted transactions the original transaction identification must be used. Such changes can normally be submitted as part of the regular daily reporting. Changes are classified as:

- Amendment (AMND): Errors/changes in previously submitted transactions that are re-submitted on the reporting agents own initiative

- Correction (CORR): Errors that are corrected by request of Sveriges Riksbank.
- Cancellation (CANC): Transactions that should not have been reported or that should be cancelled due to other reasons.

Changes in e.g. interest rates or maturity as a result of renegotiations of previously reported transactions must be reported as a new transaction (NEWT).

If possible, a Novation (change of counterparty) shall be reported as a new transaction and flagged as a novation (NOVA). The original transaction identification must be reported in the field "RELATED PROPRIETARY TRANSACTION". If the change is made to a CCP (central counterparty) and the original transaction has not yet been reported, the transaction can be reported directly as a new transaction made with the CCP.

### 2.5.3 Reporting on days without transactions

Although no relevant transactions have been carried out in one of the segments, it must nevertheless be reported. No values will be reported, but the reporting message must be flagged as "NOTX".

### 2.5.4 Late reporting of transactions

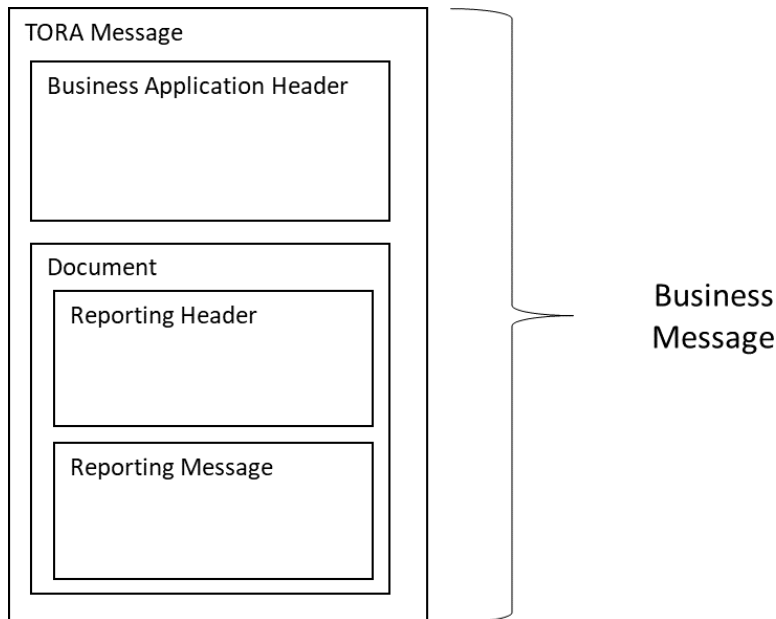
In the event that one or more transaction(s) that should have been reported for a specific day has not been reported, this/these transaction(s) should be reported as soon as possible. No amendments or additions need to be made to the report for this/these transaction(s) to clarify that it is a late report. On the other hand, the reporter must notify the Riksbank by email that a late report has been sent in. Reporters can also, at the request of the Riksbank, be asked to examine earlier reports for the purpose of quality assurance, which could mean that earlier transactions need to be corrected or earlier transactions that have not been reported need to be reported afterwards. On such an occasion the Riksbank states the premises for such reporting.

## 3 Reporting structure

The file format used consist of two components:

- a) Business Application Header (BAH)
- b) A document consisting of two parts:
  - i) Reporting Header: Identifies the reporting agent, reference period, etc

ii) Reporting Message: Contains information on transaction data



The illustration above represents the structure of the TORA message.

- RB\_TORA\_validation\_ReportingMessages.xsd
  - A technical wrapper with reference to the Business Application Header and the incoming report (secured, unsecured or Foreign Exchange Swap) or the outgoing status message.
- head\_001\_001\_01.xsd
  - Describes the structure of the BAH. All messages must have a BAH.
  - Message format of [Business Application Header V01 \(head.001.001.01\)](#)
- Auth\_012\_001\_02.xsd
  - Message format of [Money Market Secured Market Statistical Report V02 \(auth.012.001.02\)](#)
  - [From ISO20022](#)
  - Describes the format of transactions in the secured segment
- Auth\_013\_001\_02.xsd
  - Message format of [Money Market Unsecured Market Statistical Report V02 \(auth.013.001.02\)](#)
  - [From ISO20022](#)
  - Describes the format of transactions in the unsecured segment
- Auth\_014\_001\_02.xsd
  - Message format of [Money Market Foreign Exchange Swaps Statistical Report V02 \(auth.014.001.02\)](#)
  - [From ISO20022](#)
  - Describes the format of transactions in the Foreign Exchange Swap segment
- Auth\_028\_001\_01.xsd

- Message format of [Money Market Statistical Report Status Advice V01 \(auth.028.001.01\)](#)
- [From ISO20022](#)
- Used by Sveriges Riksbank to convey information to the reporting agent on the status of reported transactions

### 3.1 Business Application Header

The table below describes the variables in the Business Application Header

Variable Name	Description
Business Message Identifier	Character string that uniquely identifies the message from the reporting agent. The system will reject duplicate IDs from the same reporting agent (LEI)
Sender	Identifies the sender of the message by the reporting agents LEI  The variable is named 'FR' in the application header in the TORA message
Receiver	Identifies the receiver of the message by the LEI of Sveriges Riksbank  The variable is named 'To' in the application header in the TORA message
Business Service	Specifies the environment that the message is routed to. This variable has two valid values:  RB_TORA_PROD and RB_TORA_TEST  RB_TORA_PROD should be used for all normal reporting  RB_TORA_TEST should only be used for testing purpose
Market Segment Identifier	Specifies which segment the data applies to; secured, unsecured or Foreign exchange swap.  The variable is named 'MsgDefldr' in the application header of the TORA message
Creation Date	The date when the file was generated

Variable Code	Variable Name	Type	Example
H10	Business Message Identifier	String	INTREF012345
H20	Sender	String LEI [ISO17442]	

H30	Receiver	String LEI [ISO17442]	“549300VLYM2XZE4FJF95” refers to Sveriges Riksbank
H40	Business Service	String Length: 13 RB_TORA_PROD or RB_TORA_TEST	RB_TORA_TEST
H50	Market Segment Identifier	String Length: 15 CL_MARKET_SEGMENT (See appendix 1)	auth.012.001.02 refers to the secured segment
H60	Creation Date	Date/time according to ISO-standard 20022 and ISO-standard 8601.  YYYY-MM- DDThh:mm:ssZ	01/03/2019 19:15:00

### 3.2 Reporting header

Variable Name	Description
Reporting Agent	LEI of the reporting agent
Reference Period	Start and end of the relevant reporting period

Variable code	Variable Name	Type	Example
H70	Reporting Agent	String Max Length: 20 [ISO17442]	
H80	Reference Period	Date/time [ISO 8601] YYYY-MM-DDThh:mm:ss+/-hh:mm  Information on the time zone ('+/- hh:mm') must be included	01/03/2019 19:00:00  01/04/2019 19:00:00

### 3.3 Reporting message

The table below is applicable to all money market segments

Variable Name	Description
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Data Set Action	<p>Specifies the content of the message. If the reporting agent has not conducted any relevant in the relevant time period in the relevant segment, "NOTX" must be reported.</p> <p>When transactions are reported this field is not included in the message.</p>
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Variable code	Variable Name	Type	Example
D10	Data Set Action	String CL_DATA_SET_ACTION (see appendix 1)	NOTX

### 3.3.1 Secured segment

This segment covers repurchase agreements including repos (deposits of money) and reverse repos (lending of money), sell/buy-backs (deposits of money) and buy-sell-backs (lending of money).

Tri-party repos and buy/sell-backs:

- If the transaction collateral can be identified by ISIN, these ISINs should be reported. In such cases the reporting agent should not report collateral type and other collateral details.
- If the transaction collateral cannot be identified by ISIN, collateral type must be reported. In this case the code for the classification of financial instruments (CFI) (ISO10962) should be used.
- If the collateral consists of multiple asset classes, the CFI code is used for the asset class that constitutes the largest proportion of the collateral.

Repurchase agreements without an agreed maturity date:

- Open-basis repos must be reported on a daily basis from the settlement date with an overnight maturity. In case of e.g. a notice period or other agreements which means that the first possible maturity date cannot be the next day, the first date possible when the transaction can be concluded must be reported as the maturity date.

*Example 1)*

Open-basis repo with trade date T and settlement T+2. On T+4 the parties agree to close the trade at T+6

Time	Trade date	Settlement date	Maturity date	Transaction number (PTI)	Comment

T	T	T+2	T+3	<<1>>	Reporting of new transaction
T+1					No reporting
T+2					No reporting
T+3	T+3	T+3	T+4	<<2>>	Rollover (new transaction)
T+4	T+4	T+4	T+5	<<3>>	Rollover (new transaction)
T+5	T+5	T+5	T+6	<<4>>	Rollover (new transaction)
T+6					Matured. No reporting

*Exemple 2)*

Open-basis repo with trade date T and settlement date T. At T+4 the parties agree to close the trade the same day and replace it with a fixed term repo with settlement T+4 (T+0) and maturity T+6 (T+2)

Time	Trade date	Settlement Date	Maturity date	Transaction number (PTI)	Comment
T	T	T	T+1	<<1>>	Reporting of new transaction
T+1	T+1	T+1	T+2	<<2>>	Rollover (new transaction)
T+2	T+2	T+2	T+3	<<3>>	Rollover (new transaction)
T+3	T+3	T+3	T+4	<<4>>	Rollover (new transaction)

T+4	T+4	T+4	T+6	<<5>>	New fixed term transaction
T+5					No reporting
T+6					No reporting

### 3.3.1.1. Definition of variables – secured segment

The table below specifies each variable to be reported for each transaction. Some variables need only be reported if they are available (blue field). Nevertheless, the reporting agents are urged to report all variables as far as possible.

Variable Name	Description
REPORTED TRANSACTION STATUS	Transaction status. Specifies whether the transaction is: <ul style="list-style-type: none"> <li>• New (NEWT)</li> <li>• An amendment (AMND) to a previously reported transaction</li> <li>• A cancellation (CANC) of a previously reported transaction</li> <li>• A correction (CORR) of a previously reported transaction</li> </ul>
NOVATION STATUS	Specifies whether the transaction is a novation (change of counterparty) <i>Reported only if applicable</i>
UNIQUE TRANSACTION IDENTIFIER	A code that uniquely identifies the transaction <i>Reported only if available</i>
PROPRIETARY TRANSACTION IDENTIFICATION	The banks proprietary internal transaction number. The PTI must be unique per market segment and reporting unit.
RELATED PROPRIETARY TRANSACTION IDENTIFICATION	If the transaction is a novation the original PTI must be reported <i>Reported only if applicable</i>
COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	The PTI assigned by the counterparty <i>Reported only if available</i>
COUNTERPARTY IDENTIFICATION	Legal Entity Identifier (LEI) of the counterparty COUNTERPARTY SECTOR and COUNTERPARTY LOCATION must be used for counterparties without LEI.



COUNTERPARTY SECTOR	<p>Specifies the institutional sector of the counterparty, e.g. non-financial corporation, general government etc.</p> <p>COUNTERPARTY SECTOR must be reported for all transactions where COUNTERPARTY IDENTIFICATION is not reported.</p> <p>The variable is named 'Sctr' in the TORA message and is located in the 'SectorAndLocation' block in the 'CounterpartyIdentification' block of the message.</p>
COUNTERPARTY LOCATION	<p>Specifies the country code (ISO) of the country where the counterparty is domiciled.</p> <p>COUNTERPARTY LOCATION must be provided for all transactions where COUNTERPARTY IDENTIFICATION is not reported.</p> <p>The variable is named 'Lctn' in the TORA message and is located in the 'SectorAndLocation' block in the 'CounterpartyIdentification' block of the message.</p>
TRIPARTY AGENT IDENTIFICATION	<p>LEI of the tri-party agent</p> <p><i>Mandatory for all tri-party transactions</i></p>
TRADE DATE	<p>Date and time when the parties have entered into an agreement. If the time is not available, only the date must be reported.</p>
SETTLEMENT DATE	<p>Date when the trade settles. If the transaction is a rollover of a previously reported trade, the rollover date is reported. Technical errors or other circumstances that cause the actual settlement date to deviate from the contractual settlement date do not mean that an Amendment need be reported.</p>
MATURITY DATE	<p>Date of maturity.</p> <p>If there is no agreed maturity, the maturity date is the first date on which the trade can be closed.</p>
TRANSACTION TYPE	<p>Specifies whether the transaction is borrowing or lending.</p>
TRANSACTION NOMINAL AMOUNT	<p>Nominal amount in SEK borrowed or lent. It must be specified that the amount is in SEK.</p>
RATE TYPE	<p>Specifies whether the deal rate is fixed or floating.</p>
DEAL RATE	<p>Specifies the deal rate in ACT/360 day count convention. The value can be both positive and negative. It must represent the contractually agreed rate which compensates the lending party of the transaction.</p> <p><i>The variable must only be reported if the rate type is fixed.</i></p>

REFERENCE RATE INDEX	<p>Specifies the ISIN of the underlying reference rate in a floating rate transaction.</p> <p>If the reference rate does not have an ISIN, the ISIN compatible code specified in appendix 2 must be reported.</p> <p>The variable is located in the 'FloatingRateRepurchaseAgreement' block of the TORA message.</p>
BASIS POINT SPREAD	<p>Basis points added or subtracted from the underlying reference rate.</p> <p><i>Only applicable to floating rate agreements</i></p>
BROKERED DEAL	<p>This variable states whether a transaction was brokered by a third party, or via an electronic trading platform run by a third party, on behalf of the reporter.</p>
COLLATERAL ISIN	<p>Specifies the ISIN of the asset pledged as collateral.</p> <p>COLLATERAL ISIN can be classified according to three categories in the 'Valuation' block in the 'Collateral' block of the TORA message:</p> <ul style="list-style-type: none"> <li>• Single collateral when the security used as collateral can be identified with a single ISIN</li> <li>• Multiple collateral if the securities used for collateral can be identified by individual ISINs</li> <li>• Collateral pool when the securities used as collateral is a pool of securities. If the collateral pool can be identified with a generic ISIN this ISIN should be reported. If this is not available it should be reported in the COLLATERAL TYPE field in the 'OtherCollateral'-block of the TORA message</li> </ul> <p>This field is optional for:</p> <ul style="list-style-type: none"> <li>• Tri-party repos against a collateral pool without a generic ISIN</li> <li>• Collateral which does not have an ISIN</li> </ul> <p>If COLLATERAL ISIN is not reported, the fields COLLATERAL TYPE, COLLATERAL ISSUER SECTOR and COLLATERAL POOL must be reported.</p> <p>The variable is named 'ISIN' in the TORA message.</p>
COLLATERAL POOL	<p>Specifies whether the securities used as collateral is part of a collateral pool.</p> <p>The variable is named 'PoolSts' and is located in the 'OtherCollateral' block of the TORA message.</p>

COLLATERAL TYPE	<p>Specifies the asset class of the securities used as collateral. If the collateral consists of multiple asset classes, the CFI code is used for the asset class that constitutes the largest proportion of the collateral.</p> <p><i>This field is mandatory if the collateral cannot be identified with ISIN. If individual ISIN(s) is reported, this field should not be reported.</i></p> <p>The variable is named 'Tp' and is in the 'OtherCollateral' block of the TORA message.</p>
COLLATERAL ISSUER SECTOR	<p>The institutional sector of the issuer of the collateral that is used in the transaction.</p> <p><i>If individual ISIN(s) is reported, this field should not be reported.</i></p> <p>The variable is named 'Sctr' and is in the 'OtherCollateral' block of the TORA message.</p>
SPECIAL COLLATERAL INDICATOR	<p>This variable identifies all repos against general collateral and special collateral</p> <ul style="list-style-type: none"> <li>• GC repo is repos where the security lender chooses which securities to pledge, based on predetermined criteria</li> <li>• Special collateral is repos where the lender specifies a specific security as collateral</li> </ul> <p><i>Reported only if available</i></p>
COLLATERAL NOMINAL AMOUNT	<p>This variable represents the nominal amount in Swedish kronor which is pledged as collateral. For a bond this is the nominal amount of the bond that is pledged as collateral.</p> <p><i>This field is optional for tri-party transactions against a collateral pool without a generic ISIN and collateral which does not have an ISIN.</i></p> <p><i>If there is more than one security pledged, the nominal amount for each security should be reported.</i></p> <p><i>The variable is named 'NominalAmount' in the TORA message. It must be specified that the reporting is in SEK.</i></p>
COLLATERAL HAIRCUT	<p>The haircut on the collateral. The haircut is calculated in the following way:</p> $100 - (\text{cash lent or borrowed} / \text{market value including interest}) * 100.$ <p>This field is only mandatory for repos with one security as collateral, and optional for tri-party repos and all transactions against a collateral pool.</p> <p>The variable is in the 'Collateral' block and is named 'Hrcut' in the TORA message.</p>

### 3.3.1.2. Variable codes – secured segment

Variable code	Variable Name	Type	Example
S10	REPORTED TRANSACTION STATUS	String. Length: 4 CL_REPORTED_TRANSACTION_STATU  (see appendix 1)	NEWT
S15	NOVATION STATUS	String. Length: 4 CL_NOVATION_STATUS  (see appendix 1)	NONO
S20	UNIQUE TRANSACTION IDENTIFIER	String. Max Length: 105 Unique transaction identifier (UTI) Up to 105 alphanumeric characters. 4 special characters allowed: ".", " ", '-', '_' Special characters cannot be used at the start or end. Spaces are not allowed.	
S30	PROPRIETARY TRANSACTION IDENTIFICATION	String. Max Length: 105	a1b2-dd-4
S35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	String. Max Length: 105	
S40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	String. Max Length: 105	

S50	COUNTERPARTY IDENTIFICATION	String. Length: 20 Legal Entity Identifier (LEI) is a 20-digit alphanumeric code that is unique for companies participating in financial markets. (ISO17442)	<<549300VLYM2XZE4FJF95>> refers to Sveriges Riksbank
S60	COUNTERPARTY SECTOR	String. Max Length: 4 Refers to the institutional sector according to ESA 2010.  CL_COUNTERPARTY_SECTOR (see appendix 1)	<<S11>> refers to Non-financial corporations
S70	COUNTERPARTY LOCATION	String. Length: 2 [ISO3166-1 alpha-2] CL_COUNTRY (see appendix 1)	<<SE>> refers to SWEDEN
S80	TRIPARTY AGENT IDENTIFICATION	Same format as 'COUNTERPARTY IDENTIFICATION'	
S90	TRADE DATE	Date/time [ISO 8601] YYYY-MM-DDThh:mm:ss+/-hh:mm or YYYY-MM-DDThh:mm:ss.sss+/-hh:mm Time zone information (+/-hh:mm) should be included. Local time without <<+/-hh:mm>> is not allowed. Or Date [ISO 8601] YYYY-MM-DD Date has to correspond to the CET time zone.	2019-01-03T09:15:00+00:00
S100	SETTLEMENT DATE	Date [ISO 8601] YYYY-MM-DD Date has to correspond to the CET time zone.	2019-01-03 refers to 3 January 2019
S110	MATURITY DATE	Date [ISO 8601] YYYY-MM-DD Date has to correspond to the CET time zone.	2019-01-03 refers to 3 January 2019

S120	TRANSACTION TYPE	String. Length: 4 CL_TRANSACTION_TYPE (see appendix 1)	'BORR' stands for borrowing 'LEND' stands for lending
S130	TRANSACTION NOMINAL AMOUNT	Numeric. Max total length: 18 Positive number Decimals: up to 5 Currency code [ISO 4127]	1 000 000 SEK, where 'SEK' stands for Swedish Kronor. The reported currency must always be SEK.
S140	RATE TYPE	String. Length: 4 CL_RATE_TYPE (see appendix 1)	'VARI' stands for floating rate
S150	DEAL RATE	Numeric. Max total length: 11 Positive or negative number Decimals: up to 10 Unit: Percentage points	5.123 stands for a rate of 5.123 percent.
S160	REFERENCE RATE INDEX	String. Length: 12 ISIN code [ISO 6166] or ISIN compatible code from appendix 2.	'STIBOR3MXXXX' stands for 3 month STIBOR.
S170	BASIS POINT SPREAD	Numeric. Max total length: 18 Positive or negative number Decimals: 0 Unit: Basis points	512 refers to a spread of 5.123 percent. 5.123 percent is rounded down to 5.12 percent and converted to basis points.
S180	COLLATERAL ISIN	String. Length: 12 Multiple ISINs can be reported if there are multiple securities as collateral. [ISO 6166]	'SE0009496367' refers to Swedish Government Bond (SGB1060)
S190	COLLATERAL POOL	String. Length: 4 CL_COLLATERAL_POOL (see appendix 1)	'POOL' stands for pool collateral
S200	COLLATERAL TYPE	String. Length: 6 The Classification of Financial Instruments (CFI) must be used. [ISO 10962]	'ESXXXX' stands for equities.
S210	COLLATERAL ISSUER SECTOR	String. Max Length: 4 Refers to the institutional sector according to ESA 2010. CL_COLLATERAL_ISSUER_SECTOR (see appendix 1)	'S13' refers to general government

S220	SPECIAL COLLATERAL INDICATOR	String. Length: 4 CL_SPECIAL_COLLATERAL_INDICATOR (see appendix 1) Optional.	'GENE' stands for general collateral (GC).  'SPEC' stands for special collateral.
S230	COLLATERAL NOMINAL AMOUNT	Numeric. Max total length: 18 Positive number Multiple amounts can be reported if there are multiple securities as collateral. Decimals: up to 5 Currency [ISO 4127]	1 000 000 000 SEK, where 'SEK' refers to Swedish Kronor.  The reported currency must always be SEK.
S240	COLLATERAL HAIRCUT	Numeric. Max total length: 11 Positive or negative number Decimals: up to 10 Unit: Percentage points	1.234 for a haircut of 1.234 percent
S250	BROKERED DEAL	String. Length: 4 CL_BROKERED_DEAL (see appendix 1)	'BROK' stands for a transaction brokered by a third party.

### 3.3.2 Unsecured segment

The unsecured segment comprises:

- i. Transactions in the form of received deposits, other unsecured deposits and issuance of short term debt securities.
- ii. Transactions in the form of placed deposits, other unsecured lending and purchases of short term debt securities in primary markets.

Only negotiated deposits with a fixed term, notice period or other limitations on withdrawals must be reported. Deposits without any restrictions or limitations, current accounts etc. must not be reported.

In general deposits must be reported with an overnight maturity. However, reporting of deposits with a fixed term maturity etc. must reflect the first possible date of withdrawal. Rollover of deposits must be reported as a new transaction with a new transaction ID.

*Example: Deposit with a 5 day notice period.*

The table below shows how deposits with a 5-day notice period and received on day T shall be reported. Day T+10 the depositor gives notice of the withdrawal and then takes the money out on day T+15.

Day	Transaction	Amount	Transaction ID. (PTI)	Maturity
-----	-------------	--------	--------------------------	----------

T	New deposit	100M	<<1>>	5 days
T+1	Rollover	100M	<<2>>	5 days
...	...	...	...	...
T+10	Rollover and notification of redemption	100M	<11>>	5 days
T+11	Rollover	100M	<<12>>	5 days
...	...	...	...	...
T+14		100M	<<15>>	O/N
T+15	Withdrawal	0 (no reporting)	-	

### 3.3.2.1. Definition of variables – unsecured segment

Variable Name	Description
REPORTED TRANSACTION STATUS	Transaction status. Specifies whether the transaction is: <ul style="list-style-type: none"> <li>• New (NEWT)</li> <li>• An amendment (AMND) to a previously reported transaction</li> <li>• A cancellation (CANC) of a previously reported transaction</li> <li>• A correction (CORR) of a previously reported transaction</li> </ul>
NOVATION STATUS	Specifies whether the transaction is a novation (change of counterparty) <i>Reported only if applicable</i>
UNIQUE TRANSACTION IDENTIFIER	A code that uniquely identifies the transaction <i>Reported only if available</i>
PROPRIETARY TRANSACTION IDENTIFICATION	The banks proprietary internal transaction number. The PTI must be unique per market segment and reporting unit.
RELATED PROPRIETARY TRANSACTION IDENTIFICATION	If the transaction is a novation the original PTI must be reported <i>Reported only if applicable</i>



COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	The PTI assigned by the counterparty <i>Reported only if available</i>
COUNTERPARTY IDENTIFICATION	Legal Entity Identifier (LEI) of the counterparty. COUNTERPARTY SECTOR and COUNTERPARTY LOCATION must be used for counterparties without LEI.
COUNTERPARTY SECTOR	Specifies the institutional sector of the counterparty, e.g. non-financial corporation, general government etc.  COUNTERPARTY SECTOR must be reported for all transaction where COUNTERPARTY IDENTIFICATION is not reported.  The variable is named 'Sctr' in the TORA message and is located in the 'SectorAndLocation' block in the 'CounterpartyIdentification' block of the message.
COUNTERPARTY LOCATION	Specifies the country code (ISO) of the country where the counterparty is domiciled.  COUNTERPARTY LOCATION must be provided for all transactions where COUNTERPARTY IDENTIFICATION is not reported.  The variable is named 'Lctn' in the TORA message and is located in the 'SectorandLocation' block in the 'CounterpartyIdentification' block of the message.
TRADE DATE	Date and time when the parties have entered into an agreement. If the time is not available, only the date must be reported.  TRADE DATE must always be equal to or before SETTLEMENT DATE. In the case of novation TRADE DATE can be after SETTLEMENT DATE.
SETTLEMENT DATE	Date when the trade settles. If the transaction is a rollover of a previously reported trade, the rollover date is reported. Technical errors or other circumstances that cause the actual settlement date to deviate from the contractual settlement date must not be reported as an amendment.

MATURITY DATE	<p>The date on which the borrower is due to repay the amount to the lender or when the debt instrument matures and is to be repaid.</p> <p>For instruments with call or put features, the final maturity date should be reported.</p> <p>Deposits should be reported with overnight maturity. For deposits that cannot be redeemed overnight, the first possible redemption date should be reported.</p>
INSTRUMENT TYPE	This variable defines the instrument used to borrow/lend.
TRANSACTION TYPE	This variable specifies whether the transaction is borrowing or lending.
TRANSACTION NOMINAL AMOUNT	The nominal amount in SEK which is borrowed or lent. It must be specified that the amount is in SEK.
TRANSACTION DEAL PRICE	<p>The dirty price of the security at the issue date or when traded in percentage points.</p> <p>For unsecured deposits the transaction price equals 100.</p> <p>The variable is named 'DealPric' in the TORA message.</p>
RATE TYPE	<p>Possible values:</p> <ul style="list-style-type: none"> <li>• Fixed rate for deposits and debt instruments with a fixed rate</li> <li>• Variable rate for debt instruments and unsecured deposits where the payout at maturity or for period depends on the value of a underlying reference rate</li> </ul>
DEAL RATE	<p>The interest rate that is paid or received on deposits, expressed in accordance with the ACT/360 convention. For debt instruments, the interest rate at the time of issuance or when traded should be reported following the ACT/360 convention.</p> <p><i>Should only be reported if RATE TYPE is FIXE</i></p>
REFERENCE RATE INDEX	<p>The ISIN code of the underlying reference rate that is used to calculate the periodic interest payments.</p> <p>If the reference rate does not have an ISIN code, use the ISIN compatible code defined in appendix 2.</p> <p><i>This field is only applicable if the instrument has a floating rate.</i></p> <p>This variable is in the 'FloatingRateNote' block in the TORA message.</p>

BASIS POINT SPREAD	<p>The number of basis points that is added or subtracted (in the case of a negative number) from the reference rate to calculate the interest rate payment for a given period.</p> <p><i>This variable is only applicable for floating rate instruments.</i></p> <p>The variable is in the 'FloatingRateNote' block in the TORA message.</p>
BROKERED DEAL	<p>This variable states whether a transaction was brokered by a third party, or via an electronic trading platform run by a third party, on behalf of the reporter.</p>
CALL OR PUT	<p>This field defines if the instrument has a call or put option. If the instrument has both a put and a call both should be reported.</p> <p><i>This field is only applicable if the instrument has either a put or call option, or both.</i></p> <p><i>For instruments with a call or put option at least one of the fields FIRST CALL/PUT DATE or CALL/PUT NOTICE PERIOD must be reported.</i></p> <p><i>The variable is in the 'CallPutOption' block and is named 'Tp' in the TORA message.</i></p>
FIRST CALL/PUT DATE	<p>The first date that the call or put option can be exercised. This field is mandatory for instruments with a call or put that can be exercised on one or more predetermined dates.</p> <p><i>This field is only applicable for instruments with a put and/or call option.</i></p> <p>The variable is in the 'CallPutOption' block and is named 'EarlstExrcDt' in the TORA message.</p>
CALL/PUT NOTICE PERIOD	<p>The number of calendar days before exercise of the option the owner of the instrument has to give notice to the issuer of the instrument.</p> <p><i>This field is only applicable for instruments with a put and/or call option.</i></p> <p>The variable is in the 'CallPutOption' block and is named 'NtcePrd' in the TORA message.</p>

### 3.3.2.2. Variable codes – unsecured segment

Variable code	Variable Name	Type	Example
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U10	REPORTED TRANSACTION STATUS	String. Length: 4 CL_REPORTED_TRANSACTION_STATU  (see appendix 1)	NEWT
U15	NOVATION STATUS	String. Length: 4 CL_NOVATION_STATUS  (see appendix 1)	NONO
U20	UNIQUE TRANSACTION IDENTIFIER	String. Max Length: 105 Unique transaction identifier (UTI) Up to 105 alphanumeric characters. 4 special characters allowed: ".", " ", '-', '_' Special characters cannot be used at the start or end. Spaces are not allowed.	
U30	PROPRIETARY TRANSACTION IDENTIFICATION	String. Max Length: 105	a1b2-dd-4
U35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	String. Max Length: 105	
U40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	String. Max Length: 105	
U50	COUNTERPARTY IDENTIFICATION	String. Length: 20 Legal Entity Identifier (LEI) is a 20-digit alphanumeric code that is unique for companies participating in financial markets. (ISO17442)	<<549300VLYM2XZE4JF95>> refers to Sveriges Riksbank
U60	COUNTERPARTY SECTOR	String. Max Length: 4 Refers to the institutional sector according to ESA 2010.  CL_COUNTERPARTY_SECTOR (see appendix 1)	<<S11>> refers to Non-financial corporations

U70	COUNTERPARTY LOCATION	String. Length: 2 [ISO3166-1 alpha-2] CL_COUNTRY (see appendix 1)	<<SE>> refers to SWEDEN
U80	TRADE DATE	Date/time [ISO 8601] YYYY-MM-DDThh:mm:ss+/- hh:mm or YYYY-MM-DDThh:mm:ss.sss+/- hh:mm  Time zone information (+/- hh:mm) should be included. Local time without <<+/- hh:mm>> is not allowed.  <i>Or</i>  Date [ISO 8601] YYYY-MM-DD Date has to correspond to the CET time zone.	2019-01-03T09:15:00+00:00 refers to 3 January 2019 09:15 (UTC)  <i>Or</i>  2019-01-03 refers to 3 January 2019
U90	SETTLEMENT DATE	Date [ISO 8601] YYYY-MM-DD Date has to correspond to the CET time zone.	2019-01-03 refers to 3 January 2019
U100	MATURITY DATE	Date [ISO 8601] YYYY-MM-DD Date has to correspond to the CET time zone.	2019-01-03 refers to 3 January 2019
U110	INSTRUMENT TYPE	String. Length: 4 CL_INSTRUMENT_TYPE (see appendix 1)	'DPST' stands for deposit.
U120	TRANSACTION TYPE	String. Length: 4 CL_TRANSACTION_TYPE (see appendix 1)	'BORR' stands for borrowing 'LEND' stands for lending
U130	TRANSACTION NOMINAL AMOUNT	Numeric. Max total length: 18 Positive number Decimals: up to 5 Currency code [ISO 4127]	1 000 000 SEK, where 'SEK' stands for Swedish Kronor. The reported currency must always be SEK.

U140	TRANSACTION DEAL PRICE	Numeric. Max total length: 11 Decimals: up to 10 Unit: Percentage points	98.123 stands for 98,123%
U150	RATE TYPE	String. Length: 4 CL_RATE_TYPE (see appendix 1)	'VARI' stands for floating rate
U160	DEAL RATE	Numeric. Max total length: 11 Positive or negative number Decimals: up to 10 Unit: Percentage points	5.123 stands for a rate of 5.123 percent.
U170	REFERENCE RATE INDEX	String. Length: 12 ISIN code [ISO 6166] or ISIN compatible code from appendix 2.	'STIBOR3MXXXX' stands for 3 month STIBOR.
U180	BASIS POINT SPREAD	Numeric. Max total length: 18 Positive or negative number Decimals: 0 Unit: Basis points	512 refers to a spread of 5.123 percent. 5.123 percent is rounded down to 5.12 percent and converted to basis points
U190	CALL OR PUT	String. Length: 4 CL_CALL_PUT (see appendix 1)	'CALL' or 'PUT'
U200	FIRST CALL/PUT DATE	Date [ISO 8601] YYYY-MM-DD Date has to correspond to the CET time zone.	2019-01-03 refers to 3 January 2019
U210	CALL/PUT NOTICE PERIOD	Numeric. Max total length: 18 Decimals: 0	7 stands for a notice period of one week.
U220	BROKERED DEAL	String. Length: 4 CL_BROKERED_DEAL (see appendix 1)	'BROK' stands for a transaction brokered by a third party.

### 3.3.3 Foreign exchange swaps

Foreign exchange swaps comprised transactions where SEK is sold/bought against foreign currency with an agreement to reverse the sale/purchase on a forward pre-agreed date.

#### 3.3.3.1. Definition of variables – foreign exchange swaps

The table below specifies each variable to be reported for each transaction. Some variables need only be reported if they are available (blue field). Nevertheless, the

reporting agents are urged to report all variables as far as possible.

Variable Name	Description
REPORTED TRANSACTION STATUS	Transaction status. Specifies whether the transaction is: <ul style="list-style-type: none"> <li>• New (NEWT)</li> <li>• An amendment (AMND) to a previously reported transaction</li> <li>• A cancellation (CANC) of a previously reported transaction</li> <li>• A correction (CORR) of a previously reported transaction</li> </ul>
NOVATION STATUS	Specifies whether the transaction is a novation (change of counterparty) <i>Reported only if applicable</i>
UNIQUE TRANSACTION IDENTIFIER	A code that uniquely identifies the transaction <i>Reported only if available</i>
PROPRIETARY TRANSACTION IDENTIFICATION	The banks proprietary internal transaction number. The PTI must be unique per market segment and reporting unit.
RELATED PROPRIETARY TRANSACTION IDENTIFICATION	If the transaction is a novation the original PTI must be reported <i>Reported only if applicable</i>
COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	The PTI assigned by the counterparty <i>Reported only if available</i>
COUNTERPARTY IDENTIFICATION	Legal Entity Identifier (LEI) of the counterparty. COUNTERPARTY SECTOR and COUNTERPARTY LOCATION must be used for counterparties without LEI.
COUNTERPARTY SECTOR	Specifies the institutional sector of the counterparty, e.g. non-financial corporation, general government etc.  COUNTERPARTY SECTOR must be reported for all transaction where COUNTERPARTY IDENTIFICATION is not reported.  The variable is named 'Sctr' in the TORA message and is located in the 'SectorAndLocation' block in the 'CounterpartyIdentification' block of the message.

COUNTERPARTY LOCATION	<p>Specifies the country code (ISO) of the country where the counterparty is domiciled.</p> <p>COUNTERPARTY LOCATION must be provided for all transactions where COUNTERPARTY IDENTIFICATION is not reported.</p> <p>The variable is named 'Lctn' in the TORA message and is located in the 'SectorandLocation' block in the 'CounterpartyIdentification' block of the message.</p>
TRADE DATE	<p>Date and time when the parties have entered into an agreement. If the time is not available, only the date must be reported.</p> <p>TRADE DATE must always be equal to or before SETTLEMENT DATE. In the case of novation TRADE DATE can be after SETTLEMENT DATE.</p>
VALUE DATE	<p>Specifies the settlement date of the near leg.</p> <p>This variable is named 'SpotValDt' in the TORA message.</p>
MATURITY DATE	<p>Specifies the date of maturity. This is the date of the far leg.</p>
FX TRANSACTION TYPE	<p>Specifies whether SEK is sold or bought on the settlement date (near leg).</p> <p>The variable is named 'TxTp' in the TORA message.</p>
TRANSACTION NOMINAL AMOUNT	<p>Specifies the nominal amount of SEK sold or bought on the settlement date.</p>
FOREIGN CURRENCY CODE	<p>Specifies the international ISO-code of the currency sold or bought against SEK, e.g. EUR.</p> <p>The variable is located in the 'ForeignExchange' block and is named 'FrngCcy' in the TORA message.</p>
FOREIGN EXCHANGE SPOT RATE	<p>Specifies the foreign exchange rate applicable to the near leg of the swap. The rate must be expressed as units SEK per 1 unit of foreign exchange.</p> <p>The variable is located in the 'ForeignExchange' block and is named 'XchgSpotRate' in the TORA message.</p>
FOREIGN EXCHANGE FORWARD POINTS	<p>Specifies the difference between the forward exchange rate and the spot exchange rate expressed in pips:  <math>(\text{Forward rate} - \text{spot rate}) * 10000</math></p> <p>The variable is located in the 'ForeignExchange' block and is named 'XchgFwdPt' in the TORA message.</p>



### 3.3.3.2. Variable codes – foreign exchange swaps

Variable code	Variable Name	Type	Example
F10	REPORTED TRANSACTION STATUS	String. Length: 4 CL_REPORTED_TRANSACTION_STATU  (see appendix 1)	NEWT
F15	NOVATION STATUS	String. Length: 4 CL_NOVATION_STATUS  (see appendix 1)	NONO
F20	UNIQUE TRANSACTION IDENTIFIER	String. Max Length: 105 Unique transaction identifier (UTI) Up to 105 alphanumeric characters. 4 special characters allowed: <code>":", ".", ";", "-"</code> Special characters cannot be used at the start or end. Spaces are not allowed.	
F30	PROPRIETARY TRANSACTION IDENTIFICATION	String. Max Length: 105	a1b2-dd-4
F35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	String. Max Length: 105	
F40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	String. Max Length: 105	
F50	COUNTERPARTY IDENTIFICATION	String. Length: 20 Legal Entity Identifier (LEI) is a 20-digit alphanumeric code that is unique for companies participating in financial markets. (ISO17442)	<<549300VLYM2XZE4FJF95>> refers to Sveriges Riksbank

F60	COUNTERPARTY SECTOR	String. Max Length: 4 Refers to the institutional sector according to ESA 2010.  CL_COUNTERPARTY_SECTOR (see appendix 1)	<<S11>> refers to Non-financial corporations
F70	COUNTERPARTY LOCATION	String. Length: 2 [ISO3166-1 alpha-2] CL_COUNTRY (see appendix 1)	<<SE>> refers to SWEDEN
F80	TRADE DATE	Date/time [ISO 8601] YYYY-MM-DDThh:mm:ss+/-hh:mm or YYYY-MM-DDThh:mm:ss.sss+/-hh:mm  Time zone information (+/-hh:mm) should be included.  Local time without <<+/-hh:mm>> is not allowed.  Or  Date [ISO 8601] YYYY-MM-DD  Date has to correspond to the CET time zone.	2019-01-03T09:15:00+00:00 refers to 3 January 2019 09:15 (UTC)  <i>Or</i>  2019-01-03 refers to 3 January 2019
F90	VALUE DATE	Date [ISO 8601] YYYY-MM-DD Date has to correspond to the CET time zone.	2019-01-03 refers to 3 January 2019
F100	MATURITY DATE	Date [ISO 8601] YYYY-MM-DD Date has to correspond to the CET time zone.	2019-01-03 refers to 3 January 2019
F110	FX TRANSACTION TYPE	String. Length: 4 CL_FX_TRANSACTION_TYPE (see appendix 1)	'BUYI' stand for SEK bought in the near leg

F120	TRANSACTION NOMINAL AMOUNT	Numeric. Max total length: 18 Positive number. Decimals: up to 5 Currency code [ISO 4127]	1 000 000 000 SEK, where 'SEK' stands for Swedish Kronor. The reported currency must always be SEK.
F130	FOREIGN CURRENCY CODE	String. Length: 3 [ISO 4217] CL_FCC (see appendix 1)	'USD' stands for US dollars
F140	FOREIGN EXCHANGE SPOT RATE	Numeric. Max total length: 11 Decimals: up to 10	9.5431 stands for an exchange rate equal to SEK 9.5431 per 1 USD.
F150	FOREIGN EXCHANGE FORWARD POINTS	Numeric. Max total length: 18 Positive or negative number. Decimals: up to 17	-350 if spot USDSEK is 9.5431 and the forward rate is 9.5081

## Appendix 1 – List of codes

Code name	Input	Description
CL_BROKERED_DEAL	BILA	The transaction was made directly with the counterparty.
	BROK	The transaction was brokered by a third party.
CL_CALL_PUT	CALL	Call
	PUTO	Put
CL_FCC	See ISO 4217	
CL_CFI	See ISO 10962	
CL_COLLATERAL_ISSUER_SECTOR	S11	Non-financial corporations
	S12	Financial Corporations
	S121	Central banks
	S122	Deposit-taking corporations except the central bank
	S123	Money Market Funds (MMF)
	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	

CL_CO_POOL	POOL	Collateral pool
	NOPL	Single or multi collateral
CL_COUNTERPARTY_SECTOR	S11	Non-financial corporations
	S121	Central banks
	S122	Deposit-taking corporations except the central bank
	S123	Money Market Funds (MMF)
	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	
CL_COUNTRY	See ISO 3166-1 alpha-2	
CL_DATASETACTION	NOTX	No transaction
CL_FX_TRANSACTION_TYPE	BUYI	States that SEK is bought on the settlement date, ie near leg
	SELL	States that SEK is sold on the settlement date, ie near leg
CL_INSTRUMENT_TYPE	DPST	Deposit
	CEOD	Certificate of Deposit
	COPR	Commercial Paper
	ABCP	Asset backed commercial paper
	FRNT	Floating rate note

	OTHR	Other short-term debt securities
CL_MARKET_SEGMENT	auth.012.001.02	Secured segment
	auth.013.001.02	Unsecured segment
	auth.014.001.02	FX Swaps
CL_NOVATION_STATUS	NONO	No novation
	NOVA	Novation
CL_RATE_TYPE	FIXE	Fixed rate
	VARI	Variable rate
CL_REPORTED_TRANSACTION_STATUS	AMND	Amendment
	CANC	Cancellation
	CORR	Correction
	NEWT	New transaction
CL_SPECIAL_COLLATERAL_INDICATOR	GENE	General collateral (GC)
	SPEC	Special collateral
CL_TRANSACTION_TYPE	BORR	Borrowing
	LEND	Lending

## Appendix 2 – List of codes for benchmark without ISIN

Note: Preliminary codes

<b>Reference rate</b>	<b>Input (ISIN-compatible code)</b>
SWESTR O/N	SWESTRONXXX0
Policy rate	RIKSREPOXXX0
STIBOR T/N	STIBORTNXXX0
STIBOR 1 week	STIBOR1WXXX0
STIBOR 1M	STIBOR1MXXX0
STIBOR 2M	STIBOR2MXXX0
STIBOR 3M	STIBOR3MXXX0
STIBOR 6M	STIBOR6MXXX0

## Appendix 3 – Daily routine for reporting the transactions on which SWESTR is based

1. Reporting transactions
  - a. TORA is available to receive reports between 16:30 and 20:00 and 00:00 and 07:00.
  - b. The reporting deadline is 07:00.
  - c. An email reminder will be sent at 07:01.
2. Validation steps for potential outliers
  - a. Managing transactions that have been flagged when interest rate and volume are checked against historical trading patterns.
  - b. Validation occurs in connection with the technical validation made directly when TORA receives a transaction report and feedback is given directly to the reporter via validation files (known as Ack files).
  - c. The reporters give the Riksbank feedback via e-mail to the TORA inbox and confirm, or notify changes to flagged transactions. A validation e-mail must always contain the following information for each flagged transaction:
    - i. Transaction ID
    - ii. Status (Confirmed, Corrected or Cancelled)
    - iii. Verification number (available in the Ack file)
  - d. Any changes to flagged transactions shall be reported in to the TORA system before the deadline below. For instructions as to how changes, amendments, cancellations or reporting in new transactions shall be submitted, see Section 3.3.2.1 *Definition of variables – unsecured segment* above.
  - e. The deadline is 08:15.
3. Validation step for pair-match control.
  - a. Matching of transactions between reporters, so-called pair matching, is done in TORA after 07:00, but latest 07:30
  - b. Feedback from the Riksbank on unmatched transactions is given to reporters via validation files (so-called Ack files) shortly after the pair-match control.
  - c. The reporters give the Riksbank feedback via e-mail to the TORA inbox and confirm, or notify changes to the reported transactions. A validation e-mail must always contain the following information:
    - i. Confirmed transactions: volume, interest rate, counterpart and transaction ID.
    - ii. Amended transactions: volume, interest rate, counterpart and transaction ID, where the variables that have been changed contain information on the status before and after the change.
    - iii. Cancelled transactions: volume, interest rate, counterpart and transaction ID.
  - d. Any changes to unmatched transactions shall be reported in to the TORA system before the deadline below. For instructions as to how changes, amendments, cancellations or reporting in new transactions shall be submitted, see Section 3.3.2.1 *Definition of variables – unsecured segment* above.
  - e. The deadline is 08:15.



4. Publication
  - a. The reference rate will be made available via our open API and published on riksbank.se at 09:00.
  - b. Index and compounded rates will be available at 09:05.
5. Late reporting and non-validated transactions
  - a. Transactions that have not been included in the first publication due to technical issues need to be reported to TORA as soon as possible.
  - b. Transactions reported late will undergo the same validation step as above.
  - c. After that, the reference rate will be recalculated and compared with the 1<sup>st</sup> publication.
6. Possible republication
  - a. If the difference between the calculations at the different points in time as described above is 2 or more basis points, a new listing of the reference rate will be published on riksbank.se, and made available via our open API at 12:00.
  - b. In case of a republication Index and compounded rates will be available at 12:05.
7. Follow-up of outstanding irregularities in reported transactions
  - a. After 12:00, the Riksbank may give feedback to reporters regarding transactions reported that day or on earlier days in which deviations have been detected.
  - b. Reporters are asked to check these transactions and give feedback to the Riksbank regarding status and possible measures.





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