DANMARKS NATIONALBANK

REPORTING GUIDELINES FOREIGN EXCHANGE AND MONEY MARKET STATISTICAL REPORTING – BASELINE 5

FINANCIAL STATISTICS

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Contents

1. INTRODUCTION

This document specifies the standardised reporting framework that will apply for the daily transmission of foreign exchange and money market data. The overall dataset will be based on transaction-by-transaction data from the reporting agents for foreign exchange and money market instruments defined within this document denominated in Danish kroner.

1.1 Background

The purpose of this reporting is to ensure and monitor the monetary policy transmission and the financial stability. The data will be used in Danmarks Nationalbank's analysis of the monetary policy transmission and the functioning and liquidity risks of the financial system.

1.2 Legal basis

The legal basis for collection of statistical data is section 14a (1) of the Danmarks Nationalbank Act.

1.2 Use of Data

In addition to the monitoring and analysis of the monetary policy transmission and financial stability based on the collected data, Danmarks Nationalbank can use the data in data processing and as input for reference rates. Statistics will be published based on the collected data.

1.3 Confidentiality

The reported information is treated with confidentially at Danmarks Nationalbank and will not reach unauthorized persons. Furthermore, the publication of statistics takes into account that it must not be possible to identify the individual reporting agent and will be published in an aggregated format.

2. SCOPE OF REPORTING

2.1 Reporting Population

Based on the classification of banks published by the Danish Financial Supervisory Authority group 1, group 2 and branches of foreign credit institutions are required to submit their statistical reporting daily to Danmarks Nationalbank. If the reporting agent is deemed to be insignificant to the Danish foreign exchange and money market by Danmarks Nationalbank an exemption can be granted not to report. Banks in group 3 and 4 are not required to report.

The reporting agents are required to comply with the reporting requirements specified in this document. The reporting agent shall include all transactions in the foreign exchange and money market instruments as defined in below sections denominated in Danish kroner. The reporting of data must take place daily using a predetermined reporting scheme that Danmarks Nationalbank makes available to the reporting agents.

2.2 Foreign Exchange and Money Market Segments
The segments covered in the statistical reporting are:

i. Repurchase agreement transactions (borrowing and lending) denominated in Danish kroner with a maturity of up to and including one year (defined as transactions with a maturity date of not more than 397 days after the settlement date) conducted by the reporting agent with financial corporations (except Danmarks Nationalbank where the transaction is related to Danmarks Nationalbank monetary policy operations and standing facilities), general government, non-financial corporations, or non-profit institutions serving households.

ii. Unsecured transactions covering:

    a. all borrowing denominated in Danish kroner with a maturity of up to and including one year (defined as transactions with a maturity date of not more than 397 days after the settlement date), of the reporting agent from financial corporations (except Danmarks Nationalbank where the transaction is related to Danmarks Nationalbank monetary policy operations and standing facilities), general government, non-financial corporations, or non-profit institutions serving households using the instruments defined in below sections – in particular unsecured deposits and the issuance of fixed-rate or variable-rate short-term debt securities (defined as transactions with a maturity date of not more than 397 days after the settlement date).

    b. all lending denominated in Danish kroner to other financial corporations (except Danmarks Nationalbank where the transaction is related to Danmarks Nationalbank monetary policy operations and standing facilities) with a maturity of up to and including one year (defined as transactions with a maturity date of not more than 397 days after the settlement date) via unsecured deposits or via the purchase from the issuing financial corporations of fixed-rate or variable-rate short-term debt securities with an initial maturity of up to and including one year (defined as transactions with a maturity date of not more than 397 days after the settlement date).

iii. Foreign exchange swaps (FX swaps) transactions in which Danish kroner are bought/sold on a near-term value date against a foreign currency with an agreement to re-sell the purchased currency on a forward, pre-agreed maturity date, conducted by the reporting agent with financial corporations, general government, non-financial corporations, or non-profit institutions serving households.

iv. Interest rate swap transactions denominated in Danish kroner of any maturity and conducted with financial corporations, general government, non-financial corporations, or non-profit institutions serving households.

v. Foreign exchange transactions in which Danish kroner are bought or sold against a foreign currency, conducted by the reporting agent with financial corporations, general government, non-financial corporations, or non-profit institutions serving households.

2.3 Scope of Reporting

Reporting will include all transactions relating to foreign exchange and money market instruments booked anywhere in the world.

The reporting agent's headquarters should report for all their branches by integrating the deals conducted by these branches in its reporting. For example, for a Danish credit institution with branches all over the world the following transactions need to be reported:

Origination of a transaction in DKK	**Transaction booked in**	**To be reported by the Danish credit institution**
Branch in Copenhagen	Copenhagen	Yes
Branch in Copenhagen	Stockholm	Yes
Branch in Copenhagen	New York	Yes
Branch in Stockholm	Stockholm	Yes
Branch in Stockholm	London	Yes
Branch in New York	New York	Yes
Branch in New York	Copenhagen	Yes

Branch in London	London	Yes
Branch in London	New York	Yes

Intra-group transactions shall be reported if the LEI of the intra-group counterparty is different from the LEI of the reporting agent. Intra-group transaction means a transaction in foreign exchange and money market instruments concluded by a reporting agent with another undertaking which is included in the same consolidated financial statement on a full basis.[1]

2.4 Exclusion of Transactions with Households (S.14)

All transactions conducted with households (S.14) based on ESA 2010 classifications are excluded from the reporting. The purpose of this exclusion is to ensure that personal data (GDPR) is not included in the reporting.

3. TRANSMISSION REQUIREMENTS

3.1 Submission arrangement

The five sets of data will be submitted separately in five different files. The data sets together with the variables that need to be reported for each segment are further specified in this document.

Submission of files must follow the so-called delta-file reporting principle. This is relevant when a file on a given segment and reference period has missing transactions or amendments, corrections, or cancellations of transactions. So, in case one file is reported on a given segment and reference period any new file(s) must be delta-files. A delta-file is a file containing only missing transactions or changes to the previous reported file(s). Transactions that are correctly reported in the initial file, should thus not be included in the following delta-file. This submission

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[1] The undertakings that are parties to the transaction are considered to be included in the 'same consolidation' on a full basis when they are both either:

(a) included in a consolidation in accordance with Directive 2013/34/EU or international financial reporting standards (IFRS) adopted pursuant to Regulation (EC) No 1606/2002 of the European Parliament of the Council (1) or, in relation to a group whose parent undertaking has its head office in a third country, in accordance with generally accepted accounting principles of that third country determined to be equivalent to IFRS in accordance with Commission Regulation (EC) No 1569/2007 (2) (or accounting standards of a third country the use of which is permitted in accordance with Article 4 of that Regulation); or

(b)covered by the same consolidated supervision in accordance with Directive 2013/36/EU of the European Parliament and of the Council (3) or, in relation to a group the parent undertaking of which has its head office in a third country, the same consolidated supervision by a third-country competent authority verified as equivalent to that governed by the principles laid down in Article 127 of Directive 2013/36/EU;

arrangement is similar the arrangement implemented in the Money Market Statistical Reporting to the European Central Bank (ECB).

3.2 Submission deadlines

The daily reporting applies to all business days. The reports must be submitted to Danmarks Nationalbank before 10:00 the following bank day. E.g. a transaction conducted on Monday must be reported before 10:00 on Tuesday. If Tuesday is a bank holiday the submission deadline will be 10:00 on Wednesday.[2]

In case a reporting agent fails to include all transactions by the reporting deadline, the respective missing transactions have to be included (1) in a new and separate file on the same day that can be reported already immediately after the missed deadline, or (2) in the reports submitted by the next reporting deadline, i.e. the report by 10:00 am on the next morning.

If on a given day no transactions are recorded, the reporting agent will transmit an empty file and indicate the status of the report as further specified in the sections below.

When performing the steps for quality processing on data received from the reporting agents, it is essential that the Danmarks Nationalbank can rely on the reporting agents to reply promptly to any communication from Danmarks Nationalbank requesting them to confirm the accuracy of the statistical information or to answer any query regarding its accuracy.

3.3 Revisions

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.

Revisions have to be transmitted within 10 business days after the date of initial reception of the transactions which are subject to the revision (hereinafter '10-day period for revisions'). If the reporting agent transmits revisions after the 10-day period for revisions it must (i) inform Danmarks Nationalbank that it would not be able to meet the requirements for submission of revisions, and (ii) provide detailed explanation of the issue(s) encountered as well as expected timeline for providing the revisions.

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[2] Time zone is CET (including change to Central European Summer Time)

Notwithstanding the general obligation of transmitting revisions within the 10-day period for revisions, in case of structural issues detected during or after the 10-day period for revisions, the minimum period for which revisions have to be submitted is from the start of the year, counted from the time the error is notified to the reporting agent.

Revisions are submitted as missing transactions either (1) in a new and separate file on the same day that can reported immediately after deadline, or (2) as part of the regular daily reporting, i.e. the report by 10:00 am on the next morning.

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 Danmarks Nationalbank.
- Cancellations (CANC): Transactions that should not have been reported or that should be cancelled due to other reasons.

Furthermore, in the case of corrections and amendments all the variables have to be provided even if they are unchanged. This also applies to cancellations.

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). Please note that compression trades are not considered as renegotiations and are outside the scope of reporting across all market segments, hence compression trades should not be reported.

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

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".

3.5 Data Quality Checks
All data files reported by the reporting agents will undergo data quality checks. The data quality checks will be applied to the transmitted data to

check its quality and consistency. The data quality checks both consist of objective and analytical checks. The set of objective quality checks ensures that the transmitted data is in line with the reporting instructions. Further, a set of targeted analytical checks is applied to identify inconsistencies and outliers.

Reporting agents may be contacted to further clarify possible data quality issues or inconsistencies.

3.6 Reporting message conceptual structure

The structure of the message, as well as the conceptual definitions of the reporting fields, is described in the following subsections.

The message consists of two parts: a reporting header and a reporting message for the specific market segment.

(i) The reporting header is used to identify the submitting reporting agent and the reporting action.

(ii) The reporting message contains detailed information on the market segment transactions.

3.6.1 Conceptual Definitions of Reporting Header

3.6.1.1 Master Data

Variable Name	**Description**
CVR-nr	CVR number of reporting agent *The field is mandatory*
Refer-enceperiod	Referenceperiod for the reporting (previous bank-day) Date format: YYYYMMDD *Field is mandatory*
Name	Name of contact person *Field is mandatory*
Telephone number	The telephone number of the contact person *Field is mandatory*
E-mail	E-mail of the contact person *Field is mandatory*

3.6.1.2 Metadata

Variable Name	**Description**
Currency	Reporting currency. Currency [ISO 4127] *Field is mandatory*

3.6.1.3 Reporting Agent

Variable Name	Description
CVR-nr	CVR number of reporting agent *The field is mandatory*
Reporting Action	Whether there are new transactions or no transactions to report 'NOTX' – The reporting agent has no transactions to report in the market segment. 'NEWT' – The reporting agent has transactions to report in the market segment. See Annex I. *Field is mandatory*
Reporting Currency	Reporting currency. Currency [ISO 4127] Only 'DKK' can be reported. *Field is mandatory*

3.6.2 Field Definitions of Reporting Header

3.6.2.1 Master Data

Variable	Variable Name	Type
H10	CVR-nr	String. Max length: 50
H20	Referenceperiod	String. Max length: 50.
H30	Name	String. Max length: 100
H40	Telephone number	String. Max length: 50
H50	E-mail	String. Max length: 50

3.6.2.2 Metadata

Variable	Variable Name	Type
H60	Currency	String. Length: 3. CL_CURRENCY (see Annex 1)

3.6.2.3 Reporting Agent

Varia-ble	Variable Name	Type
H70	CVR-nr	String Length: 8.
H80	Report-ing Ac-tion	String Length: 4. CL_REPORTINGACTION (see Annex 1)
H90	Report-ing Cur-rency	String. Length: 3. CL_CURRENCY (see An-nex 1)

The reporting message for the transactions is described in detail in section.

3.6.3 Submission Platform

The data should be submitted via FIONA - the common submission platform for Danmarks Nationalbank and the Danish FSA.[3]

The submission can be carried out in two ways, via either

- FIONA Online – a web browser GUI, where the transactions can be entered manually or uploaded as a XML-file.
- FIONA webservice – a server-to-server solution.

Additional information on submission methods will be shared on request.

[3] Link to information on website: https://www.nationalbanken.dk/en/statistics/for_reporters/Pages/default.aspx

4. SECURED MARKET SEGMENT

The reporting message is sent by the reporting agents to Danmarks Nationalbank to report all fixed-term and open-basis repurchase agreements and transactions entered into thereunder, including tri-party repo transactions that are denominated in Danish kroner with a maturity of up to and including one year (defined as transactions with a maturity date of not more than 397 days after the settlement date) between the reporting agent and financial corporations (except Danmarks Nationalbank where the transaction is related to Danmarks Nationalbank's monetary policy operations and standing facilities), general government, non-financial corporations, or non-profit institutions serving households.

Transactions with a nominal size below DKK 5 million should be excluded.

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 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:

Open-basis repo with trade date T and settlement T+1. On T+4 the parties agree to close the trade at T+6

Time	Trade Date	Settlement Date	Matu-rity	Transaction ID. (PTI)	Reporting
T	T	T+1	T+2	<<1>>	Reporting of new transaction
T+1					No reporting
T+2	T+2	T+2	T+3	<<2>>	Rollover (new transaction)
T+3	T+3	T+3	T+4	<<3>>	Rollover (new transaction)
T+4	T+4	T+4	T+5	<<4>>	Rollover (new transaction)
T+5	T+5	T+5	T+6	<<5>>	Rollover (new transaction)
T+6					Matured (no re-porting)

Example:

Open-basis repo with trade date T, settlement T+1 and no notice period. On T+3 the parties agree to close the same day and replace it with a fixed term repo with settlement T+3 (T+0) and maturity T+6 (T+2)

Time	Trade Date	Settlement Date	Matu-rity	Transaction ID. (PTI)	Reporting
T	T	T+1	T+2	<<1>>	Reporting of new transaction
T+1					No reporting
T+2	T+2	T+2	T+3	<<2>>	Rollover (new transaction)
T+3	T+3	T+3	T+4	<<3>>	New fixed term transaction
T+4					No reporting
T+5					No reporting
T+6					Matured (no re-porting)

4.1 Definition of variables – secured segment

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

Variable Name	Description
Reported transaction status	This variable contains information about the status of the transaction, i.e. it includes details on whether the transaction is: • a new transaction • an amendment of a previously reported transaction • a cancellation of a previously reported transaction • a correction to a previously reported and rejected transaction *The field is mandatory.*
Novation status	This variable specifies whether the transaction is a novation, i.e. transactions in which the counterparty, inter alia, is changed. *The reporting is mandatory where applicable.*
Unique Transaction Identifier	The variable specifies the UTI, which is a unique code that allows the identification of a transaction in the respective market segment. *To be provided only if available.*
Proprietary transaction identification	This is the unique internal transaction identifier used by the reporting agent for each transaction. The PTI with which each transaction will be transmitted and identified must be unique per market segment and reporting agent. *The field is mandatory.*
Related proprietary transaction identification	This variable is the unique internal transaction identifier used by the reporting agent for the initial trade that was subsequently novated. *The reporting is mandatory where applicable.*
Counterparty proprietary transaction identification	This variable specifies the PTI assigned by the counterparty of the reporting agent to the same transaction. To be provided if available.
Counterparty identification	This variable provides the LEI of the counterparty of the reporting agent. Reporting of this field is mandatory for all counterparties that have been assigned a LEI. In case the counterparty is a branch, the LEI of the branch's headquarter should be reported. This is the LEI of the legal entity that set up and controls the branch. If the transaction is conducted via a CCP, this variable must specify the LEI of the CCP. In all other cases, e.g. when the counterparty has not been assigned a LEI, this variable must not be included in the XML schema and COUNTERPARTY

	SECTOR and COUNTERPARTY LOCATION must be provided.
Counterparty sector	This variable provides the institutional sector, e.g. non-financial corporation, central bank, etc. of the counterparty. The COUNTERPARTY SECTOR must be provided for all transactions where the COUNTERPARTY IDENTIFICATION is not provided.
Counterparty location	This is the ISO country code of the country in which the counterparty is incorporated. The COUNTERPARTY LOCATION must be provided for all transactions where the COUNTERPARTY IDENTIFICATION is not provided.
Triparty agent identifitcation	LEI of the tri-party agent. Mandatory for all tri-party transactions
Trade date	This variable specifies the date and time at which the parties enter into the reported transaction. The reported time is the execution time when available or alternatively the time at which the transaction entered the trading system of the reporting agent. The time will default to 12:00:00 and must be reported so, when the real point in time is unknown. The TRADE DATE must always equal or be set before SETTLEMENT DATE. The only exceptions are in the case of novations or in case the counterparties agree to start the interest count on a day prior to the TRADE DATE. In case one of the two exceptions applies, the TRADE DATE can be reported after SETTLEMENT DATE. *The field is mandatory.*
Settlement date	This is the date on which the cash is initially exchanged versus the asset as contractually agreed. In the case of rollover of open basis repurchase transactions, this is the date on which the rollover settles, even if no exchange of cash takes place. In the case of a settlement failure in which settlement takes place on a date different than initially agreed, no transactional amendment needs to be reported. *The field is mandatory.*
Maturity date	This variable specifies the repurchase date, i.e. the date on which the cash is due to be returned or received versus the asset pledged or received as collateral. In the case of open basis repos, the maturity date must be always overnight in general. As an exception, in case the open repo cannot be redeemed (terminated/closed/called) at overnight maturity, the first date on which the initial transaction or the subsequent rollovers can be terminated will be reported as the maturity date.

	The field is mandatory.
Transaction type	This variable specifies whether the transaction is cash borrowing or cash lending. *The field is mandatory.*
Transaction Nominal Amount	This is the amount of money in Danish kroner lent or borrowed. *The field is mandatory.*
Rate type	This variable specifies whether the transaction interest rate of the repurchase agreements is either fixed or floating (variable rate). *The field is mandatory.*
Deal rate	This variable represents the interest rate expressed in accordance with the ACT/360 money market convention at which the repurchase agreement was concluded and at which the cash lent is to be remunerated. Only actual values, not estimated or default values, will be reported for this variable. This value can be positive or negative irrespective of whether the cash is borrowed or lent. It represents the contractually agreed remuneration rate on the transaction nominal amount regardless of the transaction sign (i.e. whether the TRANSACTION TYPE is borrowed or lent). This field will only be reported in case RATE TYPE is fixed rate.
Reference rate index	This variable provides the code of the underlying reference rate on the basis on which the periodic interest payments are calculated. A complete list of applicable codes for the different REFERENCE RATE INDICES is available in Annex II. This field will only be reported for floating rate repurchase agreements.
Basis points spread	This variable is the number of basis points added to (if the BASIS POINT SPREAD has a positive value) or deducted from (if the BASIS POINT SPREAD has a negative value) the underlying reference rate to calculate the actual interest rate applicable for a given period at the issuance of the floating rate repurchase agreement. This field will only be reported for floating rate repurchase agreements.
Collateral ISIN	This variable specifies the ISIN of the collateralised asset.

<table>
<tr><td></td><td>COLLATERAL ISIN can be classified according to the following three categories
single collateral if the security used for collateral can be identified by a single ISIN.
multiple collateral if the securities used for collateral can be identified by individual ISINs. The field collateral ISIN can contain more ISINs to allow for more than one security to be reported.
collateral pool (or basket) if the eligible collateral is represented by a pool or basket of securities. The ISIN collateral for a collateral pool or basket will be reported if it can be identified by a single generic ISIN. Otherwise, it must be classified in the COLLATERAL TYPE field in the 'OtherCollateral' block of the MMSR message.
This field is optional for:<ol type="i">
Tri-party repurchase agreements not conducted against a basket of securities for which a generic ISIN exists.
Collateral types for which no ISIN is available.
Whenever COLLATERAL ISIN is not provided, COLLATERAL TYPE, COLLATERAL ISSUER SECTOR and COLLATERAL POOL need to be provided.</td></tr>
<tr><td>COLLATERAL POOL</td><td>This variable indicates whether the asset pledged as collateral is a collateral pool.</td></tr>
<tr><td>COLLATERAL TYPE</td><td>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.

This field is mandatory if the collateral cannot be identified with ISIN. If individual ISIN(s) is reported, this field should not be reported.</td></tr>
<tr><td>COLLATERAL ISSUER SECTOR</td><td>This variable represents the institutional sector, e.g. central government, central bank, etc. of the issuer of collateral.
When individual ISINs are provided this field must not be included in the message.</td></tr>
<tr><td>SPECIAL COLLATERAL INDICATOR</td><td>This variable identifies all repos against general collateral and special collateral
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</td></tr>
</table>

	This field is optional, but should be reported if possible.
COLLATERAL NOMINAL AMOUNT	This variable represents the nominal amount in Danish kroner which is pledged as collateral. For a bond this is the nominal amount of the bond that is pledged as collateral. This field is optional for tri-party transactions against a collateral pool without a generic ISIN and collateral which does not have an ISIN. If there is more than one security pledged, the nominal amount for each security should be reported. The field allows for more values to be reported.
COLLATERAL HAIRCUT	The haircut on the collateral. The haircut is calculated in the following way: 100 - (cash lent or borrowed/market value including interest)*100 - It measures surplus/deficit of the collateral price relative to the cash lent/borrowed. A haircut of e.g. 5% is therefore reported with a value of "5". This field is only mandatory for repos with one or multiple securities as collateral, and optional for tri-party repos and all transactions against a collateral pool In the case of multi-collateral repos, a weighted average haircut for the whole set of collateral pieces has to be reported as this field can only be reported once per transaction.

4.2 Variable codes- secured segment

Variable	Variable Name	Description	Example
S10	Reported transaction status	String. Length: 4 CL_REPORTED_TRANSACTION_STATUS • (see Annex I)	
S15	Novation status	String. Length: 4 CL_NOVATION_STATUS (see Annex 1)	"NOVA" stands for "Transaction is a novation"
S20	Unique Transaction Identifier	String. Max Length: 105 Unique Transaction Identifier (UTI) Up to 105 alphanumerical characters. Four special characters are allowed ':', '.', '-', '_'	

		Special characters are not allowed at the beginning or the end. No spaces allowed.	
S30	Propri-etary transac-tion identi-fication	String. Max length: 105. Unique serial number for transactions per reporting agent and market segment identifier.	
S35	Related propri-etary transac-tion identi-fication	String. Max length: 105.	
S40	Counter-party propri-etary transac-tion identi-fication	String. Max length: 105.	
S50	Counter-party identi-fication	String. Length: 20 The Legal Entity Identifier (LEI) is a 20-digit, alpha-numeric code that con-nects to key reference in-formation and allows clear and unique identification of companies participating in global financial markets. [ISO17442]	
S60	Counter-party sector	String. Max length: 4 Refers to ESA 2010 institu-tional sectors. CL_COUNTERPARTY_SEC-TOR (see Annex I)	'S11' stands for 'Non-financial corporation'
S70	Counter-party lo-cation	String. Length: 2 [ISO3166-1 alpha-2] CL_COUNTRY (see Annex I)	
S80	Triparty agent identi-fitcation	Same format as COUNTER-PARTY IDENTIFICATION	
S90	Trade date	Date-time [ISO 8601] YYYY-MM-DDThh:mm:ss	2014-11-26T09:00:00 refers to 26 November 2014

		The time must be reported in CET (including change to Central European Summer Time)	9:00 (CET)
S100	Settlement date	Date [ISO 8601] YYYY-MM-DD The Date must always correspondent to CET (including change to Central European Summer Time).	2014-11-26 stands for 26 November 2014 (CET)
S110	Maturity date	Date [ISO 8601] YYYY-MM-DD The Date must always correspondent to CET (including change to Central European Summer Time).	2014-11-26 stands for 26 November 2014 (CET)
S120	Transaction type	String. Length: 4 CL_TRANSACTION_TYPE (see Annex I)	'BORR' stands for cash borrowing 'LEND' stands for cash lending
S130	Transaction Nominal Amount	Numeric. Max total length: 18 Positive number Decimals: up to 6	1 000 000 000 The reported currency must always be DKK.
S140	Rate type	String. Length: 4 CL_RATE_TYPE (see Annex I)	"VARI" stands for floating rate
S150	Deal rate	Numeric. Max total length: 11 Positive or negative number Decimals: up to 10 Unit: Percentage points	1.234 for a rate of 1.234 percent.
S160	Reference rate index	String. Length: 12 Unique code of the underlying reference rate index (See Annex II)	
S170	Basis points spread	Numeric. Max total length: 18 Positive or negative number. Decimals: 0 Unit: Basis points	
S180	Collateral ISIN	String. Length: 12 Multiple collateral ISINs allowed. The multiple ISINs should be separated by a semicolon with no spaces.	

		Semicolon is not allowed in the beginning or the end of the string. [ISO6166]	
S190	COLLA-TERAL POOL	String. Length: 4 CL_COLLATERAL_POOL (see Annex I)	'POOL' stands for a collateral pool
S200	COLLA-TERAL TYPE	String. Length: 6 The Classification of Finan-cial Instrument (CFI) code must be provided for iden-tifying the collateral type. [ISO 10962]	
S210	COLLA-TERAL IS-SUER SECTOR	String. Max length: 4 Refers to ESA 2010 institu-tional sectors. CL_COLLATERAL_IS-SUER_SECTOR (see Annex I)	
S220	SPECIAL COLLA-TERAL INDICA-TOR	String. Length: 4 CL_SPECIAL_COLLAT-ERAL_INDICATOR (see Annex I) Optional.	'GENE' stands for Gen-eral collateral 'SPEC' stands for Spe-cial collateral
S230	COLLA-TERAL NOMI-NAL AMOUNT	String. Max total length: 105 Positive number. Multiple collateral ISINs al-lowed. The multiple ISINs should be separated by a semicolon with no spaces. Semicolon is not allowed in the beginning or the end of the string. Currency [ISO 4217]	1 000 000 000, The re-ported currency must always be in Danish kroner.
S240	COLLA-TERAL HAIRCUT	Numeric. Max total length: 11 Positive or negative num-ber. Decimals: up to 10 Unit: Percentage points	1.234 for a collateral haircut of 1.234%

In addition to the information provided in the field definitions table above, the following general rules apply to the reporting of integers and decimals for numeric variables:

- No **thousands separator** must be applied in XML reporting
- Period must be applied as **decimal separator** in the XML reporting

- Integers must always be provided with exact precision and must not be rounded.
  Example: Actual Transactional nominal amount = 10 250 000
    Correct reporting:
    Transactional nominal amount = 10 250 000
    Erroneous reporting:
    Transactional nominal amount = 10 000 000
- Decimals must be reported in line with the field definitions, furthermore the maximal number of decimals available must be provided.
  Example: Actual Deal Rate = 1.258632
    Correct reporting: 1.258632
    Erroneous reporting: 1.2586

5. UNSECURED MARKET SEGMENT

5.1 Instrument type reference table applicable to the unsecured market segment

The reporting message is sent by the reporting agents to Danmarks Nationalbank to report all unsecured transactions covering:

- Borrowing via unsecured deposits as defined in the table below, in Danish kroner with a maturity of up to and including one year (defined as transactions with a maturity date of not more than 397 days after the settlement date) by the reporting agent from financial corporations (except Danmarks Nationalbank where the transaction is related to Danmarks Nationalbank monetary policy operations and standing facilities), general government, non-financial corporations, or non-profit institutions serving households.

- lending via unsecured deposits as defined in the table below, in Danish kroner with a maturity of up to and including one year (defined as transactions with a maturity date of not more than 397 days after the settlement date) by the reporting agent to financial corporations (except Danmarks Nationalbank where the transaction is related to Danmarks Nationalbank monetary policy operations and standing facilities).

Transactions with a nominal size below DKK 5 million should be excluded.

The table below provides a detailed standard description of unsecured deposits:

Instrument	Description
Deposits	Unsecured interest-bearing deposits that is either redeemable at notice or has a maturity of no more than one year, that is 397 days after the settlement date, and which is either borrowed (taken) or lend (placed) by the reporting agent.

Example: Deposit with a 5 day notice period:

Day	Transaction	Amount	Transaction ID. (PTI)	Maturity
T	New deposit	100M	<<1>>	T + 5
T+1	Rollover	100M	<<2>>	T +5
…	…	…	…	…
T+10	Rollover and notification of redemption	100M	<11>>	T + 5
T+11	Rollover	100M	<<12>>	T + 4
…	…	…	…	…
T+14		100M	<<15>>	**O/N**
T+15	Withdrawal	0 (no reporting)	-	-

For the description of short-term securities:

- Borrowing via the issuance of short-term securities listed in the table below, which are denominated in Danish kroner with a maturity of up to and including one year (defined as transactions with a maturity date of no more than 397 days after the settlement date) from the reporting agent to financial corporations (except central banks where the transaction is not for investment purposes), general government, non-financial corporations, or non-profit institutions serving households.

- Lending via the purchase on the primary market of short-term securities listed in the table below, which are denominated in Danish kroner with a maturity of up to and including one year (defined as transactions with a maturity date of no more than 397 days after the settlement date) issued by financial corporations (except Danmarks Nationalbank where the transaction is related to Danmarks Nationalbank monetary policy operations and standing facilities).

The table below provides a detailed standard description of short-term securities:

Instrument	Description
Certificate of deposit	A fixed rate debt instrument in either a negotiable or non-negotiable form issued by an MFI entitling the holder to a specific fixed rate of interest over a defined fixed term of up to one year, i.e. 397 days after the settlement date, which is either interest bearing or discounted.
Commercial paper	An unsecured debt instrument issued by an MFI which has a maturity of no more than one year, i.e. 397 days after the settlement date, and is either interest-bearing or discounted.
Asset backed commercial paper	A debt instrument issued by an MFI which has a maturity of no more than one year, i.e. 397 days after the settlement date, is either interest-bearing or discounted and is backed by some form of collateral.
Floating rate note (FRN)	A debt instrument in which the periodic interest payments are calculated on the basis of the value i.e. fixing of an underlying reference rate e.g. CITA on predefined dates i.e. fixing dates and which has a maturity of no more than one year, i.e. 397 days after the settlement date.
Other short-term debt securities issued	Unsubordinated securities other than equity with a maturity of up to one year, i.e. 397 days after the settlement date, which are instruments usually negotiable and traded on secondary markets or which can be offset on the market and which do not grant the holder any ownership rights over the issuing institution. This item includes: (a) securities that give the holder the unconditional right to a fixed or contractually determined income in the form of coupon payments and/or a stated fixed sum at a specific date (or dates) or starting from a date defined at the time of issue; (b) non-negotiable instruments that subsequently become negotiable, which should be reclassified as 'debt securities'. The instrument includes for example municipal debt instruments and debt instruments issued by state-owned companies.

5.3 Primary market

Primary market transactions are defined as transactions involving paper issued and bought at issuance (on the issuance day) directly from the issuer. Typically, the accrued interest on such a trade is zero. In that sense, the buyer purchases either from the issuer directly or from a dealer who distributes the paper – commercial paper, for example. The main criterion for identifying the primary market is not only the counterparty (which in the primary market would be the same as the issuing entity), but the absence of accrued interest at the settlement date of the purchase.

Two types of primary market transaction should be reported:

a) At **issuance** of short-term securities, i.e. **borrowing of funds**. This excludes buy-back and reselling as these are secondary market trades;

b) When **purchasing** short term securities on the **primary market** (issued by a counterparty), i.e. **lending of funds**. This excludes purchase from a third party as this is a secondary market trade.

Grey market operations (trading on the just-issued security between dealers and not between dealers and the issuer before the issuance is settled) should not be reported, as only the funds raised by the issuing entity or lent directly to the issuer by the buyer(s) have to be reported.

5.4 Definition of Variables - unsecured market segment

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

Variable Name	Description
Reported transaction status	This variable contains information about the status of the transaction, i.e. it includes details on whether the transaction is a new transaction, an amendment of a previously reported transaction, a cancellation of a previously reported transaction or a correction to a previously reported and rejected transaction. *The field is mandatory.*
Novation status	This variable specifies whether the transaction is a novation, i.e. transactions in which the counterparty, inter alia, is changed. *The reporting is mandatory where applicable.*

Unique Transaction Identifier	The variable specifies the UTI, which is a unique code that allows the identification of a transaction in the respective market segment. *To be provided only if available.*
Proprietary transaction identification	This is the unique internal transaction identifier used by the reporting agent for each transaction. The PTI with which each transaction will be transmitted and identified must be unique per market segment and reporting agent. *The field is mandatory.*
Related proprietary transaction identification	This variable is the unique internal transaction identifier used by the reporting agent for the initial trade that was subsequently novated. The reporting is mandatory where applicable.
Counterparty proprietary transaction identification	This variable specifies the PTI assigned by the counterparty of the reporting agent to the same transaction. To be provided if available.
Counterparty identification	This variable provides the LEI of the counterparty of the reporting agent. Reporting of this field is mandatory for all counterparties that have been assigned a LEI. In case the counterparty is a branch, the LEI of the branch's headquarter should be reported. This is the LEI of the legal entity that set up and controls the branch. If the transaction is conducted via a CCP, this variable must specify the LEI of the CCP. In all other cases, e.g. when the counterparty has not been assigned a LEI, this variable must not be included in the XML schema and COUNTERPARTY SECTOR and COUNTERPARTY LOCATION must be provided.
Counterparty sector	This variable provides the institutional sector, e.g. non-financial corporation, central bank, etc. of the counterparty. The COUNTERPARTY SECTOR must be provided for all transactions where the COUNTERPARTY IDENTIFICATION is not provided.
Counterparty location	This is the ISO country code of the country in which the counterparty is incorporated. The COUNTERPARTY LOCATION must be provided for all transactions where the COUNTERPARTY IDENTIFICATION is not provided.
Trade date	This variable specifies the date and time at which the parties enter into the reported transaction. The reported time is the execution time when available or alternatively the time at which the transaction entered the trading system of the reporting agent. The time will default to 12:00:00 and must be reported so, when the real point in time is unknown. The TRADE DATE must always equal or be set before SETTLEMENT DATE. The only exceptions are in the case of novations or in case the counterparties agree

	to start the interest count on a day prior to the TRADE DATE. In case one of the two exceptions applies, the TRADE DATE can be reported after SETTLEMENT DATE. *The field is mandatory.*
Settlement date	This is the date on which the amount of money is exchanged by counterparties or on which the purchase or sale of a debt instrument settles. With regard to unsecured borrowing/lending redeemable at notice, it is the date on which the deposit is rolled over, i.e. on which it would have been paid back if it had been called/not rolled over. In the case of a settlement failure in which settlement takes place on a different date than initially agreed, no transactional amendment needs to be reported. *The field is mandatory.*
Maturity date	The date on which the amount of money is due to be repaid by the borrower to the lender or on which a debt instrument matures and is due to be paid back. As regards callable and puttable instruments, the final maturity date must be provided. For unsecured borrowing/lending redeemable at notice, the maturity date must always be overnight. As an exception, in case the instrument cannot be redeemed/terminated/closed at overnight maturity, the first date on which it may be redeemed must be provided as maturity date. *The field is mandatory.*
Instrument type	This variable identifies the instrument via which the borrowing/lending takes place. Choices for this variable can be viewed under CL_INSTRUMENT_TYPE in Annex I. *The field is mandatory.*
Transaction type	This variable specifies whether the transaction is cash borrowing or cash lending. *The field is mandatory.*
Transaction Nominal Amount	This is the amount of money in Danish kroner lent or borrowed on deposit. In the case of debt securities, it is the nominal amount of the security issued/purchased. *The field is mandatory.*
Transaction deal price	This field contains the dirty price at which the security is issued or traded in percentage points, and which is to be reported as 100 for unsecured deposits. *The field is mandatory.*
Rate type	Possible values: • fixed rate for deposits and debt instruments with fixed coupons; • variable rate for debt instruments and unsecured deposits for which the pay out at maturity or period depends on the observed value of some underlying reference rate. *The field is mandatory.*

Deal rate	This is the interest rate, expressed in accordance with the ACT/360 money market convention, at which the deposit was concluded and at which the cash amount lent is remunerated. In the case of debt instruments, this is the effective interest rate, expressed in accordance with the ACT/360 money market convention, at which the instrument was issued or purchased. It represents the contractually agreed remuneration rate on the transaction nominal amount regardless of the transaction sign (i.e. whether the TRANSACTION TYPE is borrowed or lent). *This field will only be reported in case RATE TYPE is fixed rate.*
Reference rate index	This variable provides the code of the underlying reference rate on the basis of which the periodic interest payments are calculated. List of reference rate indices available can be viewed in Annex II. *This field will only be reported for floating rate instruments.*
Basis points spread	The number of basis points added to (if positive) or deducted from (if negative) the reference rate index to calculate the actual interest rate applicable for a given period at issuance of the floating rate instrument. *This field will only be reported for floating rate instruments.*
Call or put	This variable identifies whether the instrument has a call option or a put option. If the instrument contains both options, i.e. a call and a put, both the call option and the put option have to be reported. *To be reported only for callable/puttable instruments.* *If the instrument is identified as callable or puttable, at least one of the fields FIRST CALL/PUT DATE and CALL/PUT NOTICE PERIOD must be reported.*
First call or put date	This is the first date on which the call option or the put option can be exercised. *This reporting is mandatory where applicable, i.e. for instruments with a call/put option that can be exercised on one or more predefined dates.*
Call or put notice period	This is the number of calendar days that the holder of the instrument/issuer of the instrument will give to the issuer/holder of the instrument before exercising the put/call option. *This reporting is mandatory where applicable, i.e. for all instruments/transactions with a call/put option notice period and for deposits redeemable at a pre-agreed notice period i.e. for all instruments where the option holder must provide a minimum number of days to the counterparties before the option can be exercised.*

5.5 Variable Codes – Unsecured Market Segment

Variable	Variable Name	Description	Example
U10	Reported transaction status	String. Length: 4 CL_REPORTED_TRANSACTION_STATUS (see Annex I)	
U15	Novation status	String. Length: 4 CL_NOVATION_STATUS (see Annex 1)	
U20	Unique Transaction Identifier	String. Max Length: 105 Unique Transaction Identifier (UTI) Up to 105 alphanumerical characters. Four special characters are allowed ':', '.', '-', '_' Special characters not allowed at the beginning or the end. No space allowed.	
U30	Proprietary transaction identification	String. Max length: 105. Unique serial number for transactions per reporting agent and market segment identifier.	
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-digit, alphanumeric code that connects to key reference information and that	

		allows clear and unique identification of companies participating in global financial markets. [ISO17442]	
U60	Counter-party sector	String. Max length: 4 Refers to ESA 2010 institutional sectors. CL_COUNTERPARTY_SECTOR (see Annex I)	'S11' stands for 'Non-financial corporation'
U70	Counter-party location	String. Length: 2 [ISO3166-1 alpha-2] CL_COUNTRY (see Annex I)	
U80	Trade date	Date-time [ISO 8601] YYYY-MM-DDThh:mm:ss The time must be reported in CET (including change to Central European Summer Time)	2014-11-26T09:00:00 refers to 26 November 2014 at 9:00 CET
U90	Settlement date	Date [ISO 8601] YYYY-MM-DD The Date must always correspondent to the CET time zone.	2014-11-26 stands for 26 November 2014 in CET
U100	Maturity date	Date [ISO 8601] YYYY-MM-DD The Date must always correspondent to the CET time zone.	2014-11-26 stands for 26 November 2014 in CET
U110	Instrument type	String. Length: 4 CL_INSTRUMENT_TYPE (see Annex I)	'DPST' stands for deposit
U120	Transaction type	String. Length: 4 CL_TRANSACTION_TYPE (see Annex I)	'BORR' stands for borrowing 'LEND' stands for lending
U130	Transaction Nominal Amount	Numeric. Max total length: 18 Positive number. Decimals: up to 6	1 000 000 000. The reported currency must always be in Danish kroner.
U140	Transaction deal price	Numeric. Max total length: 11 Decimals: up to 10 Unit: Percentage points	99.234 for the transaction deal price of 99.234%
U150	Rate type	String. Length: 4 CL_RATE_TYPE (see Annex I)	'VARI' stands for a variable rate

U160	Deal rate	Numeric. Max total length: 11 Positive or negative number. Decimals: up to 10 Unit: Percentage points	1.234 for a deal rate of 1.234%
U170	Reference rate index	String. Length: 12 Unique code of the underlying reference rate index (See Annex II)	
U180	Basis points 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 in basis points, here the 10.234% is first rounded to 10.23% and then converted to 1023.
U190	Call or put	String. Length: 4 CL_CALL_PUT (see Annex I)	'CALL' or 'PUT'
U200	First call or put date	Date [ISO 8601] YYYY-MM-DD The Date must always correspondent to the CET time zone.	2014-11-26 stands for 26 November 2014 (CET)
U210	Call or put notice period	Numeric. Max total length: 18 Decimals: 0	7 stand for a notice period of one week.

In addition to the information provided in the field definitions table above, the following general rules apply to the reporting of integers and decimals for numeric variables:

- No **thousands separator** must be applied in XML reporting
- Period must be applied as **decimal separator** in the XML reporting
- Integers must always be provided with exact precision and must not be rounded.
  Example: Actual Transactional nominal amount = 10 250 000
    Correct reporting:
    Transactional nominal amount = 10 250 000
    Erroneous reporting:
    Transactional nominal amount = 10 000 000
- Decimals must be reported in line with the field definitions, furthermore the maximal number of decimals available must be provided.
  Example: Actual Deal Rate = 1.258632
    Correct reporting: 1.258632
    Erroneous reporting: 1.2586

6. FX SWAPS MARKET SEGMENT

FX-swaps comprise transactions where DKK is sold/bought against foreign currency with an agreement to reverse the sale/purchase on a future pre-agreed date. All transactions conducted by the reporting agent with financial corporations, general government, non-financial corporations, or non-profit institutions serving households should be reported[4].

Transactions with a value below DKK 5 million should not be reported.

6.1 Definition of variables – FX-swap

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

Variable Name	Description
Reported transaction status	This variable contains information about the status of the transaction, i.e. it includes details on whether the transaction is a new transaction, an amendment of a previously reported transaction, a cancellation of a previously reported transaction or a correction to a previously reported and rejected transaction. *The field is mandatory.*
Novation status	This variable specifies whether the transaction is a novation, i.e. transactions in which the counterparty, inter alia, is changed. *The reporting is mandatory where applicable.*
Unique Transaction Identifier	The variable specifies the UTI, which is a unique code that allows the identification of a transaction in the respective market segment. *To be provided only if available.*
Proprietary transaction identification	This is the unique internal transaction identifier used by the reporting agent for each transaction. The PTI with which each transaction will be transmitted and identified must be unique per market segment and reporting agent. *The field is mandatory.*
Related proprietary transaction identification	This variable is the unique internal transaction identifier used by the reporting agent for the initial trade that was subsequently novated. The reporting is mandatory where applicable.
Counterparty proprietary	This variable specifies the PTI assigned by the counterparty of the reporting agent to the same transaction. To be provided if available.

[4] The reported transactions are not bounded by the maturity, i.e. all transactions should be reported independent of the maturity.

transaction identification	
Counterparty identification	This variable provides the LEI of the counterparty of the reporting agent. Reporting of this field is mandatory for all counterparties that have been assigned a LEI. In case the counterparty is a branch, the LEI of the branch's headquarter should be reported. This is the LEI of the legal entity that set up and controls the branch. If the transaction is conducted via a CCP, this variable must specify the LEI of the CCP. In all other cases, e.g. when the counterparty has not been assigned a LEI, this variable must not be included in the XML schema and COUNTERPARTY SECTOR and COUNTERPARTY LOCATION must be provided.
Counterparty sector	This variable provides the institutional sector, e.g. non-financial corporation, central bank, etc. of the counterparty. The COUNTERPARTY SECTOR must be provided for all transactions where the COUNTERPARTY IDENTIFICATION is not provided.
Counterparty location	This is the ISO country code of the country in which the counterparty is incorporated. The COUNTERPARTY LOCATION must be provided for all transactions where the COUNTERPARTY IDENTIFICATION is not provided.
Trade date	This variable specifies the date and time at which the parties enter into the reported transaction. It is to be reported with only the date when the time of the transaction is not available. The reported time is the execution time when available or alternatively the time at which the transaction entered the trading system of the reporting agent. The time must always reflect a real point in time and not be reported as a default value (e.g. midnight). The TRADE DATE must always equal or be set before SETTLEMENT DATE. The only exceptions are in the case of novations or in case the counterparties agree to start the rate count on a day prior to the TRADE DATE. In case one of the two exceptions applies, the TRADE DATE can be reported after SETTLEMENT DATE. *The field is mandatory.*
Settlement date	Specifies the settlement date of the near leg. This is the date on which one party sells to the other a specified amount of a specified currency against payment of an agreed amount of a specified different currency based on an agreed foreign exchange rate
Maturity date	Specifies the date of maturity. This is the date of the far leg. *The field is mandatory.*

FX transaction type	This variable identifies whether Danish kroner is bought or sold on the settlement date. *The field is mandatory.*
Transaction Nominal Amount	This variable specifies the nominal amount of the FX swap in Danish kroner. This is the amount in Danish kroner bought/sold on the settlement date. *The field is mandatory.*
Foreign currency code	Specifies the international ISO-code of the currency sold or bought against Danish kroner, e.g. EUR. *The field is mandatory.*
Foreign exchange rate	Specifies the foreign exchange rate applicable to the near leg of the swap. The foreign exchange rate must be expressed as units DKK per 1 unit foreign exchange; this must be applied irrespective of the prevailing market convention for the respective currency pair. *The field is mandatory.*
Foreign exchange forward points	Specifies the difference between the forward exchange rate at the far and near leg of the FX swap in pips: (FX rate far leg – FX rate near leg)*10000 The multiplier can also have other values depending on the prevailing market convention for the respective currency pair. A complete list of applicable multipliers per currency is available in Annex III. This value can be positive or negative. *The field is mandatory.*
PvP	This variable indicates whether the transaction is settled using a payment versus payment system, e.g. CLS.

6.2 Variable codes – FX swap

Variable	Variable Name	Description	Example
F10	Reported transaction status	String. Length: 4 CL_REPORTED_TRANSACTION_STATUS (see Annex I)	
F15	Novation status	String. Length: 4 CL_NOVATION_STATUS (see Annex 1)	
F20	Unique Transaction Identifier	String. Max Length: 105 Unique Transaction Identifier (UTI) Up to 105 alphanumerical characters.	

		Four special characters are allowed ':', '.', '-', '_' Special characters not allowed at the beginning or the end. No space allowed.	
F30	Proprietary transaction identification	String. Max length: 105. Unique serial number for transactions per reporting agent and market segment identifier.	
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-digit, alpha-numeric code that connects to key reference information and that allows clear and unique identification of companies participating in global financial markets. [ISO17442]	
F60	Counterparty sector	String. Max length: 4 Refers to ESA 2010 institutional sectors. CL_COUNTERPARTY_SECTOR (see Annex I)	'S11' stands for 'Non-financial corporation'
F70	Counterparty location	String. Length: 2 [ISO3166-1 alpha-2] CL_COUNTRY (see Annex I)	
F80	Trade date	Date-time [ISO 8601] YYYY-MM-DDThh:mm:ss	2014-11-26T09:00:00 refers to 26 November 2014 at 9:00 CET.

		The Date must always correspondent to the CET time zone.	
F90	Settle-ment date	Date [ISO 8601] YYYY-MM-DD The Date must always correspondent to the CET time zone.	2014-11-26 stands for 26 November 2014 in CET
F100	Maturity date	Date [ISO 8601] YYYY-MM-DD The Date must always correspondent to the CET time zone.	2014-11-26 stands for 26 November 2014 in CET
F110	FX trans-action type	String. Length: 4 CL_FX_TRANSAC-TION_TYPE (see Annex I)	'BUYI' stands for Danish kroner bought on the settlement date
F120	Transac-tion No-minal Amount	Numeric. Max total length: 18 Positive number. Decimals: up to 6	1 000 000 000. The reported currency must always be in DKK.
F130	Foreign currency code	String. Length: 3 [ISO 4217] CL_FCC (see Annex I)	'USD' stands for United States Dollar
F140	Foreign ex-change rate	Numeric. Max total length: 11 Decimals: up to 10	6.3341 for a foreign ex-change rate of DKK 6.3341 per 1 USD
F150	Foreign ex-change forward points	Numeric. Max total length: 18 Positive or negative number. Decimals: up to 17 (see Annex III)	-145.55 resulting from a USDDKK FX spot rate at 6.3341 and a USDDKK FX forward rate at 6.319545
F160	PvP	String. Length: 1 CL_FX_PVP (see Annex I)	'Y' stands for YES, i.e. the transaction is settled us-ing payment versus pay-ment.

In addition to the information provided in the field definitions table above, the following general rules apply to the reporting of integers and decimals for numeric variables:

- No **thousands separator** must be applied in XML reporting
- Period must be applied as **decimal separator** in the XML reporting

- Integers must always be provided with exact precision and must not be rounded.
  Example: Actual Transactional nominal amount = 10 250 000
    Correct reporting:
    Transactional nominal amount = 10 250 000
    Erroneous reporting:
    Transactional nominal amount = 10 000 000
- Decimals must be reported in line with the field definitions, furthermore the maximal number of decimals available must be provided.
  Example: Actual Deal Rate = 1.258632
    Correct reporting: 1.258632
    Erroneous reporting: 1.2586

7. INTEREST RATE SWAPS MARKET SEGMENT

Interest rate swaps (IRS) should be reported, where a fixed interest rate for floating interest rate or vice versa is exchanged. The floating leg should be an official reference rate index rate (see Annex 1). All transactions conducted by the reporting agent with financial corporations, general government, non-financial corporations, or non-profit institutions serving households should be reported on a daily basis.

Exchange of a floating interest rate for another floating interest rate (basis swaps) is not in scope of this reporting.

Transactions with a notional value below DKK 5 million should not be reported.

7.1 Definition of variables – IRS

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

Variable Name	Description
Reported transaction status	This variable contains information about the status of the transaction, i.e. it includes details on whether the transaction is a new transaction, an amendment of a previously reported transaction, a cancellation of a previously reported transaction or a correction to a previously reported and rejected transaction. *The field is mandatory.*
Novation status	This variable specifies whether the transaction is a novation, i.e. transactions in which the counterparty, inter alia, is changed. *The reporting is mandatory where applicable.*

Unique Transaction Identifier	The variable specifies the UTI, which is a unique code that allows the identification of a transaction in the respective market segment. *To be provided only if available.*
Proprietary transaction identification	This is the unique internal transaction identifier used by the reporting agent for each transaction. The PTI with which each transaction will be transmitted and identified must be unique per market segment and reporting agent. *The field is mandatory.*
Related proprietary transaction identification	This variable is the unique internal transaction identifier used by the reporting agent for the initial trade that was subsequently novated. The reporting is mandatory where applicable.
Counterparty proprietary transaction identification	This variable specifies the PTI assigned by the counterparty of the reporting agent to the same transaction. To be provided if available.
Counterparty identification	This variable provides the LEI of the counterparty of the reporting agent. Reporting of this field is mandatory for all counterparties that have been assigned a LEI. In case the counterparty is a branch, the LEI of the branch's headquarter should be reported. This is the LEI of the legal entity that set up and controls the branch. If the transaction is conducted via a CCP, this variable must specify the LEI of the CCP. In all other cases, e.g. when the counterparty has not been assigned a LEI, this variable must not be included in the XML schema and COUNTERPARTY SECTOR and COUNTERPARTY LOCATION must be provided.
Counterparty sector	This variable provides the institutional sector, e.g. non-financial corporation, central bank, etc. of the counterparty. The COUNTERPARTY SECTOR must be provided for all transactions where the COUNTERPARTY IDENTIFICATION is not provided.
Counterparty location	This is the ISO country code of the country in which the counterparty is incorporated. The COUNTERPARTY LOCATION must be provided for all transactions where the COUNTERPARTY IDENTIFICATION is not provided.
Trade date	This variable specifies the date and time at which the parties enter into the reported transaction. The reported time is the execution time when available or alternatively the time at which the transaction entered the trading system of the reporting agent. The time will default to 12:00:00 and must be reported so, when the real point in time is unknown. The TRADE DATE must always equal or be set before SETTLEMENT DATE. The only exceptions are in the case of novations or in case the counterparties agree

	to start the interest count on a day prior to the TRADE DATE. In case one of the two exceptions applies, the TRADE DATE can be reported after SETTLEMENT DATE. *The field is mandatory.*
Start date	This variable represents the date on which interest accruing starts, i.e. the date on which the swap takes effect. *The field is mandatory.*
Maturity date	This is the last date of the term over which the compounded rate is calculated. *The field is mandatory.*
Fixed interest rate	This is the fixed rate used in the calculation of the IRS pay out. This value can be positive or negative depending on the contractually agreed interest rate and does not reflect the transaction sign. *The field is mandatory.*
IRS transaction type	This is a variable to indicate whether the fixed interest rate is paid or received by the reporting agent. *The field is mandatory.*
Transaction nominal amount	This is the notional amount of the IRS. *The field is mandatory.*
Reference rate index	This variable provides the code of the underlying reference rate on the basis of which the floating leg periodic interest payments are calculated. List of reference rate indices available can be viewed in Annex II. *The field is mandatory.*

8.1 Variable codes – IRS

Variable	Variable Name	Description	Example
O10	Reported transaction status	String. Length: 4 CL_REPORTED_TRANSACTION_STATUS (see Annex I)	
O15	Novation status	String. Length: 4 CL_NOVATION_STATUS (see Annex 1)	
O20	Unique Transaction Identifier	String. Max Length: 105 Unique Transaction Identifier (UTI) Up to 105 alphanumerical characters. Four special characters are allowed ':', '.', '-', '_' Special characters not allowed at the beginning or the end. No space allowed.	

O30	Propri-etary transac-tion identi-fication	String. Max length: 105. Unique serial number for transactions per report-ing agent and market segment identifier.	
O35	Related propri-etary transac-tion identi-fication	String. Max length: 105.	
O40	Counter-party propri-etary transac-tion identi-fication	String. Max length: 105.	
O50	Counter-party identi-fication	String. Length: 20 The Legal Entity Identi-fier (LEI) is a 20-digit, al-pha-numeric code that connects to key refer-ence information and that allows clear and unique identification of companies participating in global financial mar-kets. [ISO17442]	
O60	Counter-party sector	String. Max length: 4 Refers to ESA 2010 insti-tutional sectors. CL_COUNTER-PARTY_SECTOR (see Annex I)	‘S11’ stands for ‘Non-fi-nancial corporation’
O70	Counter-party lo-cation	String. Length: 2 [ISO3166-1 alpha-2] CL_COUNTRY (see Annex I)	
O80	Trade date	Date-time [ISO 8601] YYYY-MM-DDThh:mm:ss The Date must always correspondent to the CET time zone.	2014-11-26T09:00:00 re-fers to 26 November 2014 at 9:00 in CET
O90	Start date	Date [ISO 8601]	2014-11-26 stands for 26 November 2014 in CET

		YYYY-MM-DD The Date must always correspondent to the CET time zone.	
O100	Maturity date	Date [ISO 8601] YYYY-MM-DD The Date must always correspondent to the CET time zone.	2014-11-26 stands for 26 November 2014 in CET
O110	Fixed interest rate	Numeric. Positive or negative number. Max total length: 11 Decimals: up to 10 Unit: Percentage points	1.234 for fixed interest rate 1.234%
O120	IRS transaction type	String. Length: 4 CL_IRS_TRANSACTION_TYPE (see Annex I)	'PAID' stands for fixed interest rate paid by the reporting agent
O130	Transaction nominal amount	Numeric. Max total length: 18 Positive number. Decimals: up to 6	1 000 000 000. The reported currency must always be in Danish kroner.
O140	Reference rate index	String. Length: 12 Unique code of the underlying reference rate index (See Annex II)	

In addition to the information provided in the field definitions table above, the following general rules apply to the reporting of integers and decimals for numeric variables:

- No **thousands separator** must be applied in XML reporting
- Period must be applied as **decimal separator** in the XML reporting
- Integers must always be provided with exact precision and must not be rounded.
  Example: Actual Transactional nominal amount = 10 250 000
    Correct reporting:
    Transactional nominal amount = 10 250 000
    Erroneous reporting:
    Transactional nominal amount = 10 000 000
- Decimals must be reported in line with the field definitions, furthermore the maximal number of decimals available must be provided.
  Example: Actual Fixed interest rate = 1.258632
    Correct reporting: 1.258632
    Erroneous reporting: 1.2586

8. FOREIGN EXCHANGE MARKET SEGMENT

Foreign exchange comprises all transactions where DKK is sold or bought against foreign currency irrespective of the settlement date of the transaction. All transactions conducted by the reporting agent with financial corporations, general government, non-financial corporations, or non-profit institutions serving households should be reported. Transactions with a value below DKK 500 000 should not be reported.

8.1 Definition of variables – Foreign exchange

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

Variable Name	Description
Reported transaction status	This variable contains information about the status of the transaction, i.e. it includes details on whether the transaction is a new transaction, an amendment of a previously reported transaction, a cancellation of a previously reported transaction or a correction to a previously reported and rejected transaction. *The field is mandatory.*
Novation status	This variable specifies whether the transaction is a novation, i.e. transactions in which the counterparty, inter alia, is changed. *The reporting is mandatory where applicable.*
Unique Transaction Identifier	The variable specifies the UTI, which is a unique code that allows the identification of a transaction in the respective market segment. *To be provided only if available.*
Proprietary transaction identification	This is the unique internal transaction identifier used by the reporting agent for each transaction. The PTI with which each transaction will be transmitted and identified must be unique per market segment and reporting agent. *The field is mandatory.*
Related proprietary transaction identification	This variable is the unique internal transaction identifier used by the reporting agent for the initial trade that was subsequently novated. The reporting is mandatory where applicable.
Counterparty proprietary transaction identification	This variable specifies the PTI assigned by the counterparty of the reporting agent to the same transaction. To be provided if available.
Counterparty identification	This variable provides the LEI of the counterparty of the reporting agent. Reporting of this field is mandatory for all counterparties that have been assigned a LEI. In case the counterparty is a branch, the LEI of the branch's headquarter should be reported. This is the LEI of the legal

	entity that set up and controls the branch. If the transaction is conducted via a CCP, this variable must specify the LEI of the CCP. In all other cases, e.g. when the counterparty has not been assigned a LEI, this variable must not be included in the XML schema and COUNTERPARTY SECTOR and COUNTERPARTY LOCATION must be provided.
Counterparty sector	This variable provides the institutional sector, e.g. non-financial corporation, central bank, etc. of the counterparty. The COUNTERPARTY SECTOR must be provided for all transactions where the COUNTERPARTY IDENTIFICATION is not provided.
Counterparty location	This is the ISO country code of the country in which the counterparty is incorporated. The COUNTERPARTY LOCATION must be provided for all transactions where the COUNTERPARTY IDENTIFICATION is not provided.
Trade date	This variable specifies the date and time at which the parties enter into the reported transaction. The reported time is the execution time when available or alternatively the time at which the transaction entered the trading system of the reporting agent. The time will default to 12:00:00 and must be reported so, when the real point in time is unknown. The TRADE DATE must always equal or be set before SETTLEMENT DATE. *The field is mandatory.*
Settlement date	This variable represents the settlement day, i.e. the day one currency is exchanged for another. *The field is mandatory.*
Foreign currency code	Specifies the international ISO-code of the currency sold or bought against Danish kroner, e.g. EUR. *The field is mandatory.*
Foreign exchange rate	Specifies the foreign exchange rate applicable to the settlement date of the transaction. The foreign exchange rate must be expressed as units DKK per 1 unit foreign exchange; this must be applied irrespective of the prevailing market convention for the respective currency pair. *The field is mandatory.*
FX transaction type	This variable identifies whether Danish kroner is bought or sold on the settlement date. *The field is mandatory.*
Transaction Nominal Amount	This variable specifies the nominal amount of the FX transaction in Danish kroner. This is the amount in Danish kroner bought or sold on the settlement date. *The field is mandatory.*
PvP	This variable indicates whether the transaction is settled using a payment versus payment system, e.g. CLS.

8.2 Variable Codes – Foreign Exchange

Variable	Variable Name	Description	Example
X10	Reported transaction status	String. Length: 4 CL_REPORTED_TRANSACTION_STATUS (see Annex I)	
X15	Novation status	String. Length: 4 CL_NOVATION_STATUS (see Annex 1)	
X20	Unique Transaction Identifier	String. Max Length: 105 Unique Transaction Identifier (UTI) Up to 105 alphanumerical characters. Four special characters are allowed ':', '.', '-', '_' Special characters not allowed at the beginning or the end. No space allowed.	
X30	Proprietary transaction identification	String. Max length: 105. Unique serial number for transactions per reporting agent and market segment identifier.	
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-digit, alpha-numeric code that connects to key reference information and that allows clear and unique identification of companies participating in global financial markets. [ISO17442]	
X60	Counterparty sector	String. Max length: 4 Refers to ESA 2010 institutional sectors. CL_COUNTERPARTY_SECTOR (see Annex I)	'S11' stands for 'Non-financial corporation'

X70	Counter-party location	String. Length: 2 [ISO3166-1 alpha-2] CL_COUNTRY (see Annex I)	
X80	Trade date	Date-time [ISO 8601] YYYY-MM-DDThh:mm:ss The Date must always correspondent to the CET time zone.	2014-11-26T09:00:00 refers to 26 November 2014 at 9:00 in CET
X90	Settlement date	Date [ISO 8601] YYYY-MM-DD The Date must always correspondent to the CET time zone.	2014-11-26 stands for 26 November 2014 in CET
X100	Foreign currency code	String. Length: 3 [ISO 4217] CL_FCC (see Annex I)	'USD' stands for United States Dollar
X110	Foreign exchange rate	Numeric. Max total length: 11 Decimals: up to 10	7.46038 for a foreign exchange rate of DKK 7.46038 per 1 EUR.
X120	FX transaction type	String. Length: 4 CL_FX_TRANSACTION_TYPE (see Annex I)	'BUYI' stand for DKK bought
X130	Transaction Nominal Amount	Numeric. Max total length: 18 Positive number. Decimals: up to 6	1 000 000 000. The reported currency must always be in Danish kroner.
X140	PvP	String. Length: 1 CL_FX_PVP (see Annex I)	'Y' stands for YES, i.e. the transaction is settled using payment versus payment.

In addition to the information provided in the field definitions table above, the following general rules apply to the reporting of integers and decimals for numeric variables:

- No **thousands separator** must be applied in XML reporting
- Period must be applied as **decimal separator** in the XML reporting
- Integers must always be provided with exact precision and must not be rounded.
  Example: Actual Transactional nominal amount = 10 250 000
    Correct reporting:
    Transactional nominal amount = 10 250 000
    Erroneous reporting:
    Transactional nominal amount = 10 000 000
- Decimals must be reported in line with the field definitions, furthermore the maximal number of decimals available must be provided.
  Example: Actual Fixed interest rate = 1.258632
    Correct reporting: 1.258632
    Erroneous reporting: 1.2586

ANNEX I: CODE LIST

Code list name	Input	Description
CL_REPORTINGACTION	NEWT	New transaction(s) to report
	NOTX	No transactions to report
CL_CURRENCY	DKK	Reporting Currency
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
	S121	Central bank
	S1221	Banks
	S1222	Mortgage banks
	S1223	Other credit institutions

	S1224	Electronic money institutions
	S123	Money market funds (MMFs)
	S124	Non-MMF investment funds
	S125	Other financial intermediaries, except insurance corporations and pension funds
	S126	Financial auxiliaries
	S127	Captive financial institutions and money lenders
	S128	Insurance corporations
	S129	Pension funds
	S13	General government
	S14	Households
	S15	Non-profit institutions serving households
CL_COLLATERAL_POOL	POOL	Collateral pool
	NOPL	Single or multi collateral
CL_COUNTERPARTY_ SECTOR	S11	Non-financial corporations
	S121	Central bank
	S1221	Banks
	S1222	Mortgage banks
	S1223	Other credit institutions

	S1224	Electronic money institutions
	S123	Money market funds
	S124	Non-MMF investment funds
	S125	Other financial intermediaries, except insurance corporations and pension funds
	S126	Financial auxiliaries
	S127	Captive financial institutions and money lenders
	S128	Insurance corporations
	S129	Pension funds
	S13	General government
	S15	Non-profit institutions serving households
CL_COUNTRY	See ISO 3166-1 alpha-2	
CL_FX_TRANSACTION_ TYPE	BUYI	Transactional nominal amount of Danish kroner is bought on the settlement date.
	SELL	Transactional nominal amount of Danish kroner is sold on the settlement date.
CL_INSTRUMENT_TYPE	DPST	Deposit
	CEOD	Certificate of deposit
	COPR	Commercial paper

	ABCP	Asset backed commercial paper
	FRNT	Floating rate note
	OTHR	Other short-term debt securities issued
CL_TRANSACTION_TYPE	BORR	Cash borrowing
	LEND	Cash lending
CL_NOVATION_STATUS	NONO	Transaction is not a novation
	NOVA	Transaction is a novation
CL_IRS_TRANSACTION_ TYPE	PAID	The fixed interest rate is paid by the reporting agent.
	RECE	The fixed interest rate is received by the reporting agent.
CL_RATE_TYPE	FIXE	Fixed rate
	VARI	Variable rate
CL_REPORTED_TRANSACTION_STATUS	AMND	Amendment
	CANC	Cancellation
	CORR	Correction
	NEWT	New transaction
CL_SPECIAL_COLLATERAL_INDICATOR	GENE	General collateral (GC)
	SPEC	Special collateral
CL_FX_PVP	Y	Yes
	N	No

ANNEX II: LIST OF CODES FOR REFERENCE RATE INDICES

In case of variable rate transactions in the secured and unsecured segment, the applicable reference rate index must be specified. Likewise the floating leg of the IRS transaction must be identified with reference rate index. The reference rate index is identified via its code in below table.

The following list shows the codes for the different reference rate Indices.

Reference Rate	Code
DESTR	DK00000DESTR
TOM/NEXT	DK00000DETNT
CITA 1-month	DK0000CITA1M
CITA 2-months	DK0000CITA2M
CITA 3-months	DK0000CITA3M
CITA 6-months	DK0000CITA6M
CITA 9-months	DK0000CITA9M
CITA 12-months	DK000CITA12M
CIBOR 1-week	DK000CIBO01W
CIBOR 2-weeks	DK000CIBO02W
CIBOR 1-month	DK000CIBO01M
CIBOR 2-months	DK000CIBO02M
CIBOR 3-months	DK000CIBO03M
CIBOR 6-months	DK000CIBO06M
CIBOR 9-months	DK000CIBO09M
CIBOR 12-months	DK000CIBO12M
Danmarks Nationalbank's certificate of deposit rate	DK0000DERECD

Danmarks Nationalbank's current account rate	DK00DERECURR
Danmarks Nationalbank's lending rate	DK000000DERE

ANNEX III: LIST OF MULTIPLIERS FOR FX FORWARD POINTS

Currency	Multiplier	Currency	Multiplier	Currency	Multiplier	Currency	Multiplier	Currency	Multiplier
AED	10000	CVE	1000	KHR	100	PAB	10000	TZS	10000
AFN	10000	CZK	1000	KMF	10000	PEN	10000	UAH	10000
ALL	100	DJF	10000	KPW	100	PGK	10000	UGX	10000
AMD	1000	DOP	10000	KRW	100	PHP	10000	USD	10000
ANG	10000	DZD	10000	KWD	10000	PKR	10000	UYU	1
AOA	10000	EGP	10000	KYD	10000	PLN	10000	UZS	10000
ARS	10000	ERN	10000	KZT	100	PYG	10000	VEF	10000
AUD	10000	ETB	10000	LAK	10000	QAR	10000	VND	10000
AWG	10000	EUR	10000	LBP	10000	RON	10000	VUV	10000
AZN	10000	FJD	10000	LKR	10000	RSD	10000	WST	10000
BAM	100000	FKP	10000	LRD	10000	RUB	10000	XAF	10000
BBD	10000	GBP	10000	LSL	10000	RWF	10000	XCD	10000
BDT	10000	GEL	10000	LTL	10000	SAR	10000	XOF	10000
BGN	10000	GHS	10000	LVL	10000	SBD	10000	XPF	10000
BHD	10000	GIP	10000	LYD	10000	SCR	10000	YER	10000
BIF	10000	GMD	10000	MAD	10000	SDG	10000	ZAR	10000
BMD	10000	GNF	10000	MDL	10000	SEK	10000	ZMW	10000
BND	10000	GTQ	10000	MGA	10000	SGD	10000		
BOB	10000	GYD	10000	MKD	10000	SHP	10000		
BRL	10000	HKD	10000	MMK	100	SLL	10000		
BSD	10000	HNL	10000	MNT	10000	SOS	10000		
BTN	10000	HRK	10000	MOP	10000	SRD	10000		
BWP	10000	HTG	10000	MRO	10000	SSP	10000		
BYR	100	HUF	100	MVR	10000	STD	10000		
BYN	10000	IDR	100	MWK	10000	SVC	10000		
BZD	10000	ILS	10000	MXN	10000	SYP	10000		
CAD	10000	INR	10000	MYR	10000	SZL	10000		
CDF	100	IQD	10000	MZN	10000	THB	100		
CHF	10000	IRR	10000	NAD	10000	TJS	10000		
CLP	100	ISK	100	NGN	10000	TMT	10000		
CNY	10000	JMD	10000	NIO	10000	TND	10000		
CNH	10000	JOD	10000	NOK	10000	TOP	10000		
COP	100	JPY	100	NPR	10000	TRY	10000		
CRC	100	KES	100	NZD	10000	TTD	10000		
CUC/CUP	10000	KGS	10000	OMR	10000	TWD	10000		

Please use multiplier 10000, if the currency is not included in the list above.

ANNEX IV: EXAMPLES

Based on the previous information this section contains detailed examples on how to report specific secured, unsecured, FX swaps, IRS and FX transactions.

Secured segment

Example 1: Repurchase agreement

Text description:

Reporting agent: Bank-A, Denmark

To borrow cash Bank-A pledge DKK 500 million of Danish government bond 0.25% 15/11/2052 as collateral to Bank-B. The dirty price of the bond is 101.00 and a haircut of 5 per cent is applied.

The repo rate is set at 0.15 per cent p.a.

Trade date: 1 December 2020. Settlement date: 3 December 2020. Maturity date: 10 December 2020.

Bank A reports the following matrix:

Variable	Variable name	Example
S10	REPORTED TRANSACTION STATUS	NEWT
S15	NOVATION STATUS	NONO
S20	UNIQUE TRANSACTION IDENTIFIER	
S30	PROPRIETARY TRANSACTION IDENTIFICATION	1
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	2020-12-01T10:03:27
S100	SETTLEMENT DATE	2020-12-03
S110	MATURITY DATE	2020-12-10
S120	TRANSACTION TYPE	BORR
S130	TRANSACTION NOMINAL AMOUNT	479750000.00
S140	RATE TYPE	FIXE
S150	DEAL RATE	0.15
S160	REFERENCE RATE INDEX	
S170	BASIS POINT SPREAD	
S180	COLLATERAL ISIN	DK0009924029
S190	COLLATERAL POOL	
S200	COLLATERAL TYPE	
S210	COLLATERAL ISSUER SECTOR	
S220	SPECIAL COLLATERAL INDICATOR	GENE

S230	COLLATERAL NOMINAL AMOUNT	500000000
S240	COLLATERAL HAIRCUT	5

Example 2: Reverse Repurchase agreement

Text description:

Reporting agent: Bank-A, Denmark

To cover a short position of DKK 500 million in Danish government bond 0.25% 15/11/2052 Bank-A do a reverse repo with Bank-B. The dirty price of the bond is 101.00 and a haircut of 5 per cent is applied.

The repo rate is set at 0.15 per cent p.a.

Trade date: 1 December 2020. Settlement date: 3 December 2020. Maturity date: 10 December 2020.

Bank A reports the following matrix:

Variable	Variable name	Example
S10	REPORTED TRANSACTION STATUS	NEWT
S15	NOVATION STATUS	NONO
S20	UNIQUE TRANSACTION IDENTIFIER	
S30	PROPRIETARY TRANSACTION IDENTIFICATION	2
S35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	

S40	COUNTERPARTY PRO-PRIETARY TRANSAC-TION IDENTIFICATION	
S50	COUNTERPARTY IDENTIFICATION	*LEI of Bank B*
S60	COUNTERPARTY SEC-TOR	
S70	COUNTERPARTY LO-CATION	
S80	TRIPARTY AGENT IDENTIFICATION	
S90	TRADE DATE	2020-12-01T10:03:27
S100	SETTLEMENT DATE	2020-12-03
S110	MATURITY DATE	2020-12-10
S120	TRANSACTION TYPE	LEND
S130	TRANSACTION NOMI-NAL AMOUNT	479750000.00
S140	RATE TYPE	FIXE
S150	DEAL RATE	0.15
S160	REFERENCE RATE IN-DEX	
S170	BASIS POINT SPREAD	
S180	COLLATERAL ISIN	DK0009924029
S190	COLLATERAL POOL	
S200	COLLATERAL TYPE	
S210	COLLATERAL ISSUER SECTOR	

S220	SPECIAL COLLATERAL INDICATOR	SPEC
S230	COLLATERAL NOMINAL AMOUNT	500000000
S240	COLLATERAL HAIRCUT	5

Unsecured segment
Example 3: Deposit

Text description:

Reporting agent: Bank-A, Denmark

Bank-A receives a DKK 500 million deposit from Bank-B.

Trade date: 1 December 2020. Settlement date: 1 December 2020. Maturity date: 2 December 2020.

Deposit rate: -0.55 %.

Bank A reports the following matrix:

Variable	Variable name	Example
U10	REPORTED TRANSACTION STATUS	NEWT
U15	NOVATION STATUS	NONO
U20	UNIQUE TRANSACTION IDENTIFIER	
U30	PROPRIETARY TRANSACTION IDENTIFICATION	3
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	2020-12-01T10:03:27
U90	Settlement date	2020-12-01
U100	Maturity date	2020-12-02
U110	Instrument type	DPST
U120	Transaction type	BORR
U130	Transaction Nominal Amount	500 000 000
U140	Transaction deal price	100
U150	Rate type	FIXE
U160	Deal rate	-0.55
U170	Reference rate index	
U180	Basis points spread	
U190	Call or put	
U200	First call or put date	
U210	Call or put notice period	

Example 4: Deposit

Text description:

Reporting agent: Bank-A, Denmark

Bank-A receives a DKK 500 million deposit from a non-financial corporation located in Denmark (*for the purpose of the example; assume LEI code cannot be identified)*.

Trade date: 1 December 2020. Settlement date: 2 December 2020. Maturity date: 3 December 2020.

Deposit rate: -0.60 %.

Bank A reports the following matrix:

Variable	**Variable name**	**Example**
U10	REPORTED TRANSACTION STATUS	NEWT
U15	NOVATION STATUS	NONO
U20	UNIQUE TRANSACTION IDENTIFIER	
U30	PROPRIETARY TRANSACTION IDENTIFICATION	4
U35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	
U40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	
U50	COUNTERPARTY IDENTIFICATION	
U60	COUNTERPARTY SECTOR	S11

U70	COUNTERPARTY LOCATION	DK
U80	Trade date	2020-12-01T10:03:27
U90	Settlement date	2020-12-02
U100	Maturity date	2020-12-03
U110	Instrument type	DPST
U120	Transaction type	BORR
U130	Transaction Nominal Amount	500 000 000
U140	Transaction deal price	100
U150	Rate type	FIXE
U160	Deal rate	-0.60
U170	Reference rate index	
U180	Basis points spread	
U190	Call or put	
U200	First call or put date	
U210	Call or put notice period	

Example 5: Floating Rate Note

Text description:

Reporting agent: Bank-A, Denmark

Bank-A issues a floating rate note, which is bought by a financial corporation.

Trade date: 1 December 2020. Settlement date: 3 December 2020. Maturity date: 3 September 2021

Transaction deal price: 99.78.

Nominal amount: DKK 100 million

The underlying reference rate of the FRN is 1-month CITA and the applicable interest rate is fixed at a spread of 35 basis points above the reference rate.

Bank A reports the following matrix:

Variable	**Variable name**	**Example**
U10	REPORTED TRANSACTION STATUS	NEWT
U15	NOVATION STATUS	NONO
U20	UNIQUE TRANSACTION IDENTIFIER	
U30	PROPRIETARY TRANSACTION IDENTIFICATION	5
U35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	
U40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	
U50	COUNTERPARTY IDENTIFICATION	*LEI code of financial corporation*
U60	COUNTERPARTY SECTOR	
U70	COUNTERPARTY LOCATION	
U80	Trade date	2020-12-01T10:03:27

U90	Settlement date	2020-12-03
U100	Maturity date	2021-09-03
U110	Instrument type	FRNT
U120	Transaction type	BORR
U130	Transaction Nominal Amount	100 000 000
U140	Transaction deal price	99.78
U150	Rate type	VARI
U160	Deal rate	
U170	Reference rate index	DK0000CITA1M
U180	Basis points spread	35
U190	Call or put	
U200	First call or put date	
U210	Call or put notice period	

Example 6: Commercial Paper

Text description:

Reporting agent: Bank-A, Denmark

Bank-A issues a commercial paper, which is bought by a non-financial corporation.

Trade date: 1 December 2020. Settlement date: 3 December 2020. Maturity date: 3 June 2021

Deal price: -0.40 %

Nominal amount: DKK 50 million

Bank A reports the following matrix:

Variable	**Variable name**	**Example**
U10	REPORTED TRANSACTION STATUS	NEWT
U15	NOVATION STATUS	NONO
U20	UNIQUE TRANSACTION IDENTIFIER	
U30	PROPRIETARY TRANSACTION IDENTIFICATION	6
U35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	
U40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	
U50	COUNTERPARTY IDENTIFICATION	*LEI code of non-financial corporation*
U60	COUNTERPARTY SECTOR	
U70	COUNTERPARTY LOCATION	
U80	Trade date	2020-12-01T10:03:27
U90	Settlement date	2020-12-03
U100	Maturity date	2021-06-03
U110	Instrument type	COPR
U120	Transaction type	BORR

U130	Transaction Nominal Amount	50 000 000
U140	Transaction deal price	100.20263199
U150	Rate type	FIXE
U160	Deal rate	-0.40
U170	Reference rate index	
U180	Basis points spread	
U190	Call or put	
U200	First call or put date	
U210	Call or put notice period	

FX swap segment
Example 7: FX swap

Text description:

Reporting agent: Bank-A, Denmark

Bank-A buys USD 50 million versus DKK from Bank-B with settlement date 3 December 2020 with an agreement of selling USD 50 million versus DKK to Bank-B with maturity date 3 June 2021.

Trade date: 1 December 2020. Settlement date: 3 December 2020. Maturity date: 03 June 2021.

FX rate (Value date: 3 December 2020): 6.3611

Forward points: -275.55

Bank-A reports the following matrix:

Variable	Variable name	Example
F10	REPORTED TRANSACTION STATUS	NEWT
F15	NOVATION STATUS	NONO
F20	UNIQUE TRANSACTION IDENTIFIER	
F30	PROPRIETARY TRANSACTION IDENTIFICATION	7
F35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	
F40	COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	
F50	COUNTERPARTY IDENTIFICATION	*LEI code of Bank-B*
F60	COUNTERPARTY SECTOR	
F70	COUNTERPARTY LOCATION	
F80	Trade date	2020-12-01T10:03:27
F90	Settlement date	2020-12-03
F100	Maturity date	2021-06-03
F110	FX transaction type	SELL
F120	Transaction Nominal Amount	318 055 000
F130	Foreign currency code	USD

F140	Foreign exchange rate	6.3611
F150	Foreign exchange forward points	-275.55
F160	PvP	Y

Example 8: FX swap

Text description:

Reporting agent: Bank-A, Denmark

Bank-A sells USD 50 million versus DKK to Bank-B with settlement date 1 December 2020 with an agreement of buying USD 50 million versus DKK from Bank-B with settlement date 2 December 2020.

Trade date: 1 December 2020. Settlement date: 1 December 2020. Maturity date: 2 December 2020.

FX rate (Value date: 1 December 2020): 6.366754

Forward points: -1.75

Bank-A reports the following matrix:

Variable	Variable name	Example
F10	REPORTED TRANSACTION STATUS	NEWT
F15	NOVATION STATUS	NONO
F20	UNIQUE TRANSACTION IDENTIFIER	
F30	PROPRIETARY TRANSACTION IDENTIFICATION	8

F35	RELATED PROPRIE-TARY TRANSACTION IDENTIFICATION	
F40	COUNTERPARTY PRO-PRIETARY TRANSAC-TION IDENTIFICATION	
F50	COUNTERPARTY IDENTIFICATION	*LEI code of Bank-B*
F60	COUNTERPARTY SEC-TOR	
F70	COUNTERPARTY LO-CATION	
F80	Trade date	2020-12-01T10:03:27
F90	Settlement date	2020-12-01
F100	Maturity date	2020-12-02
F110	FX transaction type	BUYI
F120	Transaction Nominal Amount	318 337 700 DKK
F130	Foreign currency code	USD
F140	Foreign exchange rate	6.366754
F150	Foreign exchange for-ward points	-1.75
F160	PvP	Y

Interest Rate Swap Segment
Example 9: Interest rate swap

Text description:

Reporting agent: Bank-A

Bank-A pays a fixed rate to Bank-B and receives a variable rate.

Nominal value: DKK 50 million. Fixed rate: -0.50%

Reference rate: DESTR

Trade date: 1 December 2020. Start date: 3 December 2020. Maturity date: 3 June 2021.

Bank-A reports the following matrix:

Variable	Variable Name	Example
O10	Reported transaction status	NEWT
O15	Novation status	NONO
O20	Unique Transaction Identifier	
O30	Proprietary transaction identification	9
O35	Related proprietary transaction identification	
O40	Counterparty proprietary transaction identification	
O50	Counterparty identification	*LEI code of Bank-B*
O60	Counterparty sector	
O70	Counterparty location	
O80	Trade date	2020-12-01T10:03:27
O90	Start date	2020-12-03

O100	Maturity date	2021-06-03
O110	Fixed interest rate	-0.50
O120	IRS transaction type	PAID
O130	Transaction nominal amount	50 000 000
O140	Reference rate index	DK00000DESTR

Foreign Exchange segment
Example 10: FX

Text description:

Reporting agent: Bank-A, Denmark

Bank-A sells EUR 50 million versus DKK to Bank-B with settlement date 3 December 2020.

Trade date: 1 December 2020. Settlement date: 3 December 2020

FX rate (Value date: 3 December 2020): 7.4567

Bank-A reports the following matrix:

Variable	**Variable name**	**Example**
X10	REPORTED TRANSACTION STATUS	NEWT
X15	NOVATION STATUS	NONO
X20	UNIQUE TRANSACTION IDENTIFIER	
X30	PROPRIETARY TRANSACTION IDENTIFICATION	10
X35	RELATED PROPRIETARY TRANSACTION IDENTIFICATION	

X40	COUNTERPARTY PRO-PRIETARY TRANSAC-TION IDENTIFICATION	
X50	COUNTERPARTY IDENTIFICATION	*LEI code of Bank-B*
X60	COUNTERPARTY SEC-TOR	
X70	COUNTERPARTY LO-CATION	
X80	Trade date	2020-12-01T10:03:27
X90	Settlement date	2020-12-03
X100	Foreign currency code	EUR
X110	Foreign exchange rate	7.4567
X120	FX transaction type	BUYI
X130	Transaction Nominal Amount	372 835 000
X140	PvP	Y

Example 11: FX

Text description:

Reporting agent: Bank-A, Denmark

Bank-A buys EUR 50 million versus DKK from a financial corporation with settlement date 3 March 2021.

Trade date: 1 December 2020. Settlement date: 3 March 2021.

FX rate (Value date: 3 December 2020): 7.4578

Bank-A reports the following matrix:

Variable	**Variable name**	**Example**

X10	REPORTED TRANSAC-TION STATUS	NEWT
X15	NOVATION STATUS	NONO
X20	UNIQUE TRANSAC-TION IDENTIFIER	
X30	PROPRIETARY TRANS-ACTION IDENTIFICA-TION	11
X35	RELATED PROPRIE-TARY TRANSACTION IDENTIFICATION	
X40	COUNTERPARTY PRO-PRIETARY TRANSAC-TION IDENTIFICATION	
X50	COUNTERPARTY IDENTIFICATION	*LEI code of the financial corporation*
X60	COUNTERPARTY SEC-TOR	
X70	COUNTERPARTY LO-CATION	
X80	Trade date	2020-12-01T10:03:27
X90	Settlement date	2020-03-03
X100	Foreign currency code	EUR
X110	Foreign exchange rate	7.4558
X120	FX transaction type	SELL
X130	Transaction Nominal Amount	372 790 000
X140	PvP	N