

SELMA

VERSION: 1.1

DATE: 2016-09-09

■ Code list for FX 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 list

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
FX	Foreign Exchange Market
IRD	Interest Rate Derivatives
Asset	5. Asset name
SEKEUR	SEKEUR
SEKUSD	SEKUSD
SEKOTH	SEKOTH
FRA	FRA
STINA	Swap STINA SEKSEK
RIBA	RIBA Future

Contract	6. Contract name
SP	Spot
FO	(Outright) Forward
OP	Option
FXSW	FX Swap
SSW	Short Swap
NA	Not Applicable
Counterparty	7. Counterparty name
REP	Reporter
OMM	Other Market Maker
CUSE	Swedish Customer
CUFO	Non Swedish Customer
RIX	Sveriges Riksbank
OPB	o/w Prime Brokered
Value	8. Value name
AMO	Amount (Fixed value)
Transaction	9. Transaction name
P	Purchased (SEK mio)
S	Sold (SEK mio)
PC	Purchased Currency (Sold SEK mio)
SC	Sold Currency (Purchased 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
CITI	Citibank
DEU	Deutsche Bank
JPM	JP Morgan

2. Possible combinations

Fx report										
Possible combinations for Market: FX										
KeyFamily	Frequency	Adjustment	Market	Asset	Contract	Counterparty	Value	Transaction	Type	Conditioning
RB_OMS1	D	N	FX	SEKEUR	SP	REP	AMO	PC	OUTC	NA
				SEKUSD	FO	OMM		SC		
				SEKOTH	OP	CUSE				
					FXSW	CUFO				
					SSW	RIX				
						OPB				

Fx report										
Possible combinations for Market: IRD and Asset: FRA, RIBA										
KeyFamily	Frequency	Adjustment	Market	Asset	Contract	Counterparty	Value	Transaction	Type	Conditioning
RB_OMS1	D	N	IRD	FRA	NA	REP	AMO	P	OUTC	NA
				RIBA		OMM		S		
						CUSE				
						CUFO				
						RIX				

Fx report										
Possible combinations for Market: IRD and Asset: STINA										
KeyFamily	Frequency	Adjustment	Market	Asset	Contract	Counterparty	Value	Transaction	Type	Conditioning
OMS1	D	N	IRD	STINA	NA	REP	AMO	PY	OUTC	NA
						OMM		RE		
						CUSE				
						CUFO				
						RIX				