

# User Guide – Daily reporting on money market data



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DNR [Diarienummer]

Version	Date	Description
1.3	2019-11-27	Removed reporting exclusion of SME transactions. Changed List of Codes for benchmarks. Temporary clarification regarding the submission deadlines. Corrected version history.
1.2	2019-06-24	Corrected the day count convention
1.1	2019-06-20	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	2019-05-21	



Daily reporting on money market data.....	3
1 Background.....	3
2 General requirements .....	3
2.1 Scope of the reporting.....	3
2.2 Money market segments.....	3
2.2.1 Relevant counterparties and definitions .....	4
2.3 Submission deadlines, changes and incorrect reporting .....	4
2.3.1 Submission deadlines .....	4
2.3.2 Changes and corrections in previously submitted transactions.....	4
2.3.3 Reporting on days without transactions .....	5
3 Reporting structure .....	5
3.1 Business Application Header .....	6
3.2 Reporting header.....	7
3.3 Reporting message .....	8
3.3.1 Secured segment .....	8
3.3.2 Unsecured segment.....	17
3.3.3 Foreign exchange swap .....	25
Appendix 1: List of codes.....	29
Appendix 2: List of codes for benchmarks without ISIN .....	32

# Daily reporting on money market data

## 1 Background

The Riksbank is in the process of starting to collect information about transactions on the money market. This will enable the Riksbank to better evaluate the implementation of monetary policy, as well as get a better insight in the Swedish money market.

The user guide 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 user guide and the reporting of transactions on the money market to the Riksbank can be sent to [tora@riksbank.se](mailto:tora@riksbank.se)

## 2 General requirements

### 2.1 Scope of the reporting

According to *B3.2.3 Special requirements for Monetary Policy Counterparties* of the terms and conditions for RIX and monetary policy instruments which went into effect the 1st of April 2019, monetary policy counterparties have:

*(b) to 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 actor on the market.*

This user guide 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 2.2 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.

### 2.2 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 and reverse repurchase agreements 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.
- c) **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.

### 2.2.1 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.

## 2.3 Submission deadlines, changes and incorrect reporting

### 2.3.1 Submission deadlines

The daily reporting applies to all business days. The reports must be submitted to Sveriges Riksbank between 19:00 the same banking day and 07:00 the following bank day. E.g. a transaction conducted on Monday must be reported between 18:00 on Monday and 07:00 on Tuesday. If Tuesday is a bank holiday the submission deadline will be 07:00 on Wednesday.

*Until further notice reporting agents can submit their reports at a later time than 07:00 the following bank day. The time when the reports are due for each reporting agent are determined on bilateral agreements between Sveriges Riksbank and the reporting agent. Sveriges Riksbank will inform all reporting agents when the 07:00 deadline is binding.*

### 2.3.2 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:

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

- Corrections (CORR): Errors that are corrected by request of Sveriges Riksbank.
- Cancellations (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).

Novation (change of counterparty) must be reported as a new transaction must be flagged as a novation (NOVA). The original transaction identification must be reported in the field "RELATED PROPRIETARY TRANSACTION".

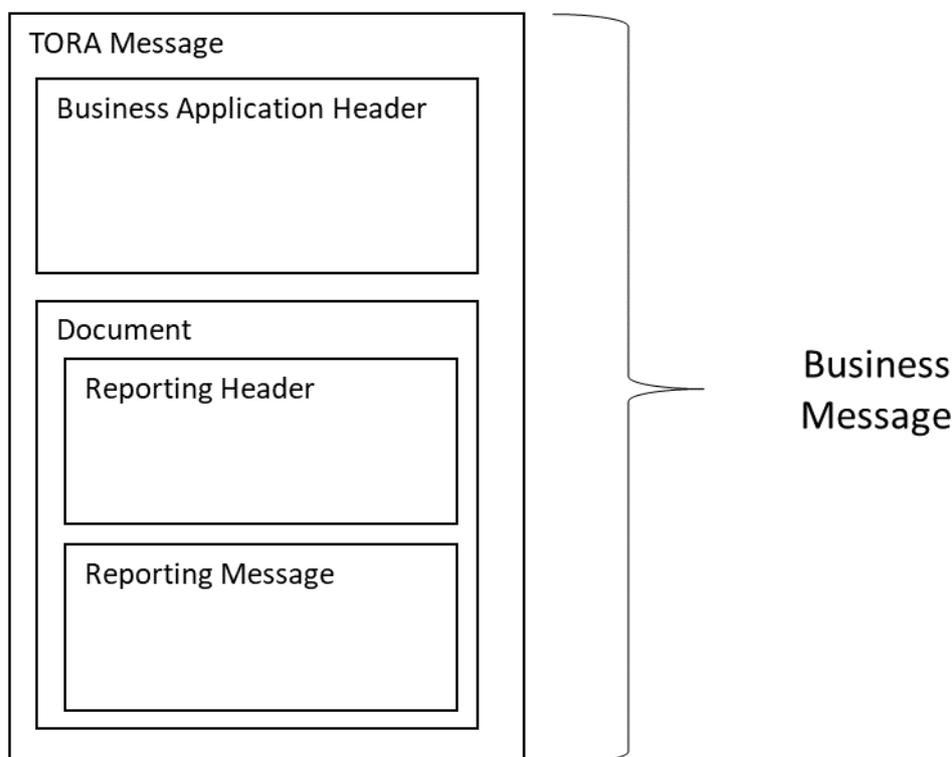
### 2.3.3 Reporting on days without transactions

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".

## 3 Reporting structure

The file format used consists of two components:

- a) Business Application Header
- 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.
- Auth\_012\_001\_02.xsd
  - Message format of [Money Market Secured Market Statistical Report V02 \(auth.012.001.02\)](#)
  - Describes the format of transactions in the secured segment
- Auth\_013\_001\_02.xsd
  - Message format of [Money Market Unsecured Market Statistical Report V02 \(auth.013.001.02\)](#)
  - 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 \(auth.014.001.02\)](#)
  - 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 \(auth.028.001.01\)](#)
  - 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 service 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 purposes
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	2019-01-03T19:15:00Z

### 3.2 Reporting header

Variable Name	Description
Reporting Agent	LEI of the reporting agent

Reference Period	Start and end date of the relevant reporting period
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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	2019-01-03T19:00:00+01:00  2019-01-04T19:00:00+01:00

### 3.3 Reporting message

The table below is applicable to all money market segments

Variable Name	Description
Data Set Action	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.  When transactions are reported this field is not included in the message.

Variable code	Variable name	Type	Example
D10	Data Set Action	String CL_DATA_SET_ACTION (see appendix 1)	NOTX

#### 3.3.1 Secured segment

The secured segment comprises repurchase agreements including repos and reverse repos and sell/buy-back and buy/sell-back agreements (borrowing and lending).

*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) should be used.
- If the collateral consists of multiple asset classes, the CFI code is used for the 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 call date 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

*Example 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 are optional (blue fields). 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</li> <li>• An amendment to a previously reported transaction</li> <li>• A cancellation of a previously reported transaction</li> <li>• A correction 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 transactions 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.
TRIPARTY AGENT IDENTIFICATION	LEI of the tri-party agent <i>Mandatory for all tri-party transactions</i>
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.
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	Date of maturity.  If there is no agreed maturity, the maturity date is the first date on which the trade can be closed.
TRANSACTION TYPE	Specifies whether the transaction is borrowing or lending.
TRANSACTION NOMINAL AMOUNT	Nominal amount in SEK borrowed or lent. It must be specified that the amount is in SEK.
RATE TYPE	Specifies whether the deal rate is fixed or floating.
DEAL RATE	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.  <i>The variable must only be reported if the rate type is fixed.</i>
REFERENCE RATE INDEX	Specifies the ISIN of the underlying reference rate in a floating rate transaction.  If the reference rate does not have an ISIN, the ISIN compatible code specified in appendix 2 must be reported.  The variable is located in the 'FloatingRateRepurchaseAgreement' block of the TORA message.
BASIS POINT SPREAD	Basis points added or subtracted from the underlying reference rate.  <i>Only applicable to floating rate agreements</i>
COLLATERAL ISIN	Specifies the ISIN of the asset pledged as collateral.  COLLATERAL ISIN can be classified according to three categories in the 'Valuation' block in the 'Collateral' block of the TORA message: <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 cash lender specifies a specific security as collateral</li> </ul> <p><i>This field is optional, but should be reported is possible.</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> <p><math>100 - (\text{cash lent or borrowed} / \text{market value including interest}) * 100.</math></p> <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	String. Max length: 105	a1b2-dd-4

	IDENTIFICATION		
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 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.	2019-01-03T09:15:00+00:00 refers to 3 January 2019 09:15 (GMT)  <i>Or</i> 2019-01-03 refers to 3 January 2019

		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.	
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

### 3.3.2 Unsecured segment

The unsecured segment comprises:

- i. Transactions in the form of received deposits, other unsecured borrowing 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 illustrates the reporting of a 5 day notice period deposit received at time T. At T+10 the depositor notifies withdrawal on 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

The table below specifies each variable to be reported for each transaction. Some variable are optional (blue fields). 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</li> <li>• An amendment to previously reported transaction</li> <li>• A cancellation of a previously reported transaction</li> <li>• A correction 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	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.  For instruments with call or put features, the final maturity date should be reported.  Deposits should be reported with overnight maturity. For deposits that cannot be redeemed overnight, the first possible redemption date should be reported.
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	The dirty price of the security at the issue date or when traded in percentage points.  For unsecured deposits the transaction price equals 100.  The variable is named 'DealPric' in the TORA message.
RATE TYPE	Possible values: <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	The interest rate that is payed 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.  <i>Should only be reported if RATE TYPE is FIXE</i>
REFERENCE RATE INDEX	The ISIN code of the underlying reference rate that is used to calculate the periodic interest payments.

	<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>
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>The variable is in the 'CallPutOption' block and is named 'Tp' in the TORA message.</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
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)	<<549300VLYM2XZE4FJF95>> refers to Sveriges Riksbank

U60	COUNTERPARTY SECTOR	String. Max length: 4 Refers to 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 (GMT)  <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.

### 3.3.3 Foreign exchange swap

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 Swap

The table below specifies each variable to be reported for each transaction. Some variables are optional (blue fields). 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</li> <li>• An amendment to previously reported transaction</li> <li>• A cancellation of a previously reported transaction</li> <li>• A correction 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.

	<p>COUNTERPARTY SECTOR must be reported for all transaction where COUNTERPARTY IDENTIFICATION is not reported.</p> <p>The variable is named 'Sctr' in the TORA message in 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>
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.</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 'FrgnCcy' 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: (Forward rate – spot rate)*10000</p> <p>The variable is located in the 'ForeignExchange' block and is named 'XchgFwdPt' in the TORA message.</p>
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### 3.3.3.2 Variable codes – Foreign exchange swap

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 ':', ''', '-', '_' 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	String. Max Length: 105	

	IDENTIFICATION		
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 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.  <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 (GMT)  <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	2019-01-03 refers to 3 January 2019

		Date has to correspond to the CET time zone.	
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_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	Amount SEK bought on the value date
	SELL	Amount SEK sold on the value date
CL_INSTRUMENT_TYPE	DPST	Deposit
	CEOD	Certificate of deposit (CD)
	COPR	Commercial paper (CP)
	ABCP	Asset backed commercial paper
	FRNT	Floating rate note (FRN)
	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	Foreign exchange swap
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
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## Appendix 2: List of codes for benchmarks without ISIN

Note: Preliminary codes

Reference rate	Input (ISIN compatible code)
Repo rate	RIKSREPOXXX0
STIBOR T/N	STIBORTNXXX0
STIBOR 1 week	STIBOR1WXXX0
STIBOR 1M	STIBOR1MXXX0
STIBOR 2M	STIBOR2MXXX0
STIBOR 3M	STIBOR3MXXX0
STIBOR 6M	STIBOR6MXXX0