

User guide – Daily reporting on money market data

Version 2.5

2/5/2021

Version	Date	Description
1	06.12.2018	
2	25.01.2019	Changes to relevant counterparties, definition of SMEs and use of LEI.
2.1	18.02.2019	Introduction of a lower limit on transaction volume and change of submission deadline for a period.
2.2	08.03.2019	Mapping of ESA S-codes and ORBOF-codes. Change in day count convention.
2.3	11.09.2019	ISIN compatible code for Norges Banks sight deposit rate and clarification on SME measures.
2.4	15.11.2019	Info on deadlines
2.5	05.02.2021	EEA and the UK in section 2.1

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Daily reporting on NOK money market data (RPD)

1 Background

The purpose of this reporting is to gain a better insight into the Norwegian money market. The data will be used in Norges Bank's analysis of monetary policy implementation and liquidity risks in the banking system. 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.

This user guide will be updated on a regular basis. The latest version will be available on Norges Bank's website. The reporting institutions should always make sure that they are using the latest version.

2 General requirements

2.1 Scope of the reporting

The daily reporting encompasses Norwegian banks and Norwegian branches of foreign banks established in the EU/EEA and the UK participating as quota group 1 and 2 banks in Norges Bank's settlement system (NBO). Quota group 3 banks shall report on a yearly basis. The relevant reporting level is the legal entity level of the reporting bank.

The reporting shall include all transactions in money market instruments as defined in section 2.2 denominated in Norwegian kroner (NOK) and booked in units within the EU/EEA and the UK.

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

2.2 Money market segments

The reporting agents (legal entity level) shall report to Norges Bank data on transactions denominated in NOK with an original maturity up to one year (defined as transactions with a maturity of no more than 397 days from the settlement date) within **three segments**:

- a) **Secured segment:** repurchase agreements and reverse repurchase agreements and sell/buy-back and buy/sell-back agreements (borrowing and lending).
- b) **Unsecured segment:**
 - i) transactions including received deposits, other unsecured borrowing and issuance of short term debt securities.
 - ii) transactions including placed deposits, other unsecured lending and purchase of short term debt securities in primary markets.
- c) **FX-swap:** transactions where NOK is sold/bought against foreign currency with an agreement to reverse the sale/purchase on a forward pre-agreed date.

2.2.1 Relevant counterparties and definitions

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

Transactions with both domestic and foreign counterparties shall be reported. As far as possible the Legal Entity Identifier (LEI) should be used to identify counterparties. If LEI is not available, sector and location must be reported. When a foreign counterparty does not have a LEI code, the sector should be reported as if the counterparty was domestic. E.g. a counterparty that is a foreign bank, should be reported as sector S122 (Banks) and the relevant country code. Relevant counterparties and mapping of Norwegian sectors from ORBOF and S-codes are found in appendix 4.

Transactions with a nominal amount less than NOK 10 million and/or transactions with counterparties defined as "SME" pursuant to article 153 (4) Regulation (EU) 575/2013 shall not be reported.

In article 153 (4) SMEs are defined as companies where the total annual sales of the consolidated group of which the company is a part of is less than EUR 50 million. The last paragraph of the article also states that if annual sales is not a relevant indicator of company size, total assets of the consolidated group shall be used instead.

For this reporting the following applies:

- For counterparties that are part of sectors S123-S129, consolidated group annual sales is not a relevant indicator. Instead, total assets of the consolidated group shall be used as indicator.
- For counterparties that are banks (S122), central banks (S121) and general government (S13) the exception as SME does not apply. Only the limit on transaction volume applies.

Only unsecured lending in the form deposits with 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 reports must be submitted to Norges Bank between 18:00 the same banking day and 07:00 the following bank day. E.g. a transaction conducted on Monday must be reported between 18:00 on Monday and 07:00 on Tuesday. If Tuesday is a bank holiday the submission deadline will be 07:00 on Wednesday.

The submission deadline is temporarily changed from 07:00 the following bank day to 11:00 the following bank day. The deadline will be changed back to 07:00 the following bank day six months after the official start of the reporting.

The reporting must be complete and correct according to the user guide within the submission deadline. The reporting agents should operate with a time margin that allows for correction of validation errors. If the reporting agent suspects that the reporting will be delayed, Norges Bank must be contacted in advance as soon as possible. The reporting agent must also inform Norges Bank of expected time of delivery.

2.3.2 Changes and corrections in previously submitted transactions

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

- Amendments (AMND): Errors/changes in previously submitted transactions that are re-submitted on the reporting agents own initiative.
- Corrections (CORR): Errors that are corrected by request of Norges Bank
- Cancellations (CANC): Transactions that should not have been reported or that should be cancelled due to other reasons.

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

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

2.3.3 Deadlines for changes and corrections¹

In general, errors discovered by the reporting agent should be corrected within a reasonable time. One exception are unsecured transactions with overnight maturity. If the reporting agent discovers errors in unsecured 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 at day T and maturity at day T+1 within the unsecured segment with a submission deadline on T+1.

Reported transactions will undergo checks beyond the automatic validation, and Norges Bank may have questions related to the transactions. The table below specifies the required response time for the reporting agents for each segment.

Segment	Response deadline
Unsecured overnight transactions	The reporting agent immediately looks into the request/question and must acknowledge the request within 10 minutes. The reporting agent must reply and make necessary corrections within 30 minutes.
Unsecured segment other than overnight transactions, secured segment and FX swaps.	The reporting agent must acknowledge the request by end-of-day and reply/make necessary corrections within a reasonable time

Unsecured overnight transactions will undergo to checks and review between 07.30 and 09.00 while other transactions are reviewed later. For unsecured overnight transactions, the reporting agents are required to have persons available for Norges Banks' questions/requests from 07.30.

For unsecured overnight transactions the reporting agents must provide a contact person(s), see appendix 5. The form in appendix 5 must be completed and sent to

¹ All deadlines in this chapter are moved back by 4 hours until 6 months after the official start of the reporting

Pengemarkedsrapportering@norges-bank.no. The outcome of a request from Norges Bank may be e.g. a confirmation from the contact person that the transaction is real and properly reported, other information about the transaction or that the reported transaction is being changed (AMND/CORR/CANC). The contact must be able to handle such requests in a secure way. Requests regarding other maturities and segments will be directed to the contacts provided by the reporting agent in the onboarding document (BusinessUserEmail).

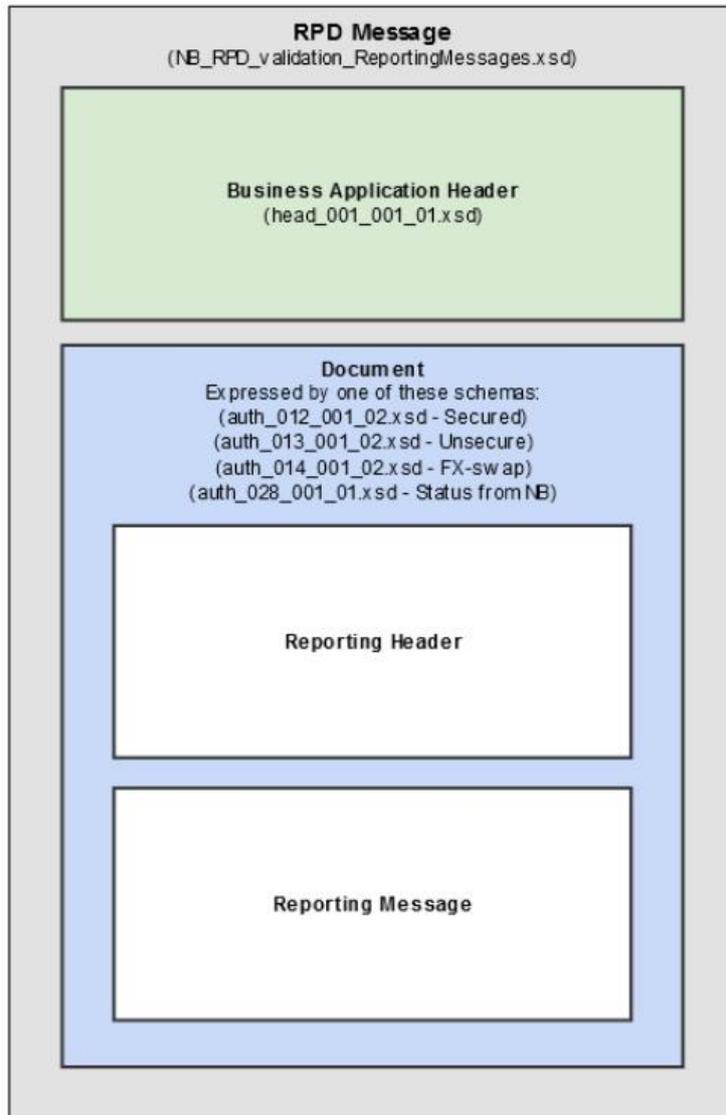
2.3.4 Reporting on days without transactions

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

3 Reporting structure

The file format used consists of two components:

- a) Business Application Header
- b) A document consisting of two parts:
 - i. Reporting Header: Identifies the reporting agent, reference period etc.
 - ii. Reporting Message: Contains information on transaction data



The illustration above represents the structure of the RPD message.

- NB_RPD_validation_ReportingMessages.xsd
 - A technical wrapper with reference to the Business Application Header and the incoming report (secured, unsecured or FX-swap) or the outgoing status message.
- head_001_001_01.xsd
 - Describes the structure of the BAH. All messages must have a BAH.
- auth_012_001_02.xsd
 - Message format of [Money Market Secured Market Statistical Report V02 \(auth.012.001.02\)](#)
 - Describes the format of transactions in the secured segment
- auth_013_001_02.xsd
 - Message format of [Money Market Unsecured Market Statistical Report V02 \(auth.013.001.02\)](#)
 - Describes the format of transactions in the unsecured segment
- auth_014_001_02.xsd
 - Message format of [Money Market Foreign Exchange Swaps Statistical Report V02 \(auth.014.001.02\)](#)

- Describes the format of transactions in FX-swap segment
- auth_028_001_01.xsd
 - Message format of [Money Market Statistical Report Status Advice V01 \(auth.028.001.01\)](#)
 - Used by Norges Bank to convey information to the reporting agent on the status of reported transactions

3.1 Business Application header

The table below describes the variables in the Business Application Header

Variable name	Description
Business Message Identifier	Character string that uniquely identifies the message from the reporting agent. The system will reject duplicate IDs from the same reporting agent (LEI).
Sender	Identifies the sender of the message by the reporting agents LEI The variable is named 'Fr' in the application header in the RPD message
Receiver	Identifies the receiver of the message by the LEI of Norges Bank The variable is named 'To' in the application header in the RPD message
Business Service	Specifies the service that the message is routed to. This variable has two valid values: NB_RPD_PROD and NB_RPD_TEST. NB_RPD_PROD should be used for all normal reporting NB_RPD_TEST should only be used for testing purposes
Market Segment Identifier	Specifies which segment the data applies to; secured, unsecured or FX-swap. The variable is named 'MsgDefIdr' in the application header of the RPD message
Creation Date	The date when the file was generated

Variable code	Variable name	Type	Example
H10	Business Message Identifier	String	INTREF012345
H20	Sender	String LEI [ISO17442]	
H30	Receiver	String LEI [ISO17442]	"54930006E2WAK3IAXE34" refers to Norges Bank
H40	Business Service	String. Length: 11 NB_PMD_PROD og NB_PMD_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-standard 20022 and ISO-standard 8601. YYYY-MM-DDThh:mm:ssZ	2016-07-01T19:30:00Z

3.2 Reporting header

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

Variable code	Variable name	Type	Example
H70	Reporting Agent	String. Max length: 20 [ISO17442]	
H80	Reference Period	Date/time [ISO 8601] YYYY-MM-DDThh:mm:ss+/-hh:mm Information on the time zone ('+/-hh:mm') must be included.	2016-07-01T18:00:00+01:00 2016-07-02T18:00:00+01:00

3.3 Reporting message

The table below is applicable to all money market segments

Variable name	Description
Data Set Action	Specifies the content of the message. If the reporting agent has not conducted any relevant transactions in the relevant time period in the relevant segment, "NOTX" must be reported. When transactions are reported this field is not included in the message.

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

3.3.1 Secured segment

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

Tri-party repos and buy/sell-backs:

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

Repurchase agreements without an agreed maturity date:

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

Example 1)

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

Time	Trade date	Settlement date	Maturity date	Transaction number (PTI)	Comment
T	T	T+2	T+3	«1»	Reporting of new transaction
T+1					No reporting
T+2					No reporting
T+3	T+3	T+3	T+4	«2»	Rollover (new transaction)
T+4	T+4	T+4	T+5	«3»	Rollover (new transaction)
T+5	T+5	T+5	T+6	«4»	Rollover (new

					transaction)
T+6					Matured. No reporting.

Example 2)

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

Time	Trade date	Settlement date	Maturity date	Transaction number (PTI)	Comment
T	T	T	T+1	«1»	Reporting of new transaction
T+1	T+1	T+1	T+2	«2»	Rollover (new transaction)
T+2	T+2	T+2	T+3	«3»	Rollover (new transaction)
T+3	T+3	T+3	T+4	«4»	Rollover (new transaction)
T+4	T+4	T+4	T+6	«5»	New fixed term transaction
T+5					No reporting
T+6					No reporting

3.3.1.1 Definition of variables – secured segment

The table below specifies each variable to be reported for each transaction. Some variables are optional (blue fields). Nevertheless, the reporting agents are urged to report all variables as far as possible.

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

COUNTERPARTY SECTOR	<p>Specifies the institutional sector of the counterparty, e.g. non-financial corporation, general government etc.</p> <p>COUNTERPARTY SECTOR must be reported for all transactions where COUNTERPARTY IDENTIFICATION is not reported.</p> <p>The variable is named 'Sctr' in the RPD message and is located in the 'SectorAndLocation' block in the 'CounterpartyIdentification' block of the message.</p>
COUNTERPARTY LOCATION	<p>Specifies the country code (ISO) of the country where the counterparty is domiciled.</p> <p>COUNTERPARTY LOCATION must be provided for all transactions where COUNTERPARTY IDENTIFICATION is not reported.</p> <p>The variable is named 'Lctn' in the RPD message and is located in the 'SectorAndLocation' block in the 'CounterpartyIdentification' block of the message</p>
TRIPARTY AGENT IDENTIFICATION	<p>LEI of the tri-party agent</p> <p><i>Mandatory for all tri-party transactions</i></p>
TRADE DATE	<p>Date and time when the parties have entered into an agreement. If the time is not available, only the date must be reported.</p>
SETTLEMENT DATE	<p>Date when the trade settles. If the transaction is a rollover of a previously reported trade, the rollover date is reported. Technical errors or other circumstances that cause the actual settlement date to deviate from the contractual settlement date must not be reported as an amendment.</p>
MATURITY DATE	<p>Date of maturity.</p> <p>If there is no agreed maturity, the maturity date is the first date on which the trade can be closed.</p>
TRANSACTION TYPE	<p>Specifies whether the transaction is borrowing or lending.</p>
TRANSACTION NOMINAL AMOUNT	<p>Nominal amount in NOK borrowed or lent. It must be specified that the amount is in NOK.</p>
RATE TYPE	<p>Specifies whether the deal rate is fixed or floating.</p>
DEAL RATE	<p>Specifies the deal rate in ACT/365 day count convention. The value can be both positive and negative. It must represent the contractually agreed rate which compensates the lending party of the transaction.</p> <p><i>The variable must only be reported if the RATE TYPE is fixed.</i></p>
REFERENCE RATE INDEX	<p>Specifies the ISIN of the underlying reference rate in a floating rate transaction.</p> <p>If the reference rate does not have an ISIN, the ISIN compatible code specified in appendix 2 must be reported.</p> <p>The variable is located in the 'FloatingRateRepurchaseAgreement' block of the RPD message.</p>
BASIS POINT SPREAD	<p>Basis points added or subtracted from the underlying reference rate.</p> <p><i>Only applicable to floating rate agreements</i></p>
COLLATERAL ISIN	<p>Specifies the ISIN of the asset pledged as collateral</p>

	<p>COLLATERAL ISIN can be classified according to three categories in the 'Valuation' block in the 'Collateral' block of the RPD message:</p> <ul style="list-style-type: none"> - single collateral when the security used as collateral can be identified with a single ISIN - multiple collateral if the securities used for collateral can be identified by individual ISINs - collateral pool when the securities used as collateral is a pool of securities. If the collateral pool can be identified with a generic ISIN this ISIN should be reported. If this is not available it should be reported in the COLLATERAL TYPE field in the 'OtherCollateral'-bloc of the RPD message <p>This field is optional for:</p> <ul style="list-style-type: none"> - Tri-party repos against a collateral pool without a generic ISIN - Collateral which does not have a ISIN <p>If COLLATERAL ISIN is not reported, it must be reported in COLLATERAL TYPE, COLLATERAL ISSUER SECTOR og COLLATERAL POOL.</p> <p>The variable is named 'ISIN' in the RPD message.</p>
COLLATERAL POOL	<p>Specifies whether the securities used as collateral is part of a collateral pool.</p> <p>The variable is named 'PoolSts and is located in the 'OtherCollateral' block of the RPD message.</p>
COLLATERAL TYPE	<p>Specifies the asset class of the securities used as collateral. If the collateral consists of multiple asset classes, the CFI code is used for the asset class that constitutes the largest proportion of the collateral.</p> <p><i>This field is mandatory if the collateral cannot be identified with ISIN. If individual ISIN(s) is reported, this field should not be reported.</i></p> <p>The variable is named 'Tp' and is in the 'OtherCollateral'-bloc in the RPD message.</p>
COLLATERAL ISSUER SECTOR	<p>The institutional sector of the issuer of the collateral that is used in the transaction.</p> <p><i>If individual ISIN(s) is reported, this field should not be reported.</i></p> <p>The variable is named 'Sctr' and is in the 'OtherCollateral' bloc in the RPD message.</p>
SPECIAL COLLATERAL INDICATOR	<p>This variable identifies all repos against general collateral and special collateral</p> <ul style="list-style-type: none"> - GC repo is repos where the security lender chooses which securities to pledge, based on predetermined criteria - Special collateral is repos where the cash lender specifies a specific security as collateral <p><i>This field is optional, but should be reported if possible.</i></p> <p>The variable is in the 'Collateral' bloc in the RPD message</p>
COLLATERAL NOMINAL AMOUNT	<p>This variable represents the nominal amount in Norwegian kroner which is pledged as collateral. For a bond this is the nominal amount of the bond that is pledged as collateral.</p> <p><i>This field is optional for tri-party transactions against a collateral pool without a generic ISIN and collateral which does not have an ISIN.</i></p>

	<p>If there is more than one security pledged, the nominal amount for each security should be reported.</p> <p>The variable is named 'NominalAmount' in the RPD message. It must be specified that the reporting is in NOK.</p>
COLLATERAL HAIRCUT	<p>The haircut on the collateral. The haircut is calculated in the following way:</p> <p>100 - (cash lent or borrowed/market value including interest)*100.</p> <p>This field is only mandatory for repos with one security as collateral, and optional for tri-party repos and all transactions against a collateral pool</p> <p>The variable is in the 'Collateral' bloc and is named 'Hrcut' in the RPD message.</p>

3.3.1.2 Variable codes – secured segment

Variable code	Variable name	Type	Example
S10	REPORTED TRANSACTION STATUS	String. Length: 4 CL_REPORTED_TRANSACTION_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 cannot be used at the start or end. Spaces are not allowed.	
S30	PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105. Unique transaction number per reporting agent and 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 Legal Entity Identifier (LEI) is a 20-digit alphanumeric code that is unique for companies participating in financial	«549300GKFG0RYRRQ1414» refers to DNB Bank ASA

		markets. (ISO17442)	
S60	COUNTERPARTY SECTOR	String. Max length: 4 Refers to institutional sector according to ESA 2010. CL_COUNTERPARTY_SECTOR (see appendix 1)	«S11» refers to Non-financial corporations
S70	COUNTERPARTY LOCATION	String. Length: 2 [ISO3166-1 alpha-2] CL_COUNTRY (see appendix 1)	«NO» refers to Norway
S80	TRIPARTY AGENT IDENTIFICATION	Same format as 'COUNTERPARTY LOCATION'	
S90	TRADE DATE	Date/time [ISO 8601] YYYY-MM-DDThh:mm:ss+/-hh:mm or YYYY-MM-DDThh:mm:ss.sss+/-hh:mm Time zone information (+/-hh:mm) should be included. Local time without «+/-hh:mm» is not allowed. Or Date [ISO 8601] YYYY-MM-DD Date has to correspond to the CET time zone.	2014-11-26T09:00:00+00:00 refers to 26 November 2014 9:00 (GMT) Or 2014-11-26 refers to 26 November 2014.
S100	SETTLEMENT DATE	Date [ISO 8601] YYYY-MM-DD Date has to correspond to the CET time zone.	2014-11-26 stands for 26 November 2014 (CET)
S110	MATURITY DATE	Date [ISO 8601] YYYY-MM-DD Date has to correspond to the CET time zone.	2014-11-26 stands for 26 November 2014 (CET)
S120	TRANSACTION TYPE	String. Length: 4 CL_TRANSACTION_TYPE (see appendix 1)	'BORR' stands for borrowing 'LEND' stands for lending
S130	TRANSACTION NOMINAL AMOUNT	Numeric. Max total length: 18 Positive number Decimals: up to 5 Currency code [ISO 4127]	1 000 000 000 NOK, where 'NOK' stands for norske kroner. The reported currency must always be NOK.
S140	RATE TYPE	String. Length: 4 CL_RATE_TYPE (see appendix 1)	"VARI" stands for floating rate
S150	DEAL RATE	Numeric. Max total length: 11 Positive or negative number Decimals: up to 10 Unit: Percentage points	10.234 for a rate of 10.234 percent.
S160	REFERENCE RATE INDEX	String. Length: 12 ISIN code	'NIBOR3M00009' stands for 3 month Nibor

		[ISO6166] or ISIN compatible code from appendix 2.	
S170	BASIS POINT SPREAD	Numeric. Max total length: 18 Positive or negative number Decimals: 0 Unit: Basis points	1023 refers to a spread of 10.234%. 10.234 % is rounded down to 10.23 % and converted to basis points
S180	COLLATERAL ISIN	String. Length: 12 Multiple ISINs can be reported if there are multiple securities as collateral. [ISO6166]	'NO0010646813' refers to Norwegian Government Bond (NST475)
S190	COLLATERAL POOL	String. Length: 4 CL_COLLATERAL_POOL (see appendix 1)	'POOL' stands for pool collateral
S200	COLLATERAL TYPE	String. Length: 6 The Classification of Financial instruments (CFI) must be used. [ISO 10962]	'ESXXXX' stands for equities
S210	COLLATERAL ISSUER SECTOR	String. Max length: 4 Refers to the institutional sector according to ESA 2010. CL_COLLATERAL_ISSUER_SECTOR (see appendix 1)	"S13" refers to general government
S220	SPECIAL COLLATERAL INDICATOR	String. Length: 4 CL_SPECIAL_COLLATERAL_INDICATOR (see appendix 1) Optional.	'GENE' stands for general collateral (GC). 'SPEC' stands for special collateral
S230	COLLATERAL NOMINAL AMOUNT	Numeric. Max total length: 18 Positive number Multiple amounts can be reported if there are multiple securities as collateral Decimals: up to 5 Currency [ISO 4127]	1 000 000 000 NOK, where 'NOK' refers to norske 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: Percentage points	1.234 for a haircut of 1.234 percent

3.3.2 Unsecured segment

The unsecured segment comprises:

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

Only unsecured lending in the form deposits with credit institutions and foreign central banks shall be reported.

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

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

Example: Deposit with a 31 day notice period.

The table below illustrates the reporting of a 31 day notice period deposit received at time T. At T+10 the depositor notifies withdrawal on T+41.

Day	Transaction	Amount	Transaction ID. (PTI)	Maturity
T	New deposit	100M	«1»	31 days
T+1	Rollover	100M	«2»	31 days
...
T+10	Rollover and notification of redemption	100M	«11»	31 days
T+11	Rollover	100M	«12»	30 days
...
T+40		100M	«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 (blue fields). Nevertheless, the reporting agents are urged to report all variables as far as possible.

Variable name	Description
REPORTED TRANSACTION STATUS	Transaction status. Specifies whether the transaction is: <ul style="list-style-type: none"> - new - an amendment to 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) <p><i>Reported only if applicable</i></p>
UNIQUE TRANSACTION IDENTIFIER	A code that uniquely identifies the transaction <p><i>Reported only if available</i></p>
PROPRIETARY TRANSACTION IDENTIFICATION	The banks proprietary internal transaction number. The PTI must be unique per market segment and reporting unit.
RELATED PROPRIETARY TRANSACTION IDENTIFICATION	If the transaction is a novation the original PTI must be reported <p><i>Reported only if applicable</i></p>
COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	The PTI assigned by the counterparty <p><i>Reported only if available</i></p>

COUNTERPARTY IDENTIFICATION	<p>Legal Entity Identifier (LEI) of the counterparty.</p> <p>COUNTERPARTY SECTOR and COUNTERPARTY LOCATION must be used for counterparties without LEI.</p>
COUNTERPARTY SECTOR	<p>Specifies the institutional sector of the counterparty, e.g. non-financial corporation, general government etc.</p> <p>COUNTERPARTY SECTOR must be reported for all transactions where COUNTERPARTY IDENTIFICATION is not reported.</p> <p>The variable is named 'Sctr' in the RPD message and is located in the 'SectorAndLocation' block in the 'CounterpartyIdentification' block of the message.</p>
COUNTERPARTY LOCATION	<p>Specifies the country code (ISO) of the country where the counterparty is domiciled.</p> <p>COUNTERPARTY LOCATION must be provided for all transactions where COUNTERPARTY IDENTIFICATION is not reported.</p> <p>The variable is named 'Lctn' in the RPD message and is located in the 'SectorAndLocation' block in the 'CounterpartyIdentification' block of the message</p>
TRADE DATE	<p>Date and time when the parties have entered into an agreement. If the time is not available, only the date must be reported.</p> <p>TRADE DATE must always be equal to or before SETTLEMENT DATE. In the case of novation TRADE DATE can be after SETTLEMENT DATE.</p>
SETTLEMENT DATE	<p>Date when the trade settles. If the transaction is a rollover of a previously reported trade, the rollover date is reported. Technical errors or other circumstances that cause the actual settlement date to deviate from the contractual settlement date must not be reported as an amendment.</p>
MATURITY DATE	<p>The date on which the borrower is due to repay the amount to the lender or when the debt instrument matures and is to be repaid.</p> <p>For instruments with call or put features, the final maturity date should be reported.</p> <p>Deposits should be reported with overnight maturity. For deposits that cannot be redeemed overnight, the first possible redemption date should be reported.</p>
INSTRUMENT TYPE	<p>This variable defines the instrument used to borrow/lend.</p>

TRANSACTION TYPE	This variable specifies whether the transaction is borrowing or lending.
TRANSACTION NOMINAL AMOUNT	The nominal amount in NOK which is borrowed or lent. It must be specified that the amount is in NOK
TRANSACTION DEAL PRICE	The dirty price of the security at the issue date or when traded in percentage points. For unsecured deposits the transaction price equals 100. The variable is named 'DealPric' in the RPD message.
RATE TYPE	Possible values: <ul style="list-style-type: none"> • fixed rate for deposits and debt instruments with a fixed rate • variable rate for debt instruments and unsecured deposits where the payout at maturity or for a period depends on the value of a underlying reference rate
DEAL RATE	The interest rate that is payed or received on deposits, expressed in accordance with the ACT/365 convention. For debt instruments, the interest rate at the time of issuance or when traded should be reported following the ACT/365 convention. <i>Should only be reported if RATE TYPE is FIXE</i>
REFERENCE RATE INDEX	The ISIN code of the underlying reference rate that is used to calculate the periodic interest payments. If the reference rate does not have an ISIN code, use the ISIN compatible code defined in appendix 2. <i>This field is only applicable if the instrument has a floating rate.</i> The variable is in the 'FloatingRateNote' bloc in the RPD message.
BASIS POINT SPREAD	The number of basis point that is added or subtracted (in the case of a negative number) from the reference rate to calculate the interest rate payment for a given period. <i>This field in only applicable for floating rate instruments.</i> The variable is in the 'FloatingRateNote' bloc in the RPD message.
CALL OR PUT	This field defines if the instruments has a call or put option. If the instrument has both a put and a call both should be reported. <i>This field is only applicable if the instrument has either a put or call option, or both.</i> <i>For instruments with a call or put option at least one of the fields FIRST CALL/PUT DATE or CALL/PUT NOTICE PERIOD must be reported.</i>

	The variable is in the 'CallPutOption'-bloc and is named 'Tp' in the RPD-message.
FIRST CALL/PUT DATE	<p>The first date that the call or put option can be exercised. This field is mandatory for instruments with a call or put that can be exercised on one or more predetermined dates.</p> <p><i>This field is only applicable for instruments with a put and/or call option.</i></p> <p>The variable is in the 'CallPutOption'-bloc and is named 'EarlstExrcDt' in the RPD-message.</p>
CALL/PUT NOTICE PERIOD	<p>The number of calendar days before exercise of the option the owner of the instrument has to give notice to the issuer of the instrument.</p> <p><i>This field is only applicable for instruments with a put and/or call option.</i></p> <p>The variable is in the 'CallPutOption' –bloc and is named 'NtcePrd' in the RPD-message.</p>

3.3.2.2 Variable codes – unsecured segment

Variable	Variable name	Type	Example
U10	REPORTED TRANSACTION STATUS	String. Length: 4 CL_REPORTED_TRANSACTION_STATUS (see appendix 1)	NEWT
U15	NOVATION STATUS	String. Length: 4 CL_NOVATION_STATUS (see appendix 1)	NOVA
U20	UNIQUE TRANSACTION IDENTIFIER	String. Max length: 105 Unique transaction identifier (UTI) Up to 105 alphanumerical characters. 4 special characters allowed ':', '.', '-', '_' Special characters cannot be used at the start or end. Spaces are not allowed.	
U30	PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105. Unique transaction number per reporting agent and 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 Legal Entity Identifier (LEI) is a 20-digit alphanumeric code that is unique for companies participating in financial markets. (ISO17442)	«549300GKFG0RYRRQ1414» refers to DNB Bank ASA
U60	COUNTERPARTY SECTOR	String. Max length: 4 Refers to institutional sector according to ESA 2010. CL_COUNTERPARTY_SECTOR (see appendix 1)	«S11» refers to Non-financial corporations
U70	COUNTERPARTY LOCATION	String. Length: 2 [ISO3166-1 alpha-2] CL_COUNTRY (see appendix 1)	«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) should be included. Local time without «+/-hh:mm» is not allowed. Or Date [ISO 8601] YYYY-MM-DD Date has to correspond to the CET time zone.	2014-11-26T09:00:00+00:00 refers to 26 November 2014 9:00 (GMT) Or 2014-11-26 refers to 26 November 2014.
U90	SETTLEMENT DATE	Date [ISO 8601] YYYY-MM-DD Date has to correspond to the CET time zone.	2014-11-26 stands for 26 November 2014 (CET)
U100	MATURITY DATE	Date [ISO 8601] YYYY-MM-DD Date has to correspond to the CET time zone.	2014-11-26 stands for 26 November 2014 (CET)
U110	INSTRUMENT TYPE	String. Length: 4 CL_INSTRUMENT_TYPE (see appendix 1)	'DPST' stands for deposit
U120	TRANSACTION TYPE	String. Length: 4 CL_TRANSACTION_TYPE (see appendix 1)	'BORR' stands for borrowing 'LEND' stands for lending
U130	TRANSACTION NOMINAL AMOUNT	Numeric. Max total length: 18 Positive number Decimals: up to 5 Currency code [ISO 4127]	1 000 000 000 NOK, where 'NOK' stands for norske kroner. The reported currency must always be NOK.

U140	TRANSACTION DEAL PRICE	Numeric. Max total length: 11 Decimals: up to 10 Unit: Percentage points	99.234 stands for 99,234%
U150	RATE TYPE	String. Length: 4 CL_RATE_TYPE (see appendix 1)	“VARI” stands for variable rate
U160	DEAL RATE	Numeric. Max total length: 11 Positive or negative number Decimals: up to 10 Unit: Percentage points	10.234 for a rate of 10.234 percent.
U170	REFERENCE RATE INDEX	String. Length:12 ISIN code [ISO6166] or ISIN compatible code from appendix 2	‘NIBOR3M00009’ stands for 3 month Nibor
U180	BASIS POINT SPREAD	Numeric. Max total length: 18 Positive or negative number Decimals: 0 Unit: Basis points	1023 refers to a spread of 10.234%. 10.234 % is rounded down to 10.23 % and converted to basis points
U190	CALL OR PUT	String. Length: 4 CL_CALL_PUT (see appendix 1)	‘CALL’ or ‘PUT’
U200	FIRST CALL/PUT DATE	Date [ISO 8601] YYYY-MM-DD Date has to correspond to the CET time zone.	2014-11-26 stands for 26 November 2014 (CET)
U2010	CALL/PUT NOTICE PERIOD	Numeric. Max total length: 18 Decimals: 0	7 stand for 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 forward pre-agreed 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 (blue fields). Nevertheless, the reporting agents are urged to report all variables as far as possible.

Variable name	Description
REPORTED TRANSACTION STATUS	Transaction status. Specifies whether the transaction is: <ul style="list-style-type: none"> - new - an amendment to 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) <i>Reported only if applicable</i>
UNIQUE TRANSACTION IDENTIFIER	A code that uniquely identifies the transaction <i>Reported only if available</i>
PROPRIETARY TRANSACTION IDENTIFICATION	The banks proprietary internal transaction number. The PTI must be unique per market segment and reporting unit.

RELATED PROPRIETARY TRANSACTION IDENTIFICATION	<p>If the transaction is a novation the original PTI must be reported</p> <p><i>Reported only if applicable</i></p>
COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	<p>The PTI assigned by the counterparty</p> <p><i>Reported only if available</i></p>
COUNTERPARTY IDENTIFICATION	<p>Legal Entity Identifier (LEI) of the counterparty. Only applicable if the counterparty is a credit institution, supra national government or a CCP.</p> <p>COUNTERPARTY SECTOR and COUNTERPARTY LOCATION must be used for all other counterparties.</p>
COUNTERPARTY SECTOR	<p>Specifies the institutional sector of the counterparty, e.g. non-financial corporation, general government etc.</p> <p>COUNTERPARTY SECTOR must be reported for all transactions where COUNTERPARTY IDENTIFICATION is not reported.</p> <p>The variable is named 'Sctr' in the RPD message and is located in the 'SectorAndLocation' block in the 'CounterpartyIdentification' block of the message.</p>
COUNTERPARTY LOCATION	<p>Specifies the country code (ISO) of the country where the counterparty is domiciled.</p> <p>COUNTERPARTY LOCATION must be provided for all transactions where COUNTERPARTY IDENTIFICATION is not reported.</p> <p>The variable is named 'Lctn' in the RPD message and is located in the 'SectorAndLocation' block in the 'CounterpartyIdentification' block of the message</p>
TRADE DATE	<p>Date and time when the parties have entered into an agreement. If the time is not available, only the date must be reported.</p>
VALUE DATE	<p>Specifies the settlement date of the near leg.</p> <p>The variable is named 'SpotValDt' in the RPD message</p>
MATURITY DATE	<p>Specifies the date of maturity. This is the date of the far leg.</p>
FX TRANSACTION TYPE	<p>Specifies whether NOK is sold or bought on the settlement date.</p> <p>The variable is named 'TxTp' in the RPD message.</p>
TRANSACTION NOMINAL AMOUNT	<p>Specifies the nominal amount of NOK sold or bought on the settlement date.</p>
FOREIGN CURRENCY CODE	<p>Specifies the international ISO-code of the currency sold or bought against NOK, e.g. EUR.</p> <p>The variable is located in the 'ForeignExchange' block and is named 'FrgnCcy' in the RPD message.</p>
FOREIGN EXCHANGE SPOT RATE	<p>Specifies the foreign exchange rate applicable to the near leg of the swap. The rate must be expressed as units NOK per 1 unit foreign exchange.</p> <p>The variable is located in the 'ForeignExchange' block and is named 'XchgSpotRate' in the RPD message.</p>
FOREIGN EXCHANGE FORWARD POINTS	<p>Specifies the difference between the forward exchange rate and the spot exchange rate expressed in pips: (Forward rate – spot rate)*10000</p>

	The Variable is located in the 'ForeignExchange' block and is named 'XchgFwdPt' in the RPD message.
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3.3.3.2 Variable codes – FX-swap

Variable	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 cannot be used at the start or end. Spaces are not allowed.	
F30	PROPRIETARY TRANSACTION IDENTIFICATION	String. Max length: 105. Unique transaction number per reporting agent and 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 Legal Entity Identifier (LEI) is a 20-digit alphanumeric code that is unique for companies participating in financial markets. (ISO17442)	«549300GKFG0RYRRQ1414» refers to DNB Bank ASA
F60	COUNTERPARTY SECTOR	String. Max length: 4 Refers to institutional sector according to ESA 2010. CL_COUNTERPARTY_SECTOR (see appendix 1)	«S11» refers to Non-financial corporations
F70	COUNTERPARTY LOCATION	String. Length: 2 [ISO3166-1 alpha-2] CL_COUNTRY (see appendix 1)	«NO» refers to Norway
F80	TRADE DATE	Date/time [ISO 8601]	2014-11-26T09:00:00+00:00 refers

		<p>YYYY-MM-DDThh:mm:ss+/-hh:mm or YYYY-MM-DDThh:mm:ss.sss+/-hh:mm</p> <p>Time zone information (+/-hh:mm) should be included. Local time without «+/-hh:mm» is not allowed.</p> <p>Or</p> <p>Date [ISO 8601] YYYY-MM-DD Date has to correspond to the CET time zone.</p>	<p>to 26 November 2014 9:00 (GMT)</p> <p>Or</p> <p>2014-11-26 refers to 26 November 2014.</p>
F90	VALUE DATE	<p>Date [ISO 8601] YYYY-MM-DD Date has to correspond to the CET time zone.</p>	2014-11-26 stands for 26 November 2014 (CET)
F100	MATURITY DATE	<p>Date [ISO 8601] YYYY-MM-DD Date has to correspond to the CET time zone.</p>	2014-11-26 stands for 26 November 2014 (CET)
F110	FX TRANSACTION TYPE	<p>String. Length: 4 CL_FX_TRANSACTION_TYPE (see appendix 1)</p>	'BUYI' stand for NOK bought in the near leg
F120	TRANSACTION NOMINAL AMOUNT	<p>Numeric. Max total length: 18 Positive number. Decimals: up to 5 Currency code [ISO 4127]</p>	1 000 000 000 NOK, where 'NOK' stands for norske kroner. The reported currency must always be NOK.
F130	FOREIGN CURRENCY CODE	<p>String. Length: 3 [ISO 4217] CL_FCC (see appendix 1)</p>	'USD' stands for US dollars
F140	FOREIGN EXCHANGE SPOT RATE	<p>Numeric. Max total length: 11 Decimals: up to 10</p>	8.2993 stands for an exchange rate equal to NOK 8.2993 per 1 USD.
F150	FOREIGN EXCHANGE FORWARD POINTS	<p>Numeric. Max total length: 18 Positive or negative number. Decimals: up to 17</p>	-350 if spot USDNOK is 8.2993 and the forward rate is 8.2634

Appendix 1: List of codes

Code name	Input	Description
CL_CALL_PUT	CALL	Call
	PUTO	Put
CL_FCC	See ISO 4217	
CL_CFI	See ISO 10962	
CL_COLLATERAL_ISSUER_SECTOR	S11	Non-financial corporations
	S12	Financial corporations
	S121	Central banks
	S122	Banks
	S123	Money market funds (MMFs)
	S124	Non-MMF investment funds
	S125	Other financial corporations
	S126	Financial auxiliaries
	S127	Other money lending institutions
	S128	Insurance corporations
	S129	Pension funds
	S13	General government
	S14	Households
	S15	Non-profit institutions
	CL_COLLATERAL_POOL	POOL
NOPL		Single or multi collateral
CL_COUNTERPARTY_SECTOR	S11	Non-financial corporations
	S121	Central banks
	S122	Banks
	S123	Money market funds (MMFs)
	S124	Non-MMF investment funds
	S125	Other financial corporations
	S126	Financial auxiliaries
	S127	Other money lending institutions
	S128	Insurance corporations
	S129	Pension funds
	S13	General government
CL_COUNTRY	See ISO 3166-1 alpha-2	
CL_DATASETACTION	NOTX	No transaction
CL_FX_TRANSACTION_TYPE	BUYI	Amount NOK bought on the value date
	SELL	Amount NOK sold on the value date

CL_INSTRUMENT_TYPE	DPST	Deposit
	CEOD	Certificate of deposit (CD)
	COPR	Commercial paper (CP)
	ABCP	Asset backed commercial paper
	FRNT	Floating rate note (FRN)
	OTHR	Other short-term debt securities
CL_MARKET_SEGMENT	auth.012.001.02	Secured segment
	auth.013.001.02	Unsecured segment
	auth.014.001.02	FX-swap
CL_NOVATION_STATUS	NONO	No novation
	NOVA	Novation
CL_RATE_TYPE	FIXE	Fixed rate
	VARI	Variable rate
CL_REPORTED_TRANSACTION_STATUS	AMND	Amendment
	CANC	Cancelation
	CORR	Correction
	NEWT	New transaction
CL_SPECIAL_COLLATERAL_INDICATOR	GENE	General collateral (GC)
	SPEC	Special collateral
CL_TRANSACTION_TYPE	BORR	Borrowing
	LEND	Lending

Appendix 2: List of compatible codes for underlying rates without ISIN

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

Appendix 3: Examples

Example 1)

Repurchase agreement:

Reporting agent: Bank A

Bank A borrows NOK 500 mill. and sells DNB Boligkreditt 12/14/27 to Bank B. The repo rate is 1.10 % p.a. The price of the bond including accrued interest is 97.39.

The trade date is October 23, 2018, the settlement date is October 24, 2018 and the maturity date is November 7, 2018.

Bank A reports the following on October 23, 2018:

Variable	Variable name	Input
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	<i>LEI of bank B</i>
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 fixed rate deposit from Bank B of NOK 500 mill. The deposit rate is 0.81% p.a. The trade date is October 25, 2018 and the settlement date is October 25, 2018.

Bank A reports the following:

Variable	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	
U2010	CALL/PUT NOTICE PERIOD	

Example 3)

Deposit with a 31 day notice period:

Bank A receives a deposit from Company A of NOK 300 mill. The deposit can be withdrawn at the earliest 31 days after notification. Fixed rate of 1.00% p.a. Trade date is October 25, 2018 and settlement date is October 25, 2018.

Bank A reports the following:

Variable	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
U140	TRANSACTION DEAL PRICE	100
U150	RATE TYPE	FIXE
U160	DEAL RATE	0.1
U170	REFERENCE RATE INDEX	

U180	BASIS POINT SPREAD	
U190	CALL OR PUT	
U200	FIRST CALL/PUT DATE	
U2010	CALL/PUT NOTICE PERIOD	

Example 4)

FX-swap

Reporting agent: Bank A

Bank A sells NOK 300 mill. against USD to Bank B. Trade date is May 22, 2018 and settlement date is May 23, 2018 and maturity date is August 23, 2018. USDNOK spot rate is 8.0607 and USDNOK forward points are -283.86.

Bank A reports the following:

Variable	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

Appendix 4: Mapping of counterparties and sectors

S-name	S-code	ORBOF-code	ORBOF-name
Non-financial corporations	S11	21000	Private aksjeselskaper mv.
		11200	Statlig eide aksjeselskaper mv.

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

*MMFs

**Pension funds

Appendix 5: Contacts for unsecured overnight transactions

Role	Phone	Email	Name

A contact may be a person or a shared mailbox