

SELMA

VERSION: 1.1
DATE: 2018-06-21

■ Code list for FI report and possible combinations

An important principle that SELMA reporting institutes must follow in reporting their data to the Riksbank is that a complete set of series keys, that have amount larger than zero (0), always is reported, see the list of possible combinations below.

Reporting of series which are not in the lists of possible combinations should never occur. Please note that the lists below only contain the information to build the series key. In practical reporting also trade date and the actual amount (in SEK millions) value needs to be included in the reporting file.

1. Code lists

KeyFamily	1. Key family name
RB_OMS1	Turnover statistics (Fixed value)
Frequency	2. Frequency name
D	Daily (Fixed value)
Adjustment	3. Adjustment indicator name
N	Not adjusted (Fixed value)
Market	4. Market name
FI	Fixed Income Market
IRD	Interest Rate Derivatives

Asset	5. Asset name
GVB	Government Bonds
ILB	Inflation Linked Bonds
TB	T-Bills (Treasury Bills)
COB	Covered Bonds
FSUB	Financial Sector Unsecured Bond
FSC	Financial Sector Certificates
RBC	Riksbank Certificates
CB	Corporate Bonds
CC	Corporate Certificates
KIB	Kommuninvest Bonds
KIC	Kommuninvest Certificates
ODS	Other Dept Securities
IRS	IRS SEKSEK
Contract	6. Contract name
SP	Spot
FO	Forward
RE	Repo
NA	Not Applicable
Counterparty	7. Counterparty name
PRIMM	Primary Market
REP	Reporter
OMM	Other Market Maker
BROKNO	No Name Give up Brookers
CUSE	Swedish Customer
CUFO	Non Swedish Customer
RIX	Sveriges Riksbank
Value	8. Value name
AMO	Amount (Fixed value)

Transaction	9. Transaction name
P	Purchased (SEK mio)
S	Sold (SEK mio)
PY	Pay (SEK mio)
RE	Receive (SEK mio)
Type	10. Type name
OUTC	Outcome (Fixed value)
Conditioning	11. Conditioning name
NA	Not Applicable (Fixed value)
<i>Information for file name</i>	
Reporter	Reporter name
NDA	Nordea
DDB	Danske Bank
SHB	Handelsbanken
SEB	SEB
SWB	Swedbank
RBS	Natwest Markets Plc (former Royal Bank of Scotland)
BAR	Barclays

2. Possible combinations to build series keys

FI report										
KeyFamily	Frequency	Adjustment	Market	Asset	Contract	Counterparty	Value	Transaction	Type	Conditioning
RB_OMS1	D	N	FI	GVB	SP	PRIMM	AMO	P	OUTC	NA
				ILB	FO	REP		S		
				TB	RE	OMM				
				COB		BROKNO				
				FSUB		CUSE				
				FSC		CUFO				
				RBC		RIX				
				CB						
				CC						
				KIB						
				KIC						
				ODS						



FI report										
Possible combinations for Market: IRD										
KeyFamily	Frequency	Adjustment	Market	Asset	Contract	Counterparty	Value	Transaction	Type	Conditioning
RB_OMS1	D	N	IRD	IRS	NA	REP	AMO	PY	OUTC	NA
						OMM		RE		
						BROKNO				
						CUSE				
						CUFO				
						RIX				