

User guide – Daily reporting on money and foreign exchange market data

Reporting of NOK money and foreign exchange market data (RPVD)

Version 3

01.01.2027

Version	Date	Description
1	06.12.2018	
2	25.01.2019	Changes in relevant counterparties, definition of SMEs, use of LEI codes and clarification of optional fields
2.1	18.02.2019	Introduction of a lower volume threshold for transactions and temporary change of submission deadline
2.2	08.03.2019	Mapping of ORBOF codes and S-codes. Change of interest rate convention.
2.3	11.09.2019	ISIN-compatible code for the key policy rate and clarifications regarding SMEs
2.4	15.11.2019	Clarifications regarding deadlines
2.5	05.02.2021	EEA + United Kingdom in section 2.1
3	01.01.2027	Extension from money market data to money and foreign exchange market data: new segments for OIS, foreign exchange transactions (spot and forward), cross-currency basis swaps and central bank certificates. Annual reporting by quota group 3 banks is discontinued.

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1 Background

The purpose of the daily transaction reporting is to gain better insight into the Norwegian money and foreign exchange markets. The data will be used in Norges Bank's analysis of monetary policy implementation (liquidity management) and banks' liquidity risk, and to promote well-functioning markets. The data collection is therefore necessary in order for Norges Bank to carry out its duties pursuant to the Central Bank Act, and to support Norges Bank's supervision of financial stability, cf. section 3 of the Regulation.

This user guide will be updated on a regular basis, and the latest version will always be available on Norges Bank's website. Norges Bank will, as far as possible, notify the reporting agents of changes. The reporting agents are nevertheless encouraged to check the website regularly.

2 General requirements

2.1 Scope of the reporting

The daily reporting encompasses Norwegian banks and branches of foreign banks established in the EEA and the United Kingdom participating as quota group 1 and 2 banks in Norges Bank's settlement system (NBO). Quota group 3 banks are not subject to the reporting requirement. Reporting is at the legal entity level only (solo level). Norges Bank may require reporting from institutions other than those mentioned above.

The reporting shall include all transactions in the instruments defined in section 2.2 denominated in Norwegian kroner (NOK) and booked in units within the EEA and the United Kingdom.

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

2.2 Market segments

The reporting agents (legal entity) shall report money and foreign exchange market data to Norges Bank for transactions denominated in NOK within seven segments. For the money market segments secured, unsecured and FX-swap, the reporting covers transactions with an original maturity of up to and including one year (defined as transactions with a maturity of no more than 397 days from the settlement date). No maturity limit applies to OIS, cross-currency basis swaps, foreign exchange transactions and central bank certificates.

- Secured segment: repurchase agreements including repos/reverse repos and sell/buy-back and buy/sell-back agreements (borrowing and lending).
- Unsecured segment:
 - transactions in the form of received deposits, other unsecured borrowing and issuance of short-term debt securities.
 - transactions in the form of placed deposits, other unsecured lending and purchase of short-term debt securities (primary market purchases only).
- FX-swap: transactions where NOK is sold/bought against foreign currency with an agreement to reverse the sale/purchase on a pre-agreed future date.
- Overnight Indexed Swap (OIS): fixed/floating interest rate swaps with the Norwegian Overnight Weighted Average (Nowa) as the floating reference rate. All OIS contracts, irrespective of maturity, shall be reported.

- Foreign exchange transactions: transactions in the foreign exchange market where NOK is bought or sold against foreign currency for spot or forward (outright forward) settlement.
- Cross-currency basis swap: interest rate swaps where a principal amount in NOK is exchanged against a principal amount in foreign currency at start and maturity, with periodic interest payments on each leg. All maturities shall be reported.
- Central bank certificates: purchases and sales of certificates issued by Norges Bank, in both the primary market (auction) and the secondary market.

2.2.1 Relevant counterparties and definitions

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

Transactions with both domestic and foreign counterparties shall be reported. As far as possible, the LEI code shall be used to identify the counterparty. If the counterparty does not have a LEI code, sector and country shall be reported. Where foreign counterparties do not have a LEI code, the sector code shall be that which the counterparty would have belonged to had it been Norwegian. For example, a counterparty that is a foreign bank shall be reported with code S122 (Banks) and the country code. Relevant counterparties and the mapping between Norwegian ORBOF sector codes and S-codes in the reporting are found in appendix 4.

Lower reporting thresholds:

- Secured segment, unsecured segment, FX-swap, OIS and cross-currency basis swap: transactions with a nominal amount of less than NOK 10 million and transactions with counterparties defined as “SME” pursuant to Article 153 (4) of Regulation (EU) 575/2013 shall not be reported.
- Foreign exchange transactions: transactions with a nominal amount below NOK 500 000 shall not be reported.
- Central bank certificates: no lower threshold. All transactions are reported irrespective of amount and counterparty.

In Article 153 (4), “SME” is defined as an enterprise with annual sales of less than EUR 50 million at the highest consolidated level. That is, if the counterparty is part of a consolidated group, the group's total annual sales are relevant. The last paragraph of the Article also states that if annual sales are not a relevant indicator, total assets shall be used instead.

For this reporting, the following clarifications apply to SMEs:

- For counterparties in sectors S123–S129, annual sales at group level are not a relevant indicator of size. Instead, total assets at the highest consolidated level shall be used as the indicator.
- For counterparties that are banks (S122), central banks (S121) and general government (S13), the SME exemption does not apply. Only the transaction volume threshold applies.

For unsecured lending, only transactions between the reporting agent and credit institutions and foreign central banks shall be reported.

2.3 Submission deadlines, changes and incorrect reporting

2.3.1 Submission deadlines

The daily reporting applies to all banking days. The report must be submitted to Norges Bank between 18:00 the same day and 07:00 the following banking day. For example, a transaction conducted on Monday must be reported

between 18:00 on Monday and 07:00 on Tuesday. If Tuesday is a public holiday, the submission deadline is Wednesday at 07:00.

The deadlines apply to complete and correct reporting in accordance with this user guide. A time margin should therefore be allowed for correcting any validation errors in reported transactions. If the reporting agent knows that it will have difficulty reporting within the deadline, Norges Bank must be notified as soon as possible, including the expected time of delivery.

2.3.2 Changes and corrections to previously reported transactions

Errors detected in previously submitted data must be corrected so that the reported transactions always reflect the terms and conditions that actually apply. When changing previously reported transactions, the original transaction identification must be used. Such changes can normally be submitted as part of the daily reporting and need not be submitted as a separate file. Changes are classified as:

- Amendment (AMND): Errors/changes in previously reported transactions that are corrected and resubmitted on the reporting agent's own initiative.
- Correction (CORR): Errors that the reporting agent corrects at the request of Norges Bank.
- Cancellation (CANC): Transaction data that should not have been reported or that should be deleted for other reasons.

Changes in, for example, the interest rate or maturity as a result of renegotiated terms and conditions of previously reported transactions are reported anew as a new transaction (NEWT).

Novation (change of counterparty) is in principle reported in the same way as renegotiated transactions. In addition, the message is flagged as a novation (NOVA) and the transaction identification of the original transaction is reported in the field "RELATED PROPRIETARY TRANSACTION IDENTIFICATION".

2.3.3 Deadlines for changes and corrections

In general, errors discovered by the reporting agent shall be corrected within a reasonable time. The exception is unsecured transactions with overnight maturity. If the reporting agent discovers errors in overnight transactions after 07:00 on the reporting day, this must be corrected as soon as possible and Norges Bank must be informed. Unsecured overnight transactions are transactions with settlement on day t and maturity on day t+1 with a submission deadline on day t+1 within the unsecured segment.

Reported transactions will undergo checks beyond the automatic validation of the reported messages. Norges Bank may therefore have questions related to the transactions. The required response time depends on the segment, see table.

Segment	Deadline
Unsecured transactions with overnight maturity	The reporting agent starts investigating immediately upon receipt of the request and acknowledges receipt within 10 minutes. A reply and any correction must be provided within 30 minutes.
Unsecured segment with maturities other than overnight, and all other segments	Acknowledge the request by the end of the day and reply/correct within a reasonable time.

Unsecured transactions with overnight maturity are reviewed between 07:30 and 09:00, while other transactions are reviewed later. For unsecured overnight transactions, the reporting agent must therefore have staff available to answer requests from Norges Bank from 07:30.

For unsecured overnight transactions a dedicated contact point must be provided using the form in appendix 5. The form is completed and sent to pengemarkedsrapportering@norges-bank.no. In case of changes, a new form is sent to the same address. The outcome of a request from Norges Bank may, for example, be a confirmation that the transaction is correctly reported, information about the transaction, that an investigation is initiated, or that a transaction is changed (AMND/CORR/CANC). The contact point must therefore be able to handle such requests in a secure manner. Requests regarding reporting in other segments will be sent to the contact points provided in the onboarding form (BusinessUserEmail).

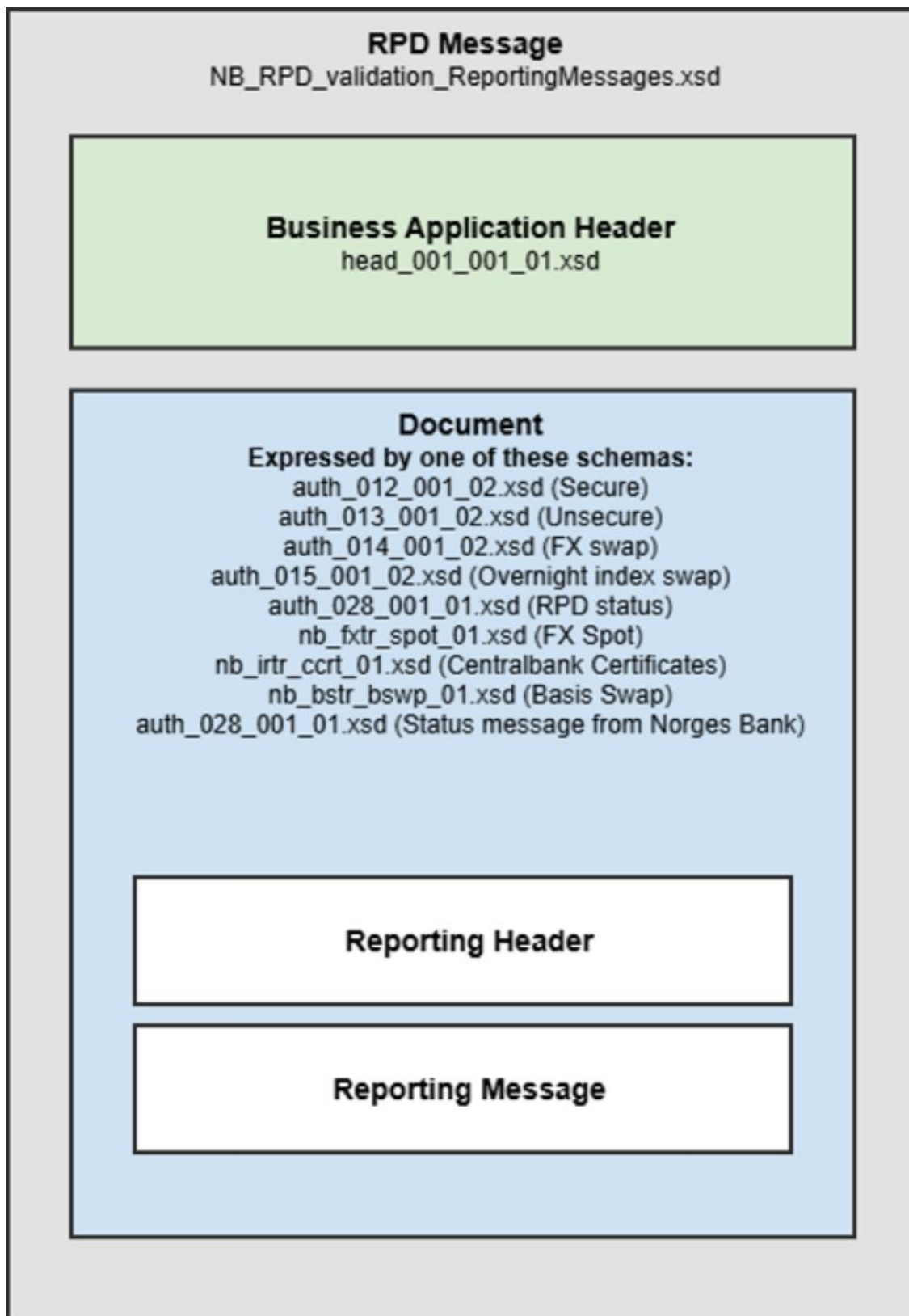
2.3.4 Reporting on days without transactions

Even if no relevant transactions have been carried out in one of the segments, a report must nevertheless be submitted. No values are reported, but the reporting message must be flagged with “NOTX”.

3 Reporting structure

The file format used consists of two components:

- Business Application Header
- A document consisting of two parts:
 - Reporting Header: identifies the reporting agent, reference period etc.
 - Reporting Message: contains information on each individual transaction



The figure shows how the schemas that link the various blocks of the message fit together.

- NB_RPD_validation_ReportingMessages.xsd

- A technical wrapper with references to the schema for the Business Application Header (BAH) and the schema for the incoming reporting segment or the outgoing status message in response to received data.
- head_001_001_01.xsd
 - Describes the structure of the BAH. All messages must have a BAH.
- auth_012_001_02.xsd
 - Message format for 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 for 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 for Money Market Foreign Exchange Swaps Statistical Report V02 (auth.014.001.02).
 - Describes the format of FX-swap transactions.
- auth_015_001_02.xsd
 - Message format for Money Market Overnight Index Swaps Statistical Report V02 (auth.015.001.02).
 - Describes the format of Overnight Indexed Swaps.
- nb_fxtr_spot_01.xsd
 - Message format for Money Market Foreign Exchange Spot Statistical Report V01 (nb.fxtr.spot.01). Norges Bank proprietary schema.
 - Describes the format of foreign exchange transactions with spot or forward settlement.
- nb_bstr_bswp_01.xsd
 - Message format for Money Market Basis Swap Statistical Report V01 (nb.bstr.bswp.01). Norges Bank proprietary schema.
 - Describes the format of cross-currency basis swaps.
- nb_irtr_ccrt_01.xsd
 - Message format for Central Bank Certificate Statistical Report V01 (nb.irtr.ccrt.01). Norges Bank proprietary schema.
 - Describes the format of transactions in central bank certificates.
- auth_028_001_01.xsd
 - Message format for Money Market Statistical Report Status Advice V01 (auth.028.001.01).
 - Used by Norges Bank to convey the status of received transactions back to the sender.

3.1 Business Application Header

The table below describes the variables in the Business Application Header.

Variable name	Description
Business Message Identifier	A string that uniquely identifies the message sent by a sender. The system will reject duplicate IDs from the same sender (LEI).
Sender	Identifies the sender of the message by the reporting agent's LEI code (Legal Entity Identifier). The variable is named 'Fr' in the application header of the RPD message.
Receiver	Identifies the receiver of the message by Norges Bank's LEI code. The variable is named 'To' in the application header of the RPD message.
Business Service	Specifies the service to which the report is sent. The variable has two valid values: NB_RPD_PROD and NB_RPD_TEST. NB_RPD_PROD shall be used for all regular reporting. NB_RPD_TEST shall only be used for test data.
Market Segment Identifier	Specifies the market segment being reported (see CL_MARKET_SEGMENT in appendix 1). The variable is named 'MsgDefldr' in the application header of the RPD message.
Creation Date	Date the file was generated.

Code	Variable name	Type	Example
H10	Business Message Identifier	String	INTREF012345
H20	Sender	String LEI [ISO 17442]	
H30	Receiver	String LEI [ISO 17442]	«54930006E2WAK3IAXE34» refers to Norges Bank
H40	Business Service	String. Length: 11 NB_RPD_PROD and NB_RPD_TEST	NB_RPD_PROD or NB_RPD_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 20022 and ISO 8601. YYYY-MM-DDThh:mm:ssZ	2016-07-01T19:30:00Z

3.2 Reporting header

Variable name	Description
Reporting Agent	LEI code of the reporting agent.
Reference Period	Start and end (date/time) of the period being reported.

Code	Variable name	Type	Example
H70	Reporting Agent	String. Max length: 20 [ISO 17442]	
H80	Reference Period	Date/time [ISO 8601] YYYY-MM-DDThh:mm:ss+/-hh:mm Time zone information ('+/-hh:mm') must be included.	2016-07-01T18:00:00+01:00 2016-07-02T18:00:00+01:00

3.3 Reporting message

The table below applies to all segments.

Variable name	Description
Data Set Action	Specifies the content of the message. If the reporting agent has not conducted any relevant transactions in the relevant period and segment, "NOTX" is reported. For messages containing transactions the variable may be omitted.

Code	Variable name	Type	Example
D10	Data Set Action	String CL_DATASETACTION (see appendix 1)	NOTX

3.3.1 Secured segment

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

Tri-party repos and buy/sell-backs:

- If the collateral in the transaction can be identified by ISIN, the ISIN shall be reported. In that case, the collateral type or collateral designated by the central counterparty need not be reported.
- If the collateral cannot be identified by ISIN, the collateral type must be reported. In that case, the classification of financial instruments (CFI) code shall be used.
- If the collateral consists of several asset classes, the CFI code of the asset class constituting the largest share of the collateral is used.

Repurchase agreements without a defined maturity:

- Transactions without a defined maturity are reported daily from the settlement date, with an overnight maturity or the first possible maturity date (for example where a notice period means the first possible maturity cannot be the next day).

Example 1)

Open repurchase agreement with trade date T and settlement T+2. At T+4 the parties agree to let the agreement mature at T+6.

Day	Trade date	Settlement date	Maturity date	Transaction no. (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					Maturity. No reporting

Example 2)

Open repurchase agreement with trade date T and settlement date T. At T+4 the parties agree to let the agreement mature the same day and replace it with a new agreement with settlement T+4 and maturity T+6.

Day	Trade date	Settlement date	Maturity date	Transaction no. (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

Day	Trade date	Settlement date	Maturity date	Transaction no. (PTI)	Comment
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 (light blue fields). Reporting agents are encouraged to report all variables as far as possible.

Variable name	Description
REPORTED TRANSACTION STATUS	Status of the transaction. Specifies whether the transaction is: - new - an amendment of a previously reported transaction - a cancellation of a previously reported transaction - a correction of a previously reported transaction
NOVATION STATUS	Specifies whether the transaction is a novation (change of counterparty). Reported only if applicable.
UNIQUE TRANSACTION IDENTIFIER	A code that uniquely identifies the transaction. Reported only if available.
PROPRIETARY TRANSACTION IDENTIFICATION	The bank's proprietary internal transaction identification. 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. Reported only if applicable.
COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	The PTI assigned by the counterparty to the same transaction. Reported only if available.
COUNTERPARTY IDENTIFICATION	Legal Entity Identifier (LEI) of the counterparty. For counterparties without a LEI, COUNTERPARTY SECTOR and COUNTERPARTY LOCATION must be used instead.
COUNTERPARTY SECTOR	Institutional sector of the counterparty, e.g. non-financial corporation, central bank etc. COUNTERPARTY SECTOR is mandatory for all transactions where COUNTERPARTY IDENTIFICATION is not reported. The variable is named 'Sctr' in the RPD message and is found in the 'SectorAndLocation' block of the 'CounterpartyIdentification' block.
COUNTERPARTY LOCATION	ISO country code of the country in which the counterparty is domiciled. COUNTERPARTY LOCATION is mandatory for all transactions where COUNTERPARTY IDENTIFICATION is not reported. The variable is named 'Lctn' in the RPD message and is found in the 'SectorAndLocation' block of the 'CounterpartyIdentification' block.
TRIPARTY AGENT IDENTIFICATION	LEI code of the tri-party agent. This field is mandatory for all tri-party transactions.
TRADE DATE	Date and time at which the parties entered into the agreement. If the time is not available, only the date is reported.
SETTLEMENT DATE	Date of settlement. If the transaction is a rollover of previously reported transactions, the rollover date is given. Technical errors or other circumstances causing the actual settlement date to deviate from the agreed settlement date do not give rise to a change in reporting.
MATURITY DATE	Date of maturity. If the transaction has no agreed maturity date, the maturity date shall in principle be the first possible maturity date.
TRANSACTION TYPE	Specifies whether the transaction is borrowing or lending.
TRANSACTION NOMINAL AMOUNT	Nominal amount in NOK borrowed or lent. The currency must be stated as NOK.
RATE TYPE	Specifies whether the rate in the agreement is fixed or floating.
DEAL RATE	The rate of the repurchase agreement in the ACT/365 interest rate convention. If securities lending is compensated by a fee instead of interest, the fee shall be converted to a rate based on the ratio between the fee and the nominal loan amount multiplied by 365 and divided by the number of days between the settlement date and maturity date of the transaction. Only actual rates shall be reported.

Variable name	Description
	The value can be positive or negative. It shall represent the contractual, agreed rate compensating the party lending the nominal amount. The variable shall only be reported if RATE TYPE is fixed.
REFERENCE RATE INDEX	The ISIN code of the underlying reference rate for repurchase agreements with a floating rate. If the reference rate has no ISIN, the ISIN-compatible code in appendix 2 is used. The variable is found in the 'FloatingRateRepurchaseAgreement' block of the RPD message.
BASIS POINT SPREAD	The number of basis points added to or subtracted from the underlying reference rate. Reported only for agreements with a floating rate.
COLLATERAL ISIN	The ISIN code of the asset pledged as collateral. COLLATERAL ISIN can be classified in three categories in the 'Valuation' block of the 'Collateral' block of the RPD message: - Single collateral if the security used as collateral can be identified by a single ISIN - Multiple collateral if the securities used as collateral can be identified by individual ISINs. The field is repeatable so that several ISINs can be reported - Collateral pool if the collateral is a pool of securities. If the pool can be identified by a generic ISIN, this shall be reported. Otherwise it shall be reported in the COLLATERAL TYPE field in the 'OtherCollateral' block of the RPD message. This field is optional for: (1) Tri-party repurchase agreements against a pool without a generic ISIN. (2) Collateral for which no ISIN exists. If COLLATERAL ISIN is not given, COLLATERAL TYPE, COLLATERAL ISSUER SECTOR and COLLATERAL POOL shall be reported. The variable is named 'ISIN' in the RPD message.
COLLATERAL POOL	Specifies whether the collateral pledged is a pool of collateral. The variable is named 'PoolSts' and is found in the 'OtherCollateral' block of the RPD message.
COLLATERAL TYPE	Asset class of the collateral pledged. If the collateral consists of several asset classes, the asset class constituting the largest share of the pool is reported. This field is mandatory if the collateral cannot be identified by ISIN. If individual ISINs are reported, nothing is reported here. The variable is named 'Tp' and is found in the 'OtherCollateral' block of the RPD message.
COLLATERAL ISSUER SECTOR	Institutional sector of the issuer of the securities pledged as collateral. If individual ISINs are reported, nothing is reported here. The variable is named 'Sctr' and is found in the 'OtherCollateral' block of the RPD message.
SPECIAL COLLATERAL INDICATOR	Identifies repurchase agreements with general collateral (GC repo) and special collateral. GC repos are repurchase agreements where the securities lender decides which securities to lend based on predefined criteria. Special collateral agreements are those where the cash lender requests a specific security (ISIN) as collateral. This field is optional but should be reported where possible. The variable is found in the 'Collateral' block of the RPD message.
COLLATERAL NOMINAL AMOUNT	The nominal amount in NOK pledged as collateral. For a bond this is the nominal amount of the bond pledged. This field is optional for tri-party repurchase agreements against a pool without a generic ISIN and for collateral without ISIN. The nominal value of each security pledged shall be reported. Several values may be reported if several securities are pledged. The variable is named 'NominalAmount' in the RPD message. The message must state that the amount is in NOK.
COLLATERAL HAIRCUT	The haircut on the collateral, calculated as: $100 - (\text{amount lent or borrowed} / \text{market value including accrued interest of the collateral}) * 100$. This field is mandatory only for repurchase agreements with a single security as collateral, and optional for tri-party repurchase agreements and all trades against a collateral pool. The variable is found in the 'Collateral' block and is named 'Hrcut' in the RPD message.

3.3.1.2 Variable codes – secured segment

Code	Variable name	Type	Example
S10	REPORTED TRANSACTION STATUS	String. Length: 4 CL_REPORTED_TRANSACTION_STATUS (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 are not allowed at the start or end. Spaces are not allowed.	
S30	PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105. Unique transaction identification per reporting agent and market segment.	c0d4683e-cdbc-4311-97a3-84792a228bdb
S35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105.	
S40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105.	
S50	COUNTERPARTY IDENTIFICATION	String. Length: 20 The Legal Entity Identifier (LEI) is a 20-character alphanumeric code that is unique to entities active in financial markets. (ISO 17442)	«549300GKFG0RYRRQ1414» refers to DNB Bank ASA
S60	COUNTERPARTY SECTOR	String. Max length: 4 Institutional sector according to ESA 2010. CL_COUNTERPARTY_SECTOR (see appendix 1)	«S11» refers to non-financial corporations
S70	COUNTERPARTY LOCATION	String. Length: 2 [ISO 3166-1 alpha-2] CL_COUNTRY (see appendix 1)	«NO» refers to Norway
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) must be included. Local time without «+/-hh:mm» is not allowed. Or Date [ISO 8601] YYYY-MM-DD The date must correspond to the CET time zone.	2014-11-26T09:00:00+00:00 refers to 26 November 2014 at 09:00 (GMT) Or 2014-11-26 refers to 26 November 2014.
S100	SETTLEMENT DATE	Date [ISO 8601] YYYY-MM-DD The date must correspond to the CET time zone.	2014-11-26 refers to 26 November 2014 (CET)
S110	MATURITY DATE	Date [ISO 8601] YYYY-MM-DD The date must correspond to the CET time zone.	2014-11-26 refers to 26 November 2014 (CET)
S120	TRANSACTION TYPE	String. Length: 4 CL_TRANSACTION_TYPE (see appendix 1)	‘BORR’ denotes borrowing ‘LEND’ denotes lending
S130	TRANSACTION NOMINAL AMOUNT	Numeric. Max total length: 18 Positive number. Decimals: up to 5	1 000 000 000 NOK, where ‘NOK’ denotes Norwegian kroner. The reported

Code	Variable name	Type	Example
		Currency code [ISO 4217]	currency must always be NOK.
S140	RATE TYPE	String. Length: 4 CL_RATE_TYPE (see appendix 1)	«VARI» denotes a floating rate
S150	DEAL RATE	Numeric. Max total length: 11 Positive or negative number. Decimals: up to 10 Unit: Per cent	10.234 for a rate of 10.234 per cent.
S160	REFERENCE RATE INDEX	String. Length: 12 ISIN [ISO 6166] or ISIN-compatible code from appendix 2	'NIBOR3M00009' denotes 3-month Nibor.
S170	BASIS POINT SPREAD	Numeric. Max total length: 18 Positive or negative number. Decimals: 0 Unit: Basis points	1023 for a spread of 10.234%. As the unit is basis points, 10.234% is rounded down to 10.23% and then converted to 1023.
S180	COLLATERAL ISIN	String. Length: 12 Several ISINs may be reported if there are several collateral securities. [ISO 6166]	'NO0010646813' denotes a Norwegian government bond (NST475)
S190	COLLATERAL POOL	String. Length: 4 CL_COLLATERAL_POOL (see appendix 1)	'POOL' denotes a collateral pool
S200	COLLATERAL TYPE	String. Length: 6 The classification of financial instruments (CFI) code shall be used. [ISO 10962]	'ESXXXX' denotes equities
S210	COLLATERAL ISSUER SECTOR	String. Max length: 4 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' denotes general collateral (GC). 'SPEC' denotes special collateral.
S230	COLLATERAL NOMINAL AMOUNT	Numeric. Max total length: 18 Positive number. Several amounts may be reported if there are several collateral securities. Decimals: up to 5 Currency [ISO 4217]	1 000 000 000 NOK, where 'NOK' denotes Norwegian kroner. The reported currency must always be NOK.
S240	COLLATERAL HAIRCUT	Numeric. Max total length: 11 Positive or negative number. Decimals: up to 10 Unit: Per cent	1.234 for a haircut of 1.234 per cent

3.3.2 Unsecured segment

The unsecured segment comprises:

- transactions in the form of received deposits, other unsecured borrowing and issuance of short-term debt securities.
- transactions in the form of placed deposits, other unsecured lending and purchase of short-term debt securities (primary market purchases only).

For unsecured lending, only transactions between the reporting agent and credit institutions and foreign central banks shall be reported.

Only deposits with a fixed term, notice period or other restrictions on withdrawal are covered by the reporting. Deposits without any form of restriction, transaction accounts and the like shall not be reported.

As a general rule, deposits shall be reported every day with an overnight maturity. For deposits with a notice period or fixed term, this shall be reflected in the maturity. Rollover of deposits shall be reported as a new transaction with a new transaction identification.

Example: Deposit with a 31-day notice period

The table below shows how a deposit with a 31-day notice period received at time T shall be reported. At T+10 the customer gives notice of withdrawal, and at T+41 the customer withdraws the entire deposit.

Day	Transaction	Amount	Transaction no. (PTI)	Maturity
T	New deposit	100 million	«1»	31 days
T+1	Rollover	100 million	«2»	31 days
...	...	...	...	...
T+10	Rollover and notice of withdrawal	100 million	«11»	31 days
T+11	Rollover	100 million	«12»	30 days
...	...	...	...	...
T+40	Rollover	100 million	«41»	O/N
T+41	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 variables are optional (light blue fields). Reporting agents are encouraged to report all variables as far as possible.

Variable name	Description
REPORTED TRANSACTION STATUS	Status of the transaction. Specifies whether the transaction is: - new - an amendment of a previously reported transaction - a cancellation of a previously reported transaction - a correction of a previously reported transaction
NOVATION STATUS	Specifies whether the transaction is a novation (change of counterparty). Reported only if applicable.
UNIQUE TRANSACTION IDENTIFIER	A code that uniquely identifies the transaction. Reported only if available.
PROPRIETARY TRANSACTION IDENTIFICATION	The bank's proprietary internal transaction identification. 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. Reported only if applicable.
COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	The PTI assigned by the counterparty to the same transaction. Reported only if available.
COUNTERPARTY IDENTIFICATION	Legal Entity Identifier (LEI) of the counterparty. For counterparties without a LEI, COUNTERPARTY SECTOR and COUNTERPARTY LOCATION must be used instead.
COUNTERPARTY SECTOR	Institutional sector of the counterparty, e.g. non-financial corporation, central bank etc. COUNTERPARTY SECTOR is mandatory for all transactions where COUNTERPARTY IDENTIFICATION is not reported. The variable is named 'Sctr' in the RPD message and is found in the 'SectorAndLocation' block of the 'CounterpartyIdentification' block.
COUNTERPARTY LOCATION	ISO country code of the country in which the counterparty is domiciled. COUNTERPARTY LOCATION is mandatory for all transactions where COUNTERPARTY IDENTIFICATION is not reported. The variable is named 'Lctn' in the RPD message and is found in the 'SectorAndLocation' block of the 'CounterpartyIdentification' block.

Variable name	Description
TRADE DATE	Date and time at which the parties entered into the agreement. If the time is not available, only the date is reported. TRADE DATE must always be before or at the same time as SETTLEMENT DATE. For novations, however, TRADE DATE may be after SETTLEMENT DATE.
SETTLEMENT DATE	Date of settlement. If the transaction is a rollover of previously reported transactions, the rollover date is given. Technical errors or other circumstances causing the actual settlement date to deviate from the agreed settlement date do not give rise to a change in reporting.
MATURITY DATE	The date on which the borrower is to repay the amount to the lender or on which the debt instrument matures and is to be repaid. For instruments with call and put options, the final maturity date shall be given. As a general rule, deposits shall be reported every day with an overnight maturity. For deposits with a notice period or fixed term, this shall be reflected in the maturity.
INSTRUMENT TYPE	Specifies the instrument used for borrowing/lending.
TRANSACTION TYPE	Specifies whether the transaction is borrowing or lending.
TRANSACTION NOMINAL AMOUNT	Nominal amount in NOK borrowed or lent. The currency must be stated as NOK.
TRANSACTION DEAL PRICE	The price of the security (including accrued coupon interest) at issuance or purchase, in per cent. For unsecured deposits the transaction price shall be reported as 100. The variable is named 'DealPric' in the RPD message.
RATE TYPE	Possible values: - fixed rate for deposits and debt instruments with a fixed rate. - floating rate for debt instruments and unsecured deposits where the payment at maturity or for a period depends on the value of an underlying reference rate.
DEAL RATE	The interest rate paid or received on deposits, expressed in the ACT/365 convention. For debt instruments, the rate at which the instrument was issued or purchased, expressed in the ACT/365 convention. Reported only if RATE TYPE is fixed.
REFERENCE RATE INDEX	The ISIN of the underlying reference rate used to calculate the periodic interest payments. If the reference rate has no ISIN, the ISIN-compatible code in appendix 2 is used. This field shall only be reported for floating rate instruments. The variable is found in the 'FloatingRateNote' block of the RPD message.
BASIS POINT SPREAD	The number of basis points added to or subtracted from the underlying reference rate to calculate the actual rate for a given period at issuance of a floating rate instrument. This field shall only be reported for floating rate instruments. The variable is found in the 'FloatingRateNote' block of the RPD message.
CALL OR PUT	Specifies whether the instrument has a call or put option. If the instrument has both a call and a put option, both shall be reported. This field applies only to instruments with a call and/or put option. For instruments with a call or put option, at least one of FIRST CALL/PUT DATE or CALL/PUT NOTICE PERIOD shall be reported. The variable is found in the 'CallPutOption' block and is named 'Tp' in the RPD message.
FIRST CALL/PUT DATE	The first date on which the call or put option can be exercised. Reporting is mandatory for instruments with a call/put option exercisable on one or more predetermined dates. This field applies only to instruments with a call and/or put option. The variable is found in the 'CallPutOption' block and is named 'EarlStExrcDt' in the RPD message.
CALL/PUT NOTICE PERIOD	The number of calendar days' notice the option holder must give the holder/issuer of the instrument before the call/put option is exercised. This field applies only to instruments with a call and/or put option. The variable is found in the 'CallPutOption' block and is named 'NtcePrd' in the RPD message.

3.3.2.2 Variable codes – unsecured segment

Code	Variable name	Type	Example
U10	REPORTED TRANSACTION STATUS	String. Length: 4 CL_REPORTED_TRANSACTION_STATUS	NEWT

Code	Variable name	Type	Example
		(see appendix 1)	
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 are not allowed at the start or end. Spaces are not allowed.	
U30	PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105. Unique transaction identification per reporting agent and market segment.	297bb268-28df-416c-bb1f-4d6202878f54
U35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105.	
U40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105.	
U50	COUNTERPARTY IDENTIFICATION	String. Length: 20 The Legal Entity Identifier (LEI) is a 20-character alphanumeric code that is unique to entities active in financial markets. (ISO 17442)	«549300GKFG0RYRRQ1414» refers to DNB Bank ASA
U60	COUNTERPARTY SECTOR	String. Max length: 4 Institutional sector according to ESA 2010. CL_COUNTERPARTY_SECTOR (see appendix 1)	«S11» refers to non-financial corporations
U70	COUNTERPARTY LOCATION	String. Length: 2 [ISO 3166-1 alpha-2] CL_COUNTRY (see appendix 1)	«NO» refers to Norway
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) must be included. Local time without «+/-hh:mm» is not allowed. Or Date [ISO 8601] YYYY-MM-DD The date must correspond to the CET time zone.	2014-11-26T09:00:00+00:00 refers to 26 November 2014 at 09:00 (GMT) Or 2014-11-26 refers to 26 November 2014.
U90	SETTLEMENT DATE	Date [ISO 8601] YYYY-MM-DD The date must correspond to the CET time zone.	2014-11-26 refers to 26 November 2014 (CET)
U100	MATURITY DATE	Date [ISO 8601] YYYY-MM-DD The date must correspond to the CET time zone.	2014-11-26 refers to 26 November 2014 (CET)
U110	INSTRUMENT TYPE	String. Length: 4 CL_INSTRUMENT_TYPE (see appendix 1)	'DPST' denotes deposit
U120	TRANSACTION TYPE	String. Length: 4 CL_TRANSACTION_TYPE (see appendix 1)	'BORR' denotes borrowing 'LEND' denotes lending
U130	TRANSACTION NOMINAL AMOUNT	Numeric. Max total length: 18 Positive number. Decimals: up to 5 Currency code [ISO 4217]	1 000 000 000 NOK, where 'NOK' denotes Norwegian kroner. The reported currency must always be NOK.

Code	Variable name	Type	Example
U140	TRANSACTION DEAL PRICE	Numeric. Max total length: 11 Decimals: up to 10 Unit: Per cent	99.234 denotes 99.234%
U150	RATE TYPE	String. Length: 4 CL_RATE_TYPE (see appendix 1)	«VARI» denotes a floating rate
U160	DEAL RATE	Numeric. Max total length: 11 Positive or negative number. Decimals: up to 10 Unit: Per cent	10.234 for a rate of 10.234%.
U170	REFERENCE RATE INDEX	String. Length: 12 ISIN [ISO 6166] or ISIN-compatible code from appendix 2	'NIBOR3M00009' denotes 3-month Nibor.
U180	BASIS POINT SPREAD	Numeric. Max total length: 18 Positive or negative number. Decimals: 0 Unit: Basis points	1023 for a spread of 10.234%. As the unit is basis points, 10.234% is rounded down to 10.23% and then converted to 1023.
U190	CALL OR PUT	String. Length: 4 CL_CALL_PUT (see appendix 1)	'CALL' or 'PUTO'
U200	FIRST CALL/PUT DATE	Date [ISO 8601] YYYY-MM-DD The date must correspond to the CET time zone.	2014-11-26 refers to 26 November 2014 (CET)
U210	CALL/PUT NOTICE PERIOD	Numeric. Max total length: 18 Decimals: 0	7 denotes a notice period of one week.

3.3.3 FX-swap

FX-swap comprises transactions where NOK is sold/bought against foreign currency with an agreement to reverse the sale/purchase on a pre-agreed future date.

3.3.3.1 Definition of variables – FX-swap

The table below specifies each variable to be reported for each transaction. Some variables are optional (light blue fields). Reporting agents are encouraged to report all variables as far as possible.

Variable name	Description
REPORTED TRANSACTION STATUS	Status of the transaction. Specifies whether the transaction is: - new - an amendment of a previously reported transaction - a cancellation of a previously reported transaction - a correction of a previously reported transaction
NOVATION STATUS	Specifies whether the transaction is a novation (change of counterparty). Reported only if applicable.
UNIQUE TRANSACTION IDENTIFIER	A code that uniquely identifies the transaction. Reported only if available.
PROPRIETARY TRANSACTION IDENTIFICATION	The bank's proprietary internal transaction identification. 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. Reported only if applicable.
COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	The PTI assigned by the counterparty to the same transaction. Reported only if available.
COUNTERPARTY IDENTIFICATION	Legal Entity Identifier (LEI) of the counterparty. For counterparties without a LEI, COUNTERPARTY SECTOR and COUNTERPARTY LOCATION must be used instead.
COUNTERPARTY SECTOR	Institutional sector of the counterparty, e.g. non-financial corporation, central bank etc.

Variable name	Description
	COUNTERPARTY SECTOR is mandatory for all transactions where COUNTERPARTY IDENTIFICATION is not reported. The variable is named 'Sctr' in the RPD message and is found in the 'SectorAndLocation' block of the 'CounterpartyIdentification' block.
COUNTERPARTY LOCATION	ISO country code of the country in which the counterparty is domiciled. COUNTERPARTY LOCATION is mandatory for all transactions where COUNTERPARTY IDENTIFICATION is not reported. The variable is named 'Lctn' in the RPD message and is found in the 'SectorAndLocation' block of the 'CounterpartyIdentification' block.
TRADE DATE	Date and time at which the parties entered into the agreement. If the time is not available, only the date is reported.
VALUE DATE	Settlement date. For FX-swaps this is the date of the near leg. The variable is named 'SpotValDt' in the RPD message.
MATURITY DATE	Maturity date. For FX-swaps this is the date of the far leg.
FX TRANSACTION TYPE	Specifies whether NOK is sold or bought on the settlement date. The variable is named 'TxTp' in the RPD message.
TRANSACTION NOMINAL AMOUNT	The nominal amount in NOK sold/bought on the settlement date.
FOREIGN CURRENCY CODE	The international ISO code of the currency bought/sold against NOK, e.g. «EUR». The variable is found in the 'ForeignExchange' block and is named 'FrgnCcy' in the RPD message.
FOREIGN EXCHANGE SPOT RATE	The exchange rate underlying the first leg of the swap transaction. The rate shall be expressed as the number of Norwegian kroner per 1 unit of foreign currency. The variable is found in the 'ForeignExchange' block and is named 'XchgSpotRate' in the RPD message.
FOREIGN EXCHANGE FORWARD POINTS	The difference between the forward rate and the spot rate expressed in pips: (Forward rate – spot rate)*10000 The variable is found in the 'ForeignExchange' block and is named 'XchgFwdPt' in the RPD message.

3.3.3.2 Variable codes – FX-swap

Code	Variable name	Type	Example
F10	REPORTED TRANSACTION STATUS	String. Length: 4 CL_REPORTED_TRANSACTION_STATUS (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 are not allowed at the start or end. Spaces are not allowed.	
F30	PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105. Unique transaction identification per reporting agent and market segment.	2b025687-f8b6-4848-bb4d-feaaafaafb07
F35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105.	
F40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105.	
F50	COUNTERPARTY IDENTIFICATION	String. Length: 20 The Legal Entity Identifier (LEI) is a 20-character alphanumeric code that is unique to entities active in financial markets. (ISO 17442)	«549300GKFG0RYRRQ1414» refers to DNB Bank ASA
F60	COUNTERPARTY SECTOR	String. Max length: 4 Institutional sector according to ESA 2010. CL_COUNTERPARTY_SECTOR	«S11» refers to non-financial corporations

Code	Variable name	Type	Example
		(see appendix 1)	
F70	COUNTERPARTY LOCATION	String. Length: 2 [ISO 3166-1 alpha-2] CL_COUNTRY (see appendix 1)	«NO» refers to Norway
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) must be included. Local time without «+/-hh:mm» is not allowed. Or Date [ISO 8601] YYYY-MM-DD The date must correspond to the CET time zone.	2014-11-26T09:00:00+00:00 refers to 26 November 2014 at 09:00 (GMT) Or 2014-11-26 refers to 26 November 2014.
F90	VALUE DATE	Date [ISO 8601] YYYY-MM-DD The date must correspond to the CET time zone.	2014-11-26 refers to 26 November 2014 (CET)
F100	MATURITY DATE	Date [ISO 8601] YYYY-MM-DD The date must correspond to the CET time zone.	2014-11-26 refers to 26 November 2014 (CET)
F110	FX TRANSACTION TYPE	String. Length: 4 CL_FX_TRANSACTION_TYPE (see appendix 1)	‘BUYI’ denotes NOK bought in the near leg
F120	TRANSACTION NOMINAL AMOUNT	Numeric. Max total length: 18 Positive number. Decimals: up to 5 Currency code [ISO 4217]	1 000 000 000 NOK, where ‘NOK’ denotes Norwegian kroner. The reported currency must always be NOK.
F130	FOREIGN CURRENCY CODE	String. Length: 3 [ISO 4217] CL_FCC (see appendix 1)	‘USD’ denotes US dollars
F140	FOREIGN EXCHANGE SPOT RATE	Numeric. Max total length: 11 Decimals: up to 10	8.2993 for a rate of NOK 8.2993 per 1 USD.
F150	FOREIGN EXCHANGE FORWARD POINTS	Numeric. Max total length: 18 Positive or negative number. Decimals: up to 17	-350 if the USDNOK spot rate is 8.2993 and the forward rate is 8.2643

3.3.4 Overnight Indexed Swap (OIS)

OIS in NOK comprises fixed/floating interest rate swaps denominated in Norwegian kroner with the Norwegian Overnight Weighted Average (Nowa) as the floating reference, where a fixed interest amount is exchanged for a floating amount based on compounded Nowa over the life of the swap. The segment follows the ISO 20022 message auth.015.001.02 (Money Market Overnight Index Swaps Statistical Report).

Maturity: No upper maturity limit. OIS contracts of all maturities shall be reported, including contracts with a maturity beyond 397 days, so that swaps spanning several monetary policy meetings are captured. Threshold: NOK 10 million; the SME exemption applies as for the other money market segments. Floating reference: Nowa is given by the segment definition; there is therefore no separate field for the reference rate.

Forward-starting swaps and swaps running from one monetary policy meeting to another are reported with the actual start date in START DATE. Changes in the fixed rate or maturity as a result of renegotiation are reported as a new transaction (NEWT).

3.3.4.1 Definition of variables – OIS

The table below specifies each variable to be reported for each transaction. Some variables are optional (light blue fields). The XML element column gives the element name in auth.015.001.02 (path relative to Tx).

Variable name	XML element	Description
REPORTED TRANSACTION STATUS	RptdTxSts	Status of the transaction. Specifies whether the transaction is: - new - an amendment of a previously reported transaction - a cancellation of a previously reported transaction - a correction of a previously reported transaction
NOVATION STATUS	NvtnSts	Specifies whether the transaction is a novation (change of counterparty). Reported only if applicable.
UNIQUE TRANSACTION IDENTIFIER	UnqTxIdr	A code that uniquely identifies the transaction. Reported only if available.
PROPRIETARY TRANSACTION IDENTIFICATION	PrtryTxId	The bank's proprietary internal transaction identification. The PTI must be unique per market segment and reporting unit.
RELATED PROPRIETARY TRANSACTION IDENTIFICATION	RltdPrtryTxId	If the transaction is a novation, the original PTI must be reported. Reported only if applicable.
COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	CtrPtyPrtryTxId	The PTI assigned by the counterparty to the same transaction. Reported only if available.
COUNTERPARTY IDENTIFICATION	CtrPtyId/LEI	Legal Entity Identifier (LEI) of the counterparty. For counterparties without a LEI, COUNTERPARTY SECTOR and COUNTERPARTY LOCATION must be used instead.
COUNTERPARTY SECTOR	CtrPtyId/SctrAndLctn/Sctr	Institutional sector of the counterparty. COUNTERPARTY SECTOR must be reported for all transactions where no COUNTERPARTY IDENTIFICATION is reported.
COUNTERPARTY LOCATION	CtrPtyId/SctrAndLctn/Lctn	ISO country code of the country in which the counterparty is domiciled. COUNTERPARTY LOCATION must be reported for all transactions where no COUNTERPARTY IDENTIFICATION is reported.
TRADE DATE	TradDt/DtTm or TradDt/Dt	Date and time at which the parties entered into the agreement. If the time is not available, only the date is reported.
START DATE	StartDt	Date on which the interest period begins (effective start).
MATURITY DATE	MtrtyDt	Date on which the interest period ends (maturity).
FIXED INTEREST RATE	FxdIntrstRate	Agreed rate on the fixed leg of the swap. Can be positive or negative.
OIS TRANSACTION TYPE	TxTp	Specifies whether the reporting agent pays the fixed rate (PAID) or receives the fixed rate (RECE).
TRANSACTION NOMINAL AMOUNT	TxNmnlAmt (Ccy="NOK")	Nominal amount (notional) in NOK on which the swap is calculated.

3.3.4.2 Variable codes – OIS

Code	Variable name	Type	Example
O10	REPORTED TRANSACTION STATUS	String. Length: 4 CL_REPORTED_TRANSACTION_STATUS (see appendix 1)	NEWT
O15	NOVATION STATUS	String. Length: 4 CL_NOVATION_STATUS (see appendix 1)	NONO
O20	UNIQUE TRANSACTION IDENTIFIER	String. Max length: 105 Unique Transaction Identifier (UTI) Up to 105 alphanumeric characters.	

Code	Variable name	Type	Example
		4 special characters allowed: ':', '-', '+', '_' Special characters are not allowed at the start or end. Spaces are not allowed.	
O30	PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105. Unique transaction identification per reporting agent and market segment.	7c1f0b2e-4a6d-4f0e-9d3a-2b7c8e1f5a60
O35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105.	
O40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105.	
O50	COUNTERPARTY IDENTIFICATION	String. Length: 20 The Legal Entity Identifier (LEI) is a 20-character alphanumeric code that is unique to entities active in financial markets. (ISO 17442)	«549300GKFG0RYRRQ1414» refers to DNB Bank ASA
O60	COUNTERPARTY SECTOR	String. Max length: 4 Institutional sector according to ESA 2010. CL_COUNTERPARTY_SECTOR (see appendix 1)	S122
O70	COUNTERPARTY LOCATION	String. Length: 2 [ISO 3166-1 alpha-2] CL_COUNTRY (see appendix 1)	NO
O80	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) must be included. Local time without «+/-hh:mm» is not allowed. Or Date [ISO 8601] YYYY-MM-DD The date must correspond to the CET time zone.	2026-06-25T09:15:00+02:00
O90	START DATE	Date [ISO 8601] YYYY-MM-DD The date must correspond to the CET time zone.	2026-06-29
O100	MATURITY DATE	Date [ISO 8601] YYYY-MM-DD The date must correspond to the CET time zone.	2027-03-29
O110	FIXED INTEREST RATE	Numeric. Positive or negative number. Max total length: 11 Decimals: up to 10 Unit: Percentage points	3.235 denotes a rate of 3.235%
O120	OIS TRANSACTION TYPE	String. Length: 4 CL_OIS_TRANSACTION_TYPE (see appendix 1)	'PAID' means the reporting agent pays the fixed rate
O130	TRANSACTION NOMINAL AMOUNT	Numeric. Max total length: 18 Positive number. Decimals: up to 5 Currency code [ISO 4217]	1 000 000 000 NOK, where 'NOK' denotes Norwegian kroner. The reported currency must always be NOK.

3.3.5 Foreign exchange transactions

Foreign exchange transactions comprise transactions where NOK is bought or sold against foreign currency, irrespective of settlement date – both transactions settling on the spot date (FX spot) and transactions settling on

another date (FX outright forward). Transactions where it is simultaneously agreed to reverse the sale/purchase at a future date are reported as FX-swaps (section 3.3.3) and not in this segment.

Threshold: transactions with a nominal amount below NOK 500 000 shall not be reported. The segment uses Norges Bank's proprietary schema nb.fxtr.spot.01.

Post-trade risk reduction (PTRR): Forward transactions resulting from portfolio compression, rebalancing or similar risk-reducing exercises shall be reported, but flagged with the technique in the field POST TRADE RISK REDUCTION. Ordinary transactions are reported with NPTR. PTRR is only relevant for forward transactions (OUTR); for spot transactions (SPOT) NPTR is always reported.

3.3.5.1 Definition of variables – foreign exchange transactions

The table below specifies each variable to be reported for each transaction. Some variables are optional (light blue fields). The XML element column gives the element name in nb.fxtr.spot.01 (path relative to Tx).

Variable name	XML element	Description
REPORTED TRANSACTION STATUS	RptdTxSts	Status of the transaction. Specifies whether the transaction is: - new - an amendment of a previously reported transaction - a cancellation of a previously reported transaction - a correction of a previously reported transaction
NOVATION STATUS	NvtnSts	Specifies whether the transaction is a novation (change of counterparty). Reported only if applicable.
UNIQUE TRANSACTION IDENTIFIER	UnqTxIdr	A code that uniquely identifies the transaction. Reported only if available.
PROPRIETARY TRANSACTION IDENTIFICATION	PrtryTxId	The bank's proprietary internal transaction identification. The PTI must be unique per market segment and reporting unit.
RELATED PROPRIETARY TRANSACTION IDENTIFICATION	RltdPrtryTxId	If the transaction is a novation, the original PTI must be reported. Reported only if applicable.
COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	CtrPtyPrtryTxId	The PTI assigned by the counterparty to the same transaction. Reported only if available.
COUNTERPARTY IDENTIFICATION	CtrPtyId/LEI	Legal Entity Identifier (LEI) of the counterparty. For counterparties without a LEI, COUNTERPARTY SECTOR and COUNTERPARTY LOCATION must be used instead.
COUNTERPARTY SECTOR	CtrPtyId/SctrAndLctn/Sctr	Institutional sector of the counterparty. COUNTERPARTY SECTOR must be reported for all transactions where no COUNTERPARTY IDENTIFICATION is reported.
COUNTERPARTY LOCATION	CtrPtyId/SctrAndLctn/Lctn	ISO country code of the country in which the counterparty is domiciled. COUNTERPARTY LOCATION must be reported for all transactions where no COUNTERPARTY IDENTIFICATION is reported.
TRADE DATE	TradDt/DtTm or TradDt/Dt	Date and time at which the parties entered into the agreement. If the time is not available, only the date is reported.
SETTLEMENT DATE	SttlmDt	Date of settlement.
INSTRUMENT TYPE	InstrmTp	Specifies whether the transaction is FX spot (SPOT) or FX outright forward (OUTR).
FX TRANSACTION TYPE	TxTp	Specifies whether NOK is bought (BUYI) or sold (SELL) on the settlement date.
TRANSACTION NOMINAL AMOUNT	TxNmnlAmt (Ccy="NOK")	The nominal amount in NOK bought or sold on the settlement date.
FOREIGN CURRENCY CODE	FrgrnCcy	The ISO code of the currency bought or sold against NOK.

Variable name	XML element	Description
FOREIGN EXCHANGE SPOT RATE	XchgSpotRate	The spot rate underlying the transaction. The rate shall be expressed as the number of Norwegian kroner per one unit of foreign currency, irrespective of market convention. For FX forwards (OUTR) the spot rate is reported here and the forward points in FOREIGN EXCHANGE FORWARD POINTS; the forward rate follows as spot rate + forward points/10000.
FOREIGN EXCHANGE FORWARD POINTS	XchgFwdPt	The difference between the forward rate and the spot rate expressed in pips: (Forward rate – spot rate)*10000. Reported if INSTRUMENT TYPE is OUTR.
POST TRADE RISK REDUCTION	PtRR	Specifies whether the transaction results from a post-trade risk reduction exercise and, if so, the technique: NPTR (not PTRR, ordinary transaction), COMP (compression), RBAL (rebalancing), BASI (basis risk optimisation) or OTHR (other technique). For SPOT, NPTR is always reported.

3.3.5.2 Variable codes – foreign exchange transactions

Code	Variable name	Type	Example
X10	REPORTED TRANSACTION STATUS	String. Length: 4 CL_REPORTED_TRANSACTION_STATUS (see appendix 1)	NEWT
X15	NOVATION STATUS	String. Length: 4 CL_NOVATION_STATUS (see appendix 1)	NONO
X20	UNIQUE TRANSACTION IDENTIFIER	String. Max length: 105 Unique Transaction Identifier (UTI) Up to 105 alphanumeric characters. 4 special characters allowed: ':', ',', '-', '_' Special characters are not allowed at the start or end. Spaces are not allowed.	
X30	PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105. Unique transaction identification per reporting agent and market segment.	2b025687-f8b6-4848-bb4d-feaaafafb07
X35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105.	
X40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105.	
X50	COUNTERPARTY IDENTIFICATION	String. Length: 20 The Legal Entity Identifier (LEI) is a 20-character alphanumeric code that is unique to entities active in financial markets. (ISO 17442)	«549300GKFG0RYRRQ1414» refers to DNB Bank ASA
X60	COUNTERPARTY SECTOR	String. Max length: 4 Institutional sector according to ESA 2010. CL_COUNTERPARTY_SECTOR (see appendix 1)	S11
X70	COUNTERPARTY LOCATION	String. Length: 2 [ISO 3166-1 alpha-2] CL_COUNTRY (see appendix 1)	NO
X80	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) must be included. Local time without «+/-hh:mm» is not allowed. Or	2026-06-25T09:15:00+02:00

Code	Variable name	Type	Example
		Date [ISO 8601] YYYY-MM-DD The date must correspond to the CET time zone.	
X90	SETTLEMENT DATE	Date [ISO 8601] YYYY-MM-DD The date must correspond to the CET time zone.	2026-06-27
X100	INSTRUMENT TYPE	String. Length: 4 CL_FX_INSTRUMENT_TYPE (see appendix 1)	SPOT or OUTR
X110	FX TRANSACTION TYPE	String. Length: 4 CL_FX_TRANSACTION_TYPE (see appendix 1)	BUYI
X120	TRANSACTION NOMINAL AMOUNT	Numeric. Max total length: 18 Positive number. Decimals: up to 5 Currency code [ISO 4217]	1000000000 NOK
X130	FOREIGN CURRENCY CODE	String. Length: 3 [ISO 4217] CL_FCC (see appendix 1)	USD
X140	FOREIGN EXCHANGE SPOT RATE	Numeric. Max total length: 11 Decimals: up to 10	10.5234 for a rate of NOK 10.5234 per 1 USD
X150	FOREIGN EXCHANGE FORWARD POINTS	Numeric. Max total length: 18 Positive or negative number. Decimals: up to 17	-350
X160	POST TRADE RISK REDUCTION	String. Length: 4 CL_PTRR_TECHNIQUE (see appendix 1)	NPTR

3.3.6 Cross-currency basis swap

The segment comprises cross-currency swaps where the parties exchange a principal amount in NOK against a principal amount in foreign currency at the start, pay periodic interest on their respective legs over the life of the swap, and re-exchange the principal amounts at maturity. Each leg may be fixed or floating. The dominant type is the float–float basis swap (floating reference rate plus a basis spread), but fixed–float and fixed–fixed swaps shall also be reported. The instrument resembles an FX-swap, but the interest payments are made explicitly via the two legs rather than being embedded in the forward points.

There is no ISO 20022 message for cross-currency swaps; the segment uses Norges Bank's proprietary schema nb.bstr.bswp.01. The swap is modelled as two explicit legs under the element Swp – NOKleg and FXLeg – each with a nominal amount in the currency of the leg and a rate part that is either FloatingRate (reference rate identified by FIGI, plus any spread) or FixedRate. No spot rate is reported; it follows implicitly from the two nominal amounts.

Maturity: No upper maturity limit. Threshold: NOK 10 million; the SME exemption applies as for the other money market segments. Direction: FX TRANSACTION TYPE specifies whether the reporting agent buys (BUYI) or sells (SELL) NOK in the initial exchange of principal, with the same definition as for FX-swaps. The party receiving the NOK principal at the start pays the interest on the NOK leg. Mark-to-market: MtM specifies whether the nominal amount is reset against spot during the life of the swap (MTMY) or is constant (MTMN). PTRR: PtRR specifies whether the transaction results from a post-trade risk reduction exercise (compression, rebalancing, basis risk optimisation) – ordinary transactions are reported NPTR.

Reference rates are identified by FIGI (Financial Instrument Global Identifier, ISO 18774) – a 12-character code with the prefix BBG that the reporting agent looks up in Bloomberg or free of charge via OpenFIGI (openfigi.com). The same scheme applies to both legs. Examples: 3M NIBOR = BBG002SBTLB0 (NIBOR3M Index), 3M EURIBOR = BBG002SDWKB4 (EUR003M Index).

3.3.6.1 Definition of variables – cross-currency basis swap

The table below specifies each variable to be reported for each transaction. Some variables are optional or conditional (light blue fields). The XML element column gives the element name in nb.bstr.bswp.01 (path relative to Tx).

Variable name	XML element	Description
REPORTED TRANSACTION STATUS	RptdTxSts	Status of the transaction. Specifies whether the transaction is: - new - an amendment of a previously reported transaction - a cancellation of a previously reported transaction - a correction of a previously reported transaction
NOVATION STATUS	NvtnSts	Specifies whether the transaction is a novation (change of counterparty). Reported only if applicable.
UNIQUE TRANSACTION IDENTIFIER	UnqTxIdr	A code that uniquely identifies the transaction. Reported only if available.
PROPRIETARY TRANSACTION IDENTIFICATION	PrtryTxId	The bank's proprietary internal transaction identification. The PTI must be unique per market segment and reporting unit.
RELATED PROPRIETARY TRANSACTION IDENTIFICATION	RltdPrtryTxId	If the transaction is a novation, the original PTI must be reported. Reported only if applicable.
COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	CtrPtyPrtryTxId	The PTI assigned by the counterparty to the same transaction. Reported only if available.
COUNTERPARTY IDENTIFICATION	CtrPtyId/LEI	Legal Entity Identifier (LEI) of the counterparty. For counterparties without a LEI, COUNTERPARTY SECTOR and COUNTERPARTY LOCATION must be used instead.
COUNTERPARTY SECTOR	CtrPtyId/SctrAndLctn/Sctr	Institutional sector of the counterparty. COUNTERPARTY SECTOR must be reported for all transactions where no COUNTERPARTY IDENTIFICATION is reported.
COUNTERPARTY LOCATION	CtrPtyId/SctrAndLctn/Lctn	ISO country code of the country in which the counterparty is domiciled. COUNTERPARTY LOCATION must be reported for all transactions where no COUNTERPARTY IDENTIFICATION is reported.
TRADE DATE	TradDt/DtTm or TradDt/Dt	Date and time at which the parties entered into the agreement. If the time is not available, only the date is reported.
START DATE	StartDt	Date on which the swap starts and the initial exchange of principal takes place.
MATURITY DATE	MtrtyDt	Maturity date – the swap terminates and the final exchange of principal takes place.
FX TRANSACTION TYPE	Swp/NOKleg/TxTp	Specifies whether the reporting agent buys (BUYI) or sells (SELL) the NOK amount in the initial exchange of principal. As for FX-swaps.
NOK LEG NOMINAL AMOUNT	Swp/NOKleg/TxNmnlAmt (Ccy="NOK")	Nominal amount of the NOK leg, in NOK.
FX LEG NOMINAL AMOUNT	Swp/FXLeg/TxNmnlAmt (Ccy)	Nominal amount of the foreign currency leg, in the currency of that leg. The currency is given in the Ccy attribute (ISO 4217).
NOK LEG RATE TYPE	Swp/NOKleg/Rate	Fixed or floating rate on the NOK leg – expressed by which sub-element is used: FixedRate or FloatingRate.

Variable name	XML element	Description
NOK LEG FIXED RATE	Swp/NOKleg/Rate/FixedRate	Fixed rate on the NOK leg (per cent). Only if the leg is fixed.
NOK LEG RATE INDEX	Swp/NOKleg/Rate/FloatingRate/RateIndex	FIGI of the floating reference rate on the NOK leg (e.g. 3M NIBOR, Nowa). Only if the leg is floating.
NOK LEG BASIS POINT SPREAD	Swp/NOKleg/Rate/FloatingRate/BsisPtSprd	Basis points added to/subtracted from the reference rate on the NOK leg. Optional; omitted = 0.
FX LEG RATE TYPE	Swp/FXLeg/Rate	Fixed or floating rate on the foreign currency leg – expressed by FixedRate or FloatingRate.
FX LEG FIXED RATE	Swp/FXLeg/Rate/FixedRate	Fixed rate on the foreign currency leg (per cent). Only if the leg is fixed.
FX LEG RATE INDEX	Swp/FXLeg/Rate/FloatingRate/RateIndex	FIGI of the floating reference rate on the foreign currency leg (e.g. 3M EURIBOR, SOFR, €STR). Only if the leg is floating.
FX LEG BASIS POINT SPREAD	Swp/FXLeg/Rate/FloatingRate/BsisPtSprd	Basis points on the foreign currency leg. Optional; omitted = 0.
MARK-TO-MARKET INDICATOR	Swp/MtM	Specifies whether the swap has a mark-to-market adjusted nominal amount (MTMY) or a constant nominal amount (MTMN).
PTRR TECHNIQUE	Swp/PtRR	Specifies whether the transaction results from a post-trade risk reduction exercise and the technique: NPTR (not PTRR), COMP, RBAL, BASI or OTHR.

3.3.6.2 Variable codes – cross-currency basis swap

Code	Variable name	Type	Example
C10	REPORTED TRANSACTION STATUS	String. Length: 4 CL_REPORTED_TRANSACTION_STATUS (see appendix 1)	NEWT
C15	NOVATION STATUS	String. Length: 4 CL_NOVATION_STATUS (see appendix 1)	NONO
C20	UNIQUE TRANSACTION IDENTIFIER	String. Max length: 105 Unique Transaction Identifier (UTI) Up to 105 alphanumeric characters. 4 special characters allowed: ‘:’, ‘/’, ‘-’, ‘_’ Special characters are not allowed at the start or end. Spaces are not allowed.	
C30	PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105. Unique transaction identification per reporting agent and market segment.	994e414e-8739-4a79-8741-c08920689999
C35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105.	
C40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105.	
C50	COUNTERPARTY IDENTIFICATION	String. Length: 20 The Legal Entity Identifier (LEI) is a 20-character alphanumeric code that is unique to entities active in financial markets. (ISO 17442)	«549300GKFG0RYRRQ1414» refers to DNB Bank ASA
C60	COUNTERPARTY SECTOR	String. Max length: 4 Institutional sector according to ESA 2010. CL_COUNTERPARTY_SECTOR (see appendix 1)	S122
C70	COUNTERPARTY LOCATION	String. Length: 2 [ISO 3166-1 alpha-2] CL_COUNTRY (see appendix 1)	NO
C80	TRADE DATE	Date/time [ISO 8601] YYYY-MM-DDThh:mm:ss+/-hh:mm or YYYY-MM-DDThh:mm:ss.sss+/-hh:mm	2026-05-07T09:00:00Z

Code	Variable name	Type	Example
		Time zone information (+/-hh:mm) must be included. Local time without «+/-hh:mm» is not allowed. Or Date [ISO 8601] YYYY-MM-DD The date must correspond to the CET time zone.	
C90	START DATE	Date [ISO 8601] YYYY-MM-DD The date must correspond to the CET time zone.	2026-05-08
C100	MATURITY DATE	Date [ISO 8601] YYYY-MM-DD The date must correspond to the CET time zone.	2026-08-08
C110	FX TRANSACTION TYPE	String. Length: 4 CL_FX_TRANSACTION_TYPE (see appendix 1)	BUYI
C120	NOK LEG NOMINAL AMOUNT	Numeric. Max total length: 18 Positive number. Decimals: up to 5 Attribute Ccy="NOK"	117000000 NOK
C130	FX LEG NOMINAL AMOUNT	Numeric. Max total length: 18 Positive number. Decimals: up to 5 Attribute Ccy [ISO 4217]	100000000 EUR
C150	NOK LEG RATE TYPE	Choice: FixedRate or FloatingRate	FloatingRate
C160	NOK LEG FIXED RATE	Numeric. Decimals: up to 10 Unit: Per cent Positive or negative number.	
C170	NOK LEG RATE INDEX	String. Length: 12 FIGI [ISO 18774]	BBG002SBTLB0 (3M NIBOR)
C180	NOK LEG BASIS POINT SPREAD	Numeric. Max total length: 18 Decimals: up to 4 Unit: Basis points Positive or negative number.	25
C190	FX LEG RATE TYPE	Choice: FixedRate or FloatingRate	FloatingRate
C200	FX LEG FIXED RATE	Numeric. Decimals: up to 10 Unit: Per cent Positive or negative number.	
C210	FX LEG RATE INDEX	String. Length: 12 FIGI [ISO 18774]	BBG002SDWKB4 (3M EURIBOR)
C220	FX LEG BASIS POINT SPREAD	Numeric. Max total length: 18 Decimals: up to 4 Unit: Basis points Positive or negative number.	
C240	MARK-TO-MARKET INDICATOR	String. Length: 4 CL_MTM_INDICATOR (see appendix 1)	MTMY
C250	PTRR TECHNIQUE	String. Length: 4 CL_PTRR_TECHNIQUE (see appendix 1)	NPTR

3.3.7 Central bank certificates

The segment comprises purchases and sales of central bank certificates issued by Norges Bank – short-term debt instruments used in liquidity management. Transactions in both the primary market (allotment from Norges Bank in

the auction) and the secondary market shall be reported. The segment uses Norges Bank's proprietary schema nb.irtr.ccrt.01 and reuses the field pattern of the unsecured segment for short-term debt securities.

The issuer is always Norges Bank; no separate issuer field is therefore reported. The certificate is identified by ISIN. Threshold: none – all transactions are reported irrespective of amount and counterparty. For primary allotments the counterparty is Norges Bank.

Primary dealers always purchase as principal, for their own account or for resale to clients. An allotment in the auction is therefore reported as one transaction with MARKET SEGMENT = PRIM and Norges Bank as counterparty, and any resale to a client as a separate transaction with MARKET SEGMENT = SCND and the client as counterparty (see example 11 in appendix 3). Repurchase agreements with certificates as collateral are reported in the secured segment, not here.

3.3.7.1 Definition of variables – central bank certificates

The table below specifies each variable to be reported for each transaction. Some variables are optional (light blue fields). The XML element column gives the element name in nb.irtr.ccrt.01 (path relative to Tx).

Variable name	XML element	Description
REPORTED TRANSACTION STATUS	RptdTxSts	Status of the transaction. Specifies whether the transaction is: - new - an amendment of a previously reported transaction - a cancellation of a previously reported transaction - a correction of a previously reported transaction
NOVATION STATUS	NvtnSts	Specifies whether the transaction is a novation (change of counterparty). Reported only if applicable.
UNIQUE TRANSACTION IDENTIFIER	UnqTxIdr	A code that uniquely identifies the transaction. Reported only if available.
PROPRIETARY TRANSACTION IDENTIFICATION	PrtryTxId	The bank's proprietary internal transaction identification. The PTI must be unique per market segment and reporting unit.
RELATED PROPRIETARY TRANSACTION IDENTIFICATION	RltdPrtryTxId	If the transaction is a novation, the original PTI must be reported. Reported only if applicable.
COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	CtrPtyPrtryTxId	The PTI assigned by the counterparty to the same transaction. Reported only if available.
COUNTERPARTY IDENTIFICATION	CtrPtyId/LEI	Legal Entity Identifier (LEI) of the counterparty. For counterparties without a LEI, COUNTERPARTY SECTOR and COUNTERPARTY LOCATION must be used instead.
COUNTERPARTY SECTOR	CtrPtyId/SctrAndLctn/Sctr	Institutional sector of the counterparty. COUNTERPARTY SECTOR must be reported for all transactions where no COUNTERPARTY IDENTIFICATION is reported.
COUNTERPARTY LOCATION	CtrPtyId/SctrAndLctn/Lctn	ISO country code of the country in which the counterparty is domiciled. COUNTERPARTY LOCATION must be reported for all transactions where no COUNTERPARTY IDENTIFICATION is reported.
TRADE DATE	TradDt/DtTm or TradDt/Dt	Date and time at which the parties entered into the agreement. If the time is not available, only the date is reported.
SETTLEMENT DATE	SttlmDt	Settlement date of the transaction.
MATURITY DATE	MtrtyDt	Maturity date of the certificate.
CERTIFICATE ISIN	InstrumentId	ISIN of the certificate [ISO 6166].
SECURITIES TRANSACTION TYPE	TxTp	Specifies whether the reporting agent buys (BUYI) or sells (SELL) the certificate.

Variable name	XML element	Description
TRANSACTION NOMINAL AMOUNT	TxNmnlAmt (Ccy="NOK")	Face value in NOK.
TRANSACTION DEAL PRICE	DealPric	Transaction price as a percentage of face value (including any accrued interest). Below 100 for discounted certificates.
DEAL RATE (YIELD)	DealRate	Effective annual yield at the time of the trade. Optional.
MARKET SEGMENT	MktSeg	Specifies whether the transaction is the reporting agent's own allotment in the auction (PRIM) or a trade in an already issued certificate (SCND).

3.3.7.2 Variable codes – central bank certificates

Code	Variable name	Type	Example
K10	REPORTED TRANSACTION STATUS	String. Length: 4 CL_REPORTED_TRANSACTION_STATUS (see appendix 1)	NEWT
K15	NOVATION STATUS	String. Length: 4 CL_NOVATION_STATUS (see appendix 1)	NONO
K20	UNIQUE TRANSACTION IDENTIFIER	String. Max length: 105 Unique Transaction Identifier (UTI) Up to 105 alphanumeric characters. 4 special characters allowed: ':', '/', '-', '_' Special characters are not allowed at the start or end. Spaces are not allowed.	
K30	PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105. Unique transaction identification per reporting agent and market segment.	0a67ebb0-ed7b-431e-b336-5642a1715f53
K35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105.	
K40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105.	
K50	COUNTERPARTY IDENTIFICATION	String. Length: 20 The Legal Entity Identifier (LEI) is a 20-character alphanumeric code that is unique to entities active in financial markets. (ISO 17442)	«54930006E2WAK3IAXE34» refers to Norges Bank
K60	COUNTERPARTY SECTOR	String. Max length: 4 Institutional sector according to ESA 2010. CL_COUNTERPARTY_SECTOR (see appendix 1)	S121
K70	COUNTERPARTY LOCATION	String. Length: 2 [ISO 3166-1 alpha-2] CL_COUNTRY (see appendix 1)	NO
K80	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) must be included. Local time without «+/-hh:mm» is not allowed. Or Date [ISO 8601] YYYY-MM-DD The date must correspond to the CET time zone.	2026-07-13T11:00:00+02:00
K90	SETTLEMENT DATE	Date [ISO 8601] YYYY-MM-DD The date must correspond to the CET time zone.	2026-07-15
K100	MATURITY DATE	Date [ISO 8601]	2026-10-14

Code	Variable name	Type	Example
		YYYY-MM-DD The date must correspond to the CET time zone.	
K110	CERTIFICATE ISIN	String. Length: 12 ISIN [ISO 6166]	NO0012345678
K120	SECURITIES TRANSACTION TYPE	String. Length: 4 CL_SECURITIES_TRANSACTION_TYPE (see appendix 1)	BUYI
K130	TRANSACTION NOMINAL AMOUNT	Numeric. Max total length: 18 Positive number. Decimals: up to 5 Currency code [ISO 4217]	500000000 NOK
K140	TRANSACTION DEAL PRICE	Numeric. Max total length: 11 Decimals: up to 10 Unit: Per cent of face value	99.20
K150	DEAL RATE (YIELD)	Numeric. Max total length: 11 Positive or negative number. Decimals: up to 10 Unit: Per cent	4.15
K160	MARKET SEGMENT	String. Length: 4 CL_CERTIFICATE_MARKET_SEGMENT (see appendix 1)	SCND

Appendix 1: List of codes

Code list	Input	Description
CL_CALL_PUT	CALL	Call
CL_CALL_PUT	PUTO	Put
CL_CERTIFICATE_MARKET_SEGMENT	PRIM	The reporting agent's own allotment from Norges Bank in the primary auction
CL_CERTIFICATE_MARKET_SEGMENT	SCND	Trade in an already issued certificate (secondary market)
CL_CFI	See ISO 10962	See ISO 10962
CL_COLLATERAL_ISSUER_SECTOR	S11	Non-financial corporations
CL_COLLATERAL_ISSUER_SECTOR	S12	Financial corporations
CL_COLLATERAL_ISSUER_SECTOR	S121	Central banks
CL_COLLATERAL_ISSUER_SECTOR	S122	Banks
CL_COLLATERAL_ISSUER_SECTOR	S123	Money market funds (MMFs)
CL_COLLATERAL_ISSUER_SECTOR	S124	Non-MMF investment funds
CL_COLLATERAL_ISSUER_SECTOR	S125	Other financial corporations
CL_COLLATERAL_ISSUER_SECTOR	S126	Financial auxiliaries
CL_COLLATERAL_ISSUER_SECTOR	S127	Other money lending institutions
CL_COLLATERAL_ISSUER_SECTOR	S128	Insurance corporations
CL_COLLATERAL_ISSUER_SECTOR	S129	Pension funds
CL_COLLATERAL_ISSUER_SECTOR	S13	General government
CL_COLLATERAL_ISSUER_SECTOR	S14	Households
CL_COLLATERAL_ISSUER_SECTOR	S15	Non-profit institutions
CL_COLLATERAL_POOL	POOL	Collateral pool
CL_COLLATERAL_POOL	NOPL	Single or multiple collateral
CL_COUNTERPARTY_SECTOR	S11	Non-financial corporations
CL_COUNTERPARTY_SECTOR	S121	Central banks
CL_COUNTERPARTY_SECTOR	S122	Banks
CL_COUNTERPARTY_SECTOR	S123	Money market funds (MMFs)
CL_COUNTERPARTY_SECTOR	S124	Non-MMF investment funds
CL_COUNTERPARTY_SECTOR	S125	Other financial corporations
CL_COUNTERPARTY_SECTOR	S126	Financial auxiliaries
CL_COUNTERPARTY_SECTOR	S127	Other money lending institutions

Code list	Input	Description
CL_COUNTERPARTY_SECTOR	S128	Insurance corporations
CL_COUNTERPARTY_SECTOR	S129	Pension funds
CL_COUNTERPARTY_SECTOR	S13	General government
CL_COUNTRY	See ISO 3166-1 alpha-2	See ISO 3166-1 alpha-2
CL_DATASETACTION	NOTX	No transaction
CL_FCC	See ISO 4217	See ISO 4217
CL_FX_INSTRUMENT_TYPE	SPOT	Foreign exchange transaction settling on the spot date
CL_FX_INSTRUMENT_TYPE	OUTR	Foreign exchange transaction (outright forward) settling on a date other than the spot date
CL_FX_TRANSACTION_TYPE	BUYI	NOK bought on the settlement date / in the near leg
CL_FX_TRANSACTION_TYPE	SELL	NOK sold on the settlement date / in the near leg
CL_INSTRUMENT_TYPE	DPST	Deposit
CL_INSTRUMENT_TYPE	CEOD	Certificate of deposit (CD)
CL_INSTRUMENT_TYPE	COPR	Commercial paper (CP)
CL_INSTRUMENT_TYPE	ABCP	Asset backed commercial paper
CL_INSTRUMENT_TYPE	FRNT	Floating rate note (FRN)
CL_INSTRUMENT_TYPE	OTHR	Other short-term debt securities
CL_MARKET_SEGMENT	auth.012.001.02	Secured segment
CL_MARKET_SEGMENT	auth.013.001.02	Unsecured segment
CL_MARKET_SEGMENT	auth.014.001.02	FX-swap
CL_MARKET_SEGMENT	auth.015.001.02	OIS
CL_MARKET_SEGMENT	nb.fxtr.spot.01	Foreign exchange transactions (spot and forward)
CL_MARKET_SEGMENT	nb.bstr.bswp.01	Cross-currency basis swap
CL_MARKET_SEGMENT	nb.irtr.ccrt.01	Central bank certificates
CL_MTM_INDICATOR	MTMY	Mark-to-market: nominal amount is reset periodically against spot
CL_MTM_INDICATOR	MTMN	Constant nominal amount throughout the life of the swap
CL_NOVATION_STATUS	NONO	No novation
CL_NOVATION_STATUS	NOVA	Novation
CL_OIS_TRANSACTION_TYPE	PAID	Reporting agent pays fixed
CL_OIS_TRANSACTION_TYPE	RECE	Reporting agent receives fixed
CL_PTRR_TECHNIQUE	NPTR	Not PTRR – ordinary transaction
CL_PTRR_TECHNIQUE	COMP	Portfolio compression – fewer contracts / lower gross notional without material change in market risk
CL_PTRR_TECHNIQUE	RBAL	Portfolio rebalancing – redistribution of exposures to reduce counterparty risk and margin requirements
CL_PTRR_TECHNIQUE	BASI	Basis risk optimisation – adjustment of transactions to reduce basis risk
CL_PTRR_TECHNIQUE	OTHR	Other PTRR technique
CL_RATE_TYPE	FIXE	Fixed rate
CL_RATE_TYPE	VARI	Variable rate
CL_REPORTED_TRANSACTION_STATUS	AMND	Amendment
CL_REPORTED_TRANSACTION_STATUS	CANC	Cancellation
CL_REPORTED_TRANSACTION_STATUS	CORR	Correction
CL_REPORTED_TRANSACTION_STATUS	NEWT	New transaction
CL_SECURITIES_TRANSACTION_TYPE	BUYI	Purchase of certificate
CL_SECURITIES_TRANSACTION_TYPE	SELL	Sale of certificate
CL_SPECIAL_COLLATERAL_INDICATOR	GENE	General collateral (GC)
CL_SPECIAL_COLLATERAL_INDICATOR	SPEC	Special collateral
CL_SPECIAL_COLLATERAL_INDICATOR	MRRP	Securities lending
CL_TRANSACTION_TYPE	BORR	Borrowing
CL_TRANSACTION_TYPE	LEND	Lending

Appendix 2: List of codes for underlying rates without ISIN

Applies to REFERENCE RATE INDEX in the secured and unsecured segments. For cross-currency basis swaps, reference rates are identified by FIGI (see section 3.3.6).

Reference rate	Input (ISIN-compatible code)
Nowa	NOWARATE0003
Nibor 1 week	NIBOR1W00002
Nibor 1 month	NIBOR1M00003
Nibor 2 months	NIBOR2M00001
Nibor 3 months	NIBOR3M00009
Nibor 6 months	NIBOR6M00002
Key policy rate	NBFOLIO00005

Appendix 3: Reporting examples

Example 1) Repurchase agreement

Reporting agent: Bank A. Bank A borrows NOK 500 million and repos out DNB Boligkreditt 12/14/27 to Bank B. The repo rate is 1.10% p.a. The bond price including accrued interest is 97.39. Trade date is 23 October 2018, settlement date is 24 October 2018 and maturity date is 7 November 2018. Bank A reports the following:

Code	Variable name	Example
S10	REPORTED TRANSACTION STATUS	NEWT
S15	NOVATION STATUS	NONO
S20	UNIQUE TRANSACTION IDENTIFIER	
S30	PROPRIETARY TRANSACTION IDENTIFICATION	4ec4bf31-51ec-445b-90e5-d86fe93d65e6
S35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	
S40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	
S50	COUNTERPARTY IDENTIFICATION	LEI of Bank B
S60	COUNTERPARTY SECTOR	
S70	COUNTERPARTY LOCATION	
S80	TRIPARTY AGENT IDENTIFICATION	
S90	TRADE DATE	2018-10-23T10:00:00+00:00
S100	SETTLEMENT DATE	2018-10-24
S110	MATURITY DATE	2018-11-07
S120	TRANSACTION TYPE	BORR
S130	TRANSACTION NOMINAL AMOUNT	486950000 NOK
S140	RATE TYPE	FIXE
S150	DEAL RATE	1.10
S160	REFERENCE RATE INDEX	
S170	BASIS POINT SPREAD	
S180	COLLATERAL ISIN	XS1735612290
S190	COLLATERAL POOL	
S200	COLLATERAL TYPE	
S210	COLLATERAL ISSUER SECTOR	
S220	SPECIAL COLLATERAL INDICATOR	GENE
S230	COLLATERAL NOMINAL AMOUNT	500000000 NOK
S240	COLLATERAL HAIRCUT	

Example 2) Deposit

Reporting agent: Bank A. Bank A receives a deposit of NOK 500 million from Bank B. Fixed rate 0.81% p.a. Trade date is 25 October 2018 and settlement date is 25 October 2018. Bank A reports the following:

Code	Variable name	Example
U10	REPORTED TRANSACTION STATUS	NEWT
U15	NOVATION STATUS	NONO
U20	UNIQUE TRANSACTION IDENTIFIER	
U30	PROPRIETARY TRANSACTION IDENTIFICATION	b995b5e7-0111-4a29-b92b-69e06946e618
U35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	
U40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	
U50	COUNTERPARTY IDENTIFICATION	LEI of Bank B
U60	COUNTERPARTY SECTOR	
U70	COUNTERPARTY LOCATION	
U80	TRADE DATE	2018-10-25T11:04:00+00:00
U90	SETTLEMENT DATE	2018-10-25
U100	MATURITY DATE	2018-10-26
U110	INSTRUMENT TYPE	DPST
U120	TRANSACTION TYPE	BORR
U130	TRANSACTION NOMINAL AMOUNT	500000000 NOK
U140	TRANSACTION DEAL PRICE	100
U150	RATE TYPE	FIXE
U160	DEAL RATE	0.81
U170	REFERENCE RATE INDEX	
U180	BASIS POINT SPREAD	
U190	CALL OR PUT	
U200	FIRST CALL/PUT DATE	
U210	CALL/PUT NOTICE PERIOD	

Example 3) Deposit with a 31-day notice period

Reporting agent: Bank A. Bank A receives a deposit of NOK 300 million from Company A. The deposit can be withdrawn at the earliest 31 days after notice is given. Fixed rate 1.00% p.a. Trade date is 25 October 2018 and settlement date is 25 October 2018. Bank A reports the following:

Code	Variable name	Example
U10	REPORTED TRANSACTION STATUS	NEWT
U15	NOVATION STATUS	NONO
U20	UNIQUE TRANSACTION IDENTIFIER	
U30	PROPRIETARY TRANSACTION IDENTIFICATION	0a67ebb0-ed7b-431e-b336-5642a1715f53
U35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	
U40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	
U50	COUNTERPARTY IDENTIFICATION	
U60	COUNTERPARTY SECTOR	S11
U70	COUNTERPARTY LOCATION	NO
U80	TRADE DATE	2018-10-25T11:04:00+00:00
U90	SETTLEMENT DATE	2018-10-25
U100	MATURITY DATE	2018-11-23
U110	INSTRUMENT TYPE	DPST
U120	TRANSACTION TYPE	BORR
U130	TRANSACTION NOMINAL AMOUNT	300000000 NOK

Code	Variable name	Example
U140	TRANSACTION DEAL PRICE	100
U150	RATE TYPE	FIXE
U160	DEAL RATE	1.00
U170	REFERENCE RATE INDEX	
U180	BASIS POINT SPREAD	
U190	CALL OR PUT	
U200	FIRST CALL/PUT DATE	
U210	CALL/PUT NOTICE PERIOD	

Example 4) FX-swap

Reporting agent: Bank A. Bank A sells NOK 300 million against USD to Bank B. Trade date 22 May 2018, settlement date 23 May 2018 and maturity 23 August 2018. The USDNOK spot rate is 8.0607 and the USDNOK forward points are -286.86. Bank A reports the following:

Code	Variable name	Example
F10	REPORTED TRANSACTION STATUS	NEWT
F15	NOVATION STATUS	NONO
F20	UNIQUE TRANSACTION IDENTIFIER	
F30	PROPRIETARY TRANSACTION IDENTIFICATION	f9657dd1-6018-4eee-9078-f4b4360f318f
F35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	
F40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	
F50	COUNTERPARTY IDENTIFICATION	LEI of Bank B
F60	COUNTERPARTY SECTOR	
F70	COUNTERPARTY LOCATION	
F80	TRADE DATE	2018-05-22T10:00:00+00:00
F90	VALUE DATE	2018-05-23
F100	MATURITY DATE	2018-08-23
F110	FX TRANSACTION TYPE	SELL
F120	TRANSACTION NOMINAL AMOUNT	300000000 NOK
F130	FOREIGN CURRENCY CODE	USD
F140	FOREIGN EXCHANGE SPOT RATE	8.0607
F150	FOREIGN EXCHANGE FORWARD POINTS	-286.86

Example 5) FX spot

Reporting agent: Bank A. Bank A sells NOK 50 million spot against EUR to the counterparty. Trade date is 25 June 2026, settlement date 29 June 2026, and the exchange rate is 11.2195. Bank A reports the following:

Code	Variable name	XML element	Example
X10	REPORTED TRANSACTION STATUS	RptdTxSts	NEWT
X15	NOVATION STATUS	NvtnSts	NONO
X30	PROPRIETARY TRANSACTION IDENTIFICATION	PrtryTxId	994e414e-8739-4a79-8741-c08920689999
X50	COUNTERPARTY IDENTIFICATION	CtrPtyId/LEI	LEI of the counterparty
X80	TRADE DATE	TradDt/DtTm	2026-06-25T10:15:42+00:00
X90	SETTLEMENT DATE	SttlmDt	2026-06-29
X100	INSTRUMENT TYPE	InstrmTp	SPOT
X110	FX TRANSACTION TYPE	TxTp	SELL
X120	TRANSACTION NOMINAL AMOUNT	TxNmnlAmt	50000000 (NOK)
X130	FOREIGN CURRENCY CODE	FrgrnCcy	EUR
X140	FOREIGN EXCHANGE SPOT RATE	XchgSpotRate	11.2195

Code	Variable name	XML element	Example
X160	POST TRADE RISK REDUCTION	PtRR	NPTR

Example 6) FX forward

Reporting agent: Bank A. Bank A buys NOK 100 million against USD one month forward from counterparty B. Trade date is 17 August 2026 and settlement date is 21 September 2026. The spot rate is 9.896005 and the forward points are 40.25 (forward rate 9.900030). Bank A reports the following:

Code	Variable name	XML element	Example
X10	REPORTED TRANSACTION STATUS	RptdTxSts	NEWT
X15	NOVATION STATUS	NvtnSts	NONO
X30	PROPRIETARY TRANSACTION IDENTIFICATION	PrtryTxId	995e414e-8739-4a79-8741-c08920689999
X50	COUNTERPARTY IDENTIFICATION	CtrPtyId/LEI	LEI of the counterparty
X80	TRADE DATE	TradDt/DtTm	2026-08-17T14:25:00+00:00
X90	SETTLEMENT DATE	SttlmDt	2026-09-21
X100	INSTRUMENT TYPE	InstrmTp	OUTR
X110	FX TRANSACTION TYPE	TxTp	BUYI
X120	TRANSACTION NOMINAL AMOUNT	TxNmnlAmt	100000000 (NOK)
X130	FOREIGN CURRENCY CODE	FrngCcy	USD
X140	FOREIGN EXCHANGE SPOT RATE	XchgSpotRate	9.896005
X150	FOREIGN EXCHANGE FORWARD POINTS	XchgFwdPt	40.25
X160	POST TRADE RISK REDUCTION	PtRR	NPTR

Example 7) OIS

Reporting agent: Bank A. Bank A enters into an OIS in which it receives a fixed rate of 4.25% against Nowa on a nominal amount of NOK 1 billion. Trade date 25 June 2026, start date 29 June 2026 and maturity 29 March 2027. Bank A reports the following:

Code	Variable name	XML element	Example
O10	REPORTED TRANSACTION STATUS	RptdTxSts	NEWT
O15	NOVATION STATUS	NvtnSts	NONO
O30	PROPRIETARY TRANSACTION IDENTIFICATION	PrtryTxId	7c1f0b2e-4a6d-4f0e-9d3a-2b7c8e1f5a60
O50	COUNTERPARTY IDENTIFICATION	CtrPtyId/LEI	LEI of the counterparty
O80	TRADE DATE	TradDt/DtTm	2026-06-25T09:15:00+02:00
O90	START DATE	StartDt	2026-06-29
O100	MATURITY DATE	MtrtyDt	2027-03-29
O110	FIXED INTEREST RATE	FxdIntrstRate	4.25
O120	OIS TRANSACTION TYPE	TxTp	RECE
O130	TRANSACTION NOMINAL AMOUNT	TxNmnlAmt	1000000000 (NOK)

Example 8) Cross-currency basis swap – float–float (NIBOR/EURIBOR)

Reporting agent: Bank A. Bank A enters into a 3-month NOK/EUR basis swap. At the start Bank A receives NOK 117 million (buys NOK) and delivers EUR 10 million. Bank A pays 3M NIBOR + 25 bp on the NOK leg and receives 3M EURIBOR flat on the EUR leg. Trade date 7 May 2026, start 8 May 2026, maturity 8 August 2026. The nominal amount is reset against spot (MTM). Ordinary transaction. Bank A reports the following:

Code	Variable name	XML element	Example
C10	REPORTED TRANSACTION STATUS	RptdTxSts	NEWT
C15	NOVATION STATUS	NvtnSts	NONO

Code	Variable name	XML element	Example
C30	PROPRIETARY TRANSACTION IDENTIFICATION	PrtryTxId	994e414e-8739-4a79-8741-c08920689999
C50	COUNTERPARTY IDENTIFICATION	CtrPtyId/LEI	LEI of the counterparty
C80	TRADE DATE	TradDt/DtTm	2026-05-07T09:00:00Z
C90	START DATE	StartDt	2026-05-08
C100	MATURITY DATE	MtrtyDt	2026-08-08
C110	FX TRANSACTION TYPE	Swp/NOKleg/TxTp	BUYI
C120	NOK LEG NOMINAL AMOUNT	Swp/NOKleg/TxNmnlAmt	117000000 (NOK)
C170	NOK LEG RATE INDEX	Swp/NOKleg/Rate/FloatingRate/RateIndex	BBG002SBTLB0
C180	NOK LEG BASIS POINT SPREAD	Swp/NOKleg/Rate/FloatingRate/BsisPtSprd	25
C130	FX LEG NOMINAL AMOUNT	Swp/FXLeg/TxNmnlAmt	10000000 (EUR)
C210	FX LEG RATE INDEX	Swp/FXLeg/Rate/FloatingRate/RateIndex	BBG002SDWKB4
C240	MARK-TO-MARKET INDICATOR	Swp/MtM	MTMY
C250	PTRR TECHNIQUE	Swp/PtRR	NPTR

Example 9) Cross-currency basis swap – float–fixed (NIBOR / fixed USD)

Reporting agent: Bank A. Bank A enters into a 6-month NOK/USD swap in which it receives NOK 52 million (buys NOK) against USD 5 million. Bank A pays 3M NIBOR + 10 bp on the NOK leg and receives 0.75% fixed on the USD leg. Trade date 7 May 2026, start 8 May 2026, maturity 8 November 2026. Constant nominal amount. Bank A reports the following:

Code	Variable name	XML element	Example
C10	REPORTED TRANSACTION STATUS	RptdTxSts	NEWT
C30	PROPRIETARY TRANSACTION IDENTIFICATION	PrtryTxId	995e414e-8739-4a79-8741-c08920689999
C50	COUNTERPARTY IDENTIFICATION	CtrPtyId/LEI	LEI of the counterparty
C80	TRADE DATE	TradDt/DtTm	2026-05-07T09:00:00Z
C90	START DATE	StartDt	2026-05-08
C100	MATURITY DATE	MtrtyDt	2026-11-08
C110	FX TRANSACTION TYPE	Swp/NOKleg/TxTp	BUYI
C120	NOK LEG NOMINAL AMOUNT	Swp/NOKleg/TxNmnlAmt	52000000 (NOK)
C170	NOK LEG RATE INDEX	Swp/NOKleg/Rate/FloatingRate/RateIndex	BBG002SBTLB0
C180	NOK LEG BASIS POINT SPREAD	Swp/NOKleg/Rate/FloatingRate/BsisPtSprd	10
C130	FX LEG NOMINAL AMOUNT	Swp/FXLeg/TxNmnlAmt	5000000 (USD)
C200	FX LEG FIXED RATE	Swp/FXLeg/Rate/FixedRate	0.75
C240	MARK-TO-MARKET INDICATOR	Swp/MtM	MTMN
C250	PTRR TECHNIQUE	Swp/PtRR	NPTR

Example 10) Central bank certificate – secondary market

Reporting agent: Bank A. Bank A buys central bank certificates with ISIN NO0012345678 in the secondary market, face value NOK 500 million, at a price of 99.20 (% of face value), giving an effective yield of 4.15%. Trade date 13 July 2026, settlement 15 July 2026, maturity 14 October 2026. Bank A reports the following:

Code	Variable name	XML element	Example
K10	REPORTED TRANSACTION STATUS	RptdTxSts	NEWT
K15	NOVATION STATUS	NvtnSts	NONO
K30	PROPRIETARY TRANSACTION IDENTIFICATION	PrtryTxId	0a67ebb0-ed7b-431e-b336-5642a1715f53
K50	COUNTERPARTY IDENTIFICATION	CtrPtyId/LEI	LEI of the counterparty

Code	Variable name	XML element	Example
K80	TRADE DATE	TradDt/DtTm	2026-07-13T11:00:00+02:00
K90	SETTLEMENT DATE	SttlmDt	2026-07-15
K100	MATURITY DATE	MtrtyDt	2026-10-14
K110	CERTIFICATE ISIN	InstrumentId	NO0012345678
K120	SECURITIES TRANSACTION TYPE	TxTp	BUYI
K130	TRANSACTION NOMINAL AMOUNT	TxNmnlAmt	500000000 (NOK)
K140	TRANSACTION DEAL PRICE	DealPric	99.20
K150	DEAL RATE (YIELD)	DealRate	4.15
K160	MARKET SEGMENT	MktSeg	SCND

Example 11) Central bank certificate – primary dealer buys for a client on the auction day

On the auction day, 13 July 2026, a client (a fund) has placed an order with primary dealer Bank A for NOK 300 million of a new series of central bank certificates (ISIN NO0012345678). Bank A submits bids in the auction covering both the client's order and the bank's own holdings, and is allotted NOK 1 000 million at a price of 99.20. The dealer always purchases as principal: the allotment is settled against the dealer's own book, and the client receives the certificates via a separate trade the same day at the same price. Bank A reports two transactions.

Transaction 1 – purchase from Norges Bank in the auction (primary):

Code	Variable name	XML element	Example
K10	REPORTED TRANSACTION STATUS	RptdTxSts	NEWT
K30	PROPRIETARY TRANSACTION IDENTIFICATION	PrtryTxId	A-2026-07-13-001
K50	COUNTERPARTY IDENTIFICATION	CtrPtyId/LEI	54930006E2WAK3IAXE34 (Norges Bank)
K80	TRADE DATE	TradDt/DtTm	2026-07-13T11:00:00+02:00
K90	SETTLEMENT DATE	SttlmDt	2026-07-15
K100	MATURITY DATE	MtrtyDt	2026-10-14
K110	CERTIFICATE ISIN	InstrumentId	NO0012345678
K120	SECURITIES TRANSACTION TYPE	TxTp	BUYI
K130	TRANSACTION NOMINAL AMOUNT	TxNmnlAmt	1000000000 (NOK)
K140	TRANSACTION DEAL PRICE	DealPric	99.20
K160	MARKET SEGMENT	MktSeg	PRIM

Transaction 2 – resale to the client the same day (reported as secondary):

Code	Variable name	XML element	Example
K10	REPORTED TRANSACTION STATUS	RptdTxSts	NEWT
K30	PROPRIETARY TRANSACTION IDENTIFICATION	PrtryTxId	A-2026-07-13-002
K50	COUNTERPARTY IDENTIFICATION	CtrPtyId/LEI	LEI of the client (the fund)
K80	TRADE DATE	TradDt/DtTm	2026-07-13T13:30:00+02:00
K90	SETTLEMENT DATE	SttlmDt	2026-07-15
K100	MATURITY DATE	MtrtyDt	2026-10-14
K110	CERTIFICATE ISIN	InstrumentId	NO0012345678
K120	SECURITIES TRANSACTION TYPE	TxTp	SELL
K130	TRANSACTION NOMINAL AMOUNT	TxNmnlAmt	300000000 (NOK)
K140	TRANSACTION DEAL PRICE	DealPric	99.20
K160	MARKET SEGMENT	MktSeg	SCND

Note that transaction 2 is given MARKET SEGMENT = SCND even though it takes place on the auction day and is in reality distribution of a fresh primary allotment. Cross-checking against the auction calendar distinguishes such distribution from genuine secondary market turnover.

Appendix 4: Mapping of ORBOF codes and S-codes

S-name	S-code	ORBOF code	ORBOF name (Norwegian)
Non-financial corporations	S11	21000	Private aksjeselskaper mv.
Non-financial corporations	S11	11200	Statlig eide aksjeselskaper mv.
Non-financial corporations	S11	15200	Kommunalt eide aksjeselskaper mv.
Non-financial corporations	S11	23000	Personlige foretak
Non-financial corporations	S11	11100	Statens forretningsdrift
Non-financial corporations	S11	15100	Kommunale foretak med ubegrenset ansvar
Non-financial corporations	S11	25000	Private, produsentorienterte organisasjoner uten profittformål
Non-financial corporations	S11	91000	Utenlandske ikke-finansielle foretak
Central banks	S121	92000	Utenlandske sentralbanker
Banks	S122	32000	Banker
Banks	S122	35000	Kredittforetak
Banks	S122	93000	Utenlandske kredittinstitusjoner
Money market funds	S123	43000	Verdipapirfond*
Non-MMF investment funds	S124	43000	Verdipapirfond
Other financial corporations	S125	36000	Finansieringsselskaper
Other financial corporations	S125	45000	Investeringsselskaper og aktive eierfond / PE-fond
Other financial corporations	S125	95000	Utenlandske andre finansielle foretak
Financial auxiliaries	S126	41000	Finansielle holdingselskaper
Financial auxiliaries	S126	49000	Øvrige finansielle foretak unntatt forsikring
Other money lending institutions	S127	39000	Statlige låneinstitutter mv.
Insurance corporations	S128	55000	Livsforsikringsselskaper mv.
Insurance corporations	S128	57000	Skadeforsikringsselskaper
Pension funds	S129	55000	Livsforsikringsselskaper mv.**
General government	S13	61000	Stats- og trygdeforvaltningen
General government	S13	65000	Kommuneforvaltningen
General government	S13	96000	Utenlandsk offentlig forvaltning

* Those that are money market funds ** Those that are pension funds

Appendix 5: Contact form for overnight transactions

A contact may be an individual, a shared mailbox or similar.

Role	Telephone	E-mail	Name