Technical Guidance for Transmission
of the Report of Centrally-Cleared Transactions in the U.S. Repurchase Agreement Market

Office of Financial Research
Report OFR SFT-1

Effective July 2019

Purpose

The purpose of this document is to provide technical instructions to Covered Reporters on how and where to submit their data, data file formats, file structure and headers, submission validity checks, and examples of correctly submitted data.

Data Submission

All respondents must submit their completed report using the Federal Reserve System's EFeDS. Covered Reporters will receive technical transmission requirements and guidance from the Federal Reserve Bank of New York (FRBNY). The FRBNY will also provide technical assistance to respondents on using this system. Covered Reporters can contact FRBNY Statistics Business Technology Support at 212-720-2999 or email nyasd.inbox@ny.frb.org for assistance.

Data Format, File Structure and Header Information

For the data's file format, the file's structure, and header information, please consult *Instructions for Preparation of the Report of Centrally-Cleared Transactions in the U.S. Repurchase Agreement Market* document (OMB Number 1505–0259) issued by the Office of Financial Research. This document explains the submission format, expected values, and header information of all three reports. Additional information about data elements, input formats, and character limitations is listed in the Appendix A of this document.

Data Validation Checks

Rules for validation checks are listed in the attached excel file in Appendix B. The file includes information on the data elements being analyzed, the validity test and type being performed, the algorithmic explanation of the test, and the Error Message Key and Error Message Display.

Data File Name

YYYYMMDD_OFR_SFT_1_GCT.txt – file naming standard for General Collateral Trades (OFR-SFT-1-GCT) file, where YYYYMMDD (ISO 8601) date format represents the observation date of the report.

YYYYMMDD_OFR_SFT_1_GCE.txt – file naming standard for General Collateral Net Exposure (OFR-SFT-1-GCE), where YYYYMMDD (ISO 8601) date format represents the observation date of the report.

YYYYMMDD_OFR_SFT_1_SST.txt– file naming standard for Specific Security Trades (OFR-SFT-1-SST), where YYYYMMDD (ISO 8601) date format represents the observation date of the report.

Examples of Data Files

Example File of General Collateral Trades (OFR-SFT-1-GCT)

20180709|20180709T23:06:78.910Z|20180709|OFR-SFT-1-GCT|CoveredReportertest1|0000000002|00000017886100.06|0000000005.048861|01

file_observation_date|covered_reporter_lei|transaction_id|submission_timestamp|match_timestamp|securities_asset_class_identifier|securities_asset_class_identifier_type|cash_provider_lei|cash_provider_name|cash_provider_internal_identifier|cash_provider_direct_clearing_member_lei|cash_provider_direct_clearing_member_name|cash_provider_direct_clearing_member_internal_identifier|securities_provider_lei|securities_provider_name|securities_provider_internal_identifier|securities_provider_direct_clearing_member_lei|securities_provider_direct_clearing_member_name|securities_provider_direct_clearing_member_internal_identifier|broker_lei|broker_name|broker_internal_identifier|start_date|end_date|rate|principal|optionality|minimum_maturity

20180709|CoveredReportertest1|Test787953|20180709T09:34:17.123Z|20180709T13:19:27.125Z|12341234|CUSIP|CashProviderLEI01234|CashProvider 01234, Inc.|01234|CashProvDirectLEI001|CashProviderDirect Clearing Member 0001|0001|SecuritiesProvLEI001|Securities Provider 001|11223344|SecDirectClearLEI001|Securities Provider Direct Clearing Member001|BrokerLEI00000000001|00010001|Broker Name 001|12341234|20180709|20180710|2.7840|8648072.28|Fixed|20180710

20180709|CoveredReportertest1|Test123456|20180709T09:36:17.123Z|20180709T13:17:27.125Z|12345678|CUSIP|CashProviderLEI04321|CashProvider 04321, Inc.|04321|CashProvDirectLEI002|CashProviderDirect Clearing Member 0002|0002|SecuritiesProvLEI002|Securities Provider 002|12345678|SecDirectClearLEI002|Securities Provider Direct Clearing Member002|BrokerLEI00000000002|00020002|Broker Name 002|43214321|20180709|20180710|2.26486123645250|9238027.78|Fixed|20180710

Example File of General Collateral Net Exposure (OFR-SFT-1-GCE)

20180709|20180709T23:06:78.910Z|20180709|OFR-SFT-1-GCE|CoveredReportertest1|0000000011|00000077197891.63|00000077197891.63|01

file_observation_date|covered_reporter_lei|direct_clearing_member_lei|direct_clearing_member_name|direct_clearing_member_internal_identifier|transaction_side|securities_identifier|securities_identifier_type|securities_quantity|securities_value

20180709|CoveredReportertest1|DirectClearMemLEI001|Test Global Markets Holdings Inc.|0001|DELIVER|000000001|CUSIP|9743870.11|9743870.11

20180709|CoveredReportertest1|DirectClearMemLEI001|Test Global Markets Holdings Inc.|0001|DELIVER|000000002|CUSIP|5958742.37|5958742.37

20180709|CoveredReportertest1|DirectClearMemLEI001|Test Global Markets Holdings Inc.|0001|RECEIVE|000000003|CUSIP|5809052.13|5809052.13

20180709|CoveredReportertest1|DirectClearMemLEI002|Test Home Loan Mortgage Association|0002|RECEIVE|000000004|CUSIP|5905097.48|5905097.48

20180709|CoveredReportertest1|DirectClearMemLEI002|Test Home Loan Mortgage Association|0002|RECEIVE|000000002|CUSIP|5958742.37|5958742.37

20180709|CoveredReportertest1|DirectClearMemLEI003|Test Securities LLC|0003|RECEIVE|000000005|CUSIP|1559788.52|1559788.52

20180709|CoveredReportertest1|DirectClearMemLEI003|Test Securities LLC|0003|RECEIVE|000000001|CUSIP|9743870.11|9743870.11

20180709|CoveredReportertest1|DirectClearMemLEI003|Test Securities LLC|0003|RECEIVE|000000003|CUSIP|7703008.89|7703008.89

20180709|CoveredReportertest1|DirectClearMemLEI003|Test Securities LLC|0003|DELIVER|000000005|CUSIP|1559788.52|1559788.52

20180709|CoveredReportertest1|DirectClearMemLEI004|Test Home Loan Mortgage Association|0004|DELIVER|371487AG4|CUSIP|13512061.02|13512061.02

20180709|CoveredReportertest1|DirectClearMemLEI005|Test Securities LLC|0005|DELIVER|000000004|CUSIP|9743870.11|9743870.11

Example File of Specific Security Trades (OFR-SFT-1-SST)

20180709|20180709T23:06:78.910Z|20180709|OFR-SFT-1-SST|CoveredReportertest1|0000000003|00000040626782.27|0000000008.641564|01

file_observation_date|covered_reporter_lei|transaction_id|cash_provider_lei|cash_provider_name|cash_provider_internal_identifier|cash_provider_direct_clearing_member_lei|cash_provider_direct_clearing_member_name|cash_provider_direct_clearing_member_internal_identifier|securities_provider_lei|securities_provider_name|securities_provider_internal_identifier|securities_provider_direct_clearing_member_lei|securities_provider_direct_clearing_member_name|securities_provider_direct_clearing_member_internal_identifier|broker_lei|broker_name|broker_internal_identifier|submission_timestamp|match_timestamp|start_date|end_date|optionality|minimum_maturity|security_identifier|securities_identifier_type|securities_quantity|substitution_collateral_identifier|substitution_collateral_identifier_type|cash_provider_start_leg_amount|securities_provider_start_leg_amount|cash_provider_rate|securities_provider_rate|cash_provider_close_leg_settlement_amount|securities_provider_close_leg_settlement_amount

20180709|CoveredReportertest1|TransID954|CashProviderLEI01234|CashProvider 01234, Inc.|01234|CashProvDirectLEI001|CashProviderDirect Clearing Member 0001|0001|SecuritiesProvLEI001|Securities Provider 001|11223344|SecDirectClearLEI001|Securities Provider Direct Clearing Member001|BrokerLEI00000000001|00010001|Broker Name 001|9001|07092018T09:34:17.123Z|07092018T13:19:27.125Z|07092018|07102018|Fixed|20180710|SECID0001|FIGIP|11525952.41|No substitution|No substitution|11295433.36|11295433.36|3.120723|3.120723|11335864.40|11525952.41

20180709|CoveredReportertest1|TransID049|CashProviderLEI01235|CashProvider 01235, Inc.|01235|CashProvDirectLEI002|CashProviderDirect Clearing Member 0002|0002|SecuritiesProvLEI002|Securities Provider 002|12345678|SecDirectClearLEI002|Securities Provider Direct Clearing Member002|00020002|BrokerLEI00000000002|Broker Name 002|9002|20180709T09:51:00.235Z|20180709T14:17:18.124Z|20180709|20180710|Fixed|20180710| SECID0002|CUSIPS|14402749.64|No substitution|No substitution|14114694.65|14114694.65|3.153452|3.152952|14169835.95|14402749.64

20180709|CoveredReportertest1|TransID081|CashProviderLEI01236|CashProvider 01236, Inc.|01236|CashProvDirectLEI003|CashProviderDirect Clearing Member 0003|0003|SecuritiesProvLE1003|Securities Provider 003|87654321|SecDirectClearLEI003|Securities Provider Direct Clearing Member003|00030003|BrokerLEI00000000003|Broker Name 003|9003|20180709T10:09:22.146Z|20180709T15:41:00.456Z|20180709|20180710|Fixed|20180710| SECID0003|CUSIP|15527198.22|No substitution|No substitution|15216654.26|15216654.26|2.368389|2.367889|15216654.26|15527198.22

Appendix A – Expected Data Elements, Format, and Character Limitations

Schedule	Data Element	Definition	Field Inputs	# of Characters
Form I - General Collateral Trades	File Observation Date	The observation date of the file (should usually be one business day before the day the file is submitted)	YYYY-MM-DD (ISO 8601)	Exactly 8 characters
Form I - General Collateral Trades	Covered Reporter LEI	The legal entity identifier of the reporting firm	LEI	Exactly 20 characters, warning will be generated otherwise
Form I - General Collateral Trades	Transaction ID	Respondent generated unique and non-repeating transaction identifier. In cases of brokered trades - The Covered Reporter may append at the end of the transaction id a supplementary id if exists, for example a Broker Cross Reference Id, or the word "Dealer" to designate the dealer submitted portion of a brokered transaction. These values will be separated from the Transaction Id with an underscore ("_")	Alpha-numeric string	Maximum of 150 characters
Form I - General Collateral Trades	Submission Timestamp	Time the trade is first submitted to the Covered Reporter	YYYYMMDDThh:mm:ss.sssZ (ISO 8601)	Exactly 22 characters
Form I - General Collateral Trades	Match Timestamp	The date and time the trade became an obligation of a counterparty to the Covered Reporter	YYYYMMDDThh:mm:ss.sssZ (ISO 8601)	Exactly 22 characters
Form I - General Collateral Trades	Securities Asset Class Identifier	Asset class identifier (generic CUSIP)	Alpha-numeric string	Maximum 12 characters, warning will be generated otherwise
Form I - General Collateral Trades	Securities Asset Class Identifier Type	Type of securities identifier used	ISIN; CUSIP; FIGI	Must match one of the 3 options provided
Form I - General Collateral Trades	Cash Provider LEI	The legal entity identifier of the Cash Provider. In cases where the Cash Provider does not have an LEI, report "No LEI"	LEI; "No LEI"	Maximum 20 characters, warning will be generated otherwise
Form I - General Collateral Trades	Cash Provider Name	The name of the Cash Provider	Alpha-numeric string	Maximum of 250 characters

Schedule	Data Element	Definition	Field Inputs	# of Characters
Form I - General Collateral Trades	Cash Provider Internal Identifier	The internal identifier assigned to the Cash Provider by the Covered Reporter	Alpha-numeric string	Maximum of 150 characters
Form I - General Collateral Trades	Cash Provider Direct Clearing Member LEI	The legal entity identifier of the Cash Provider Direct Clearing Member. In cases where the Cash Provider Direct Clearing Member does not have an LEI, report "No LEI"	LEI; "No LEI"	Maximum 20 characters, warning will be generated otherwise
Form I - General Collateral Trades	Cash Provider Direct Clearing Member Name	The name of the Cash Provider Direct Clearing Member	Alpha-numeric string	Maximum of 250 characters
Form I - General Collateral Trades	Cash Provider Direct Clearing Member Internal Identifier	The internal identifier assigned to the Cash Provider Direct Clearing Member by the Covered Reporter	Alpha-numeric string	Maximum of 150 characters
Form I - General Collateral Trades	Securities Provider LEI	The legal entity identifier of the Securities Provider. In cases where the Securities Provider does not have an LEI, report "No LEI"	LEI; "No LEI"	Maximum 20 characters, warning will be generated otherwise
Form I - General Collateral Trades	Securities Provider Name	The name of the Securities Provider	Alpha-numeric string	Maximum of 250 characters
Form I - General Collateral Trades	Securities Provider Internal Identifier	The internal identifier assigned to the Securities Provider by the Covered Reporter	Alpha-numeric string	Maximum of 150 characters
Form I - General Collateral Trades	Securities Provider Direct Clearing Member LEI	The legal entity identifier of the Securities Provider Direct Clearing Member. In cases where the Securities Provider Direct Clearing Member does not have an LEI, report "No LEI"	LEI; "No LEI"	Maximum 20 characters, warning will be generated otherwise
Form I - General Collateral Trades	Securities Provider Direct Clearing Member Name	The name of the Securities Provider Direct Clearing Member	Alpha-numeric string	Maximum of 250 characters

Schedule	Data Element	Definition	Field Inputs	# of Characters
Form I - General Collateral Trades	Securities Provider Direct Clearing Member Internal Identifier	The internal identifier assigned to the Securities Provider Direct Clearing Member by the Covered Reporter	Alpha-numeric string	Maximum of 150 characters
Form I - General Collateral Trades	Broker LEI	The legal entity identifier of the Broker. In cases where the Broker does not have an LEI, report "No LEI". In cases where the transaction did not have a broker, report "No broker"	LEI; "No LEI"; ; "No broker"	Maximum 20 characters, warning will be generated otherwise
Form I - General Collateral Trades	Broker Name	The name of the Broker	Alpha-numeric string	Maximum of 250 characters
Form I - General Collateral Trades	Broker Internal Identifier	The internal identifier assigned to the Broker by the Covered Reporter	Alpha-numeric string	Maximum of 150 characters
Form I - General Collateral Trades	Start Date	The start date of the repo	YYYY-MM-DD (ISO 8601)	Exactly 8 characters
Form I - General Collateral Trades	End Date	The date when the repo matures	YYYY-MM-DD (ISO 8601)	Exactly 8 characters
Form I - General Collateral Trades	Rate	The repo rate, expressed as an annual percentage rate on a 360-day basis. ISO 20022. 15 decimal places with a leading zero if the interest rate is less than one percent. Negative interest rates are to be preceded with a ''-'' sign	Decimal amount	Maximum of 18 characters
Form I - General Collateral Trades	Principal	The amount of cash borrowed or lent	Decimal amount	Maximum of 17 characters. 14 characters to the left of decimal point, 2 characters to the right of the decimal point. Example: 12345678901234.12

Schedule	Data Element	Definition	Field Inputs	# of Characters
Form I - General Collateral Trades	Optionality	The type of optionality, if any, in the repo contract	Open-Daily; Open-Other; Put; Call; Put/Call; Extendable; Evergreen; Other; Fixed	Must match one of the 9 options provided
Form I - General Collateral Trades	Minimum Maturity	The earliest possible date on which the transaction could contractually end (taking into account optionality)	YYYY-MM-DD (ISO 8601)	Exactly 8 characters
Form II - Collateral Delivered Against Net GC Positions	File Observation Date	The observation date of the file (should usually be one business day before the day the file is submitted)	YYYY-MM-DD (ISO 8601)	Exactly 8 characters
Form II - Collateral Delivered Against Net GC Positions	Covered Reporter LEI	The legal entity identifier of the reporting firm	LEI	Exactly 20 characters, warning will be generated otherwise
Form II - Collateral Delivered Against Net GC Positions	Direct Clearing Member LEI	The legal entity identifier of the counterparty to the Covered Reporter. In cases where the Direct Clearing Member does not have an LEI, report "No LEI"	LEI; "No LEI"	Maximum 20 characters, warning will be generated otherwise
Form II - Collateral Delivered Against Net GC Positions	Direct Clearing Member Name	The name of the Direct Clearing Member	Alpha-numeric string	Maximum of 250 characters
Form II - Collateral Delivered Against Net GC Positions	Direct Clearing Member Internal Identifier	The internal identifier assigned to the Direct Clearing Member by the Covered Reporter	Alpha-numeric string	Maximum of 150 characters
Form II - Collateral Delivered Against Net GC Positions	Transaction Side	Indicates the side of the transaction: collateral was received by or delivered from Covered Reporter	RECEIVE; DELIVER	Must match one of the 2 Options Provided
Form II - Collateral Delivered Against Net GC Positions	Securities Identifier	Identifier of securities transferred	Alpha-numeric string	Maximum 12 characters, warning will be generated otherwise

Schedule	Data Element	Definition	Field Inputs	# of Characters
Form II - Collateral Delivered Against Net GC Positions	Securities Identifier Type	Type of securities identifier used	ISIN; CUSIP; FIGI	Must match one of the 3 options provided
Form II - Collateral Delivered Against Net GC Positions	Securities Quantity	Paramount / quantity	Decimal amount	Maximum of 17 characters. 14 characters to the left of decimal point, 2 characters to the right of the decimal point. Example: 12345678901234.12
Form II - Collateral Delivered Against Net GC Positions	Securities Value	The market value as of most recent valuation of securities transferred, including accrued interest	Decimal amount	Maximum of 17 characters. 14 characters to the left of decimal point, 2 characters to the right of the decimal point. Example: 12345678901234.12
Form III - Specific Security Trades	File Observation Date	The observation date of the file (should usually be one business day before the day the file is submitted)	YYYY-MM-DD (ISO 8601)	Exactly 8 characters
Form III - Specific Security Trades	Covered Reporter LEI	The legal entity identifier of the reporting firm	LEI	Exactly 20 characters, warning will be generated otherwise
Form III - Specific Security Trades	Transaction ID	Respondent generated unique and non-repeating transaction identifier. In cases of brokered trades - The Covered Reporter may append at the end of the transaction id a supplementary id if exists, for example a Broker Cross Reference Id, or the word "Dealer" to designate the dealer submitted portion of a brokered transaction. These values will be separated from the Transaction Id with an underscore ("_").	Alpha-numeric string	Maximum of 150 characters
Form III - Specific Security Trades	Cash Provider LEI	The legal entity identifier of the Cash Provider. In cases where the Cash Provider does not have an LEI, report "No LEI"	LEI; "No LEI"	Maximum 20 characters, warning will be generated otherwise

Schedule	Data Element	Definition	Field Inputs	# of Characters
Form III - Specific Security Trades	Cash Provider Name	The name of the Cash Provider	Alpha-numeric string	Maximum of 250 characters
Form III - Specific Security Trades	Cash Provider Internal Identifier	The internal identifier assigned to the Cash Provider by the Covered Reporter	Alpha-numeric string	Maximum of 150 characters
Form III - Specific Security Trades	Cash Provider Direct Clearing Member LEI	The legal entity identifier of the Cash Provider Direct Clearing Member. In cases where the Cash Provider Direct Clearing Member does not have an LEI, report "No LEI"	LEI; "No LEI"	Maximum 20 characters, warning will be generated otherwise
Form III - Specific Security Trades	Cash Provider Direct Clearing Member Name	The name of the Cash Provider Direct Clearing Member	Alpha-numeric string	Maximum of 250 characters
Form III - Specific Security Trades	Cash Provider Direct Clearing Member Internal Identifier	The internal identifier assigned to the Cash Provider Direct Clearing Member by the Covered Reporter	Alpha-numeric string	Maximum of 150 characters
Form III - Specific Security Trades	Securities Provider LEI	The legal entity identifier of the Securities Provider. In cases where the Securities Provider does not have an LEI, report "No LEI"	LEI; "No LEI"	Maximum 20 characters, warning will be generated otherwise
Form III - Specific Security Trades	Securities Provider Name	The name of the Securities Provider	Alpha-numeric string	Maximum of 250 characters
Form III - Specific Security Trades	Securities Provider Internal Identifier	The internal identifier assigned to the Securities Provider by the Covered Reporter	Alpha-numeric string	Maximum of 150 characters
Form III - Specific Security Trades	Securities Provider Direct Clearing Member LEI	The legal entity identifier of the Securities Provider Direct Clearing Member. In cases where the Securities Provider Direct Clearing Member does not have an LEI, report "No LEI"	LEI; "No LEI"	Maximum 20 characters, warning will be generated otherwise
Form III - Specific Security Trades	Securities Provider Direct Clearing Member Name	The name of the Securities Provider Direct Clearing Member	Alpha-numeric string	Maximum of 250 characters

Schedule	Data Element	Definition	Field Inputs	# of Characters
Form III - Specific Security Trades	Securities Provider Direct Clearing Member Internal Identifier	The internal identifier assigned to the Securities Provider Direct Clearing Member by the Covered Reporter	Alpha-numeric string	Maximum of 150 characters
Form III - Specific Security Trades	Broker LEI	The legal entity identifier of the Broker. In cases where the Broker does not have an LEI, report "No LEI". In cases where the transaction did not have a broker, report "No broker"	LEI; "No LEI"; "No Broker	Maximum 20 characters, warning will be generated otherwise
Form III - Specific Security Trades	Broker Name	The name of the Broker	Alpha-numeric string	Maximum of 150 characters
Form III - Specific Security Trades	Broker Internal Identifier	The internal identifier assigned to the Broker by the Covered Reporter	Alpha-numeric string	Maximum of 150 characters
Form III - Specific Security Trades	Submission Timestamp	Time the trade is first submitted to the Covered Reporter	YYYYMMDDThh:mm:ss.sssZ (ISO 8601)	Exactly 22 characters
Form III - Specific Security Trades	Match Timestamp	The date and time the trade became an obligation of a counterparty to the Covered Reporter	YYYYMMDDThh:mm:ss.sssZ (ISO 8601)	Exactly 22 characters
Form III - Specific Security Trades	Start Date	The start date of the repo	YYYY-MM-DD (ISO 8601)	Exactly 8 characters
Form III - Specific Security Trades	End Date	The date when a repo matures	YYYY-MM-DD (ISO 8601)	Exactly 8 characters
Form III - Specific Security Trades	Optionality	The type of optionality, if any, in the repo contract	Open-Daily; Open-Other; Put; Call; Put/Call; Extendable; Evergreen; Other; Fixed	Must match one of the 9 options provided
Form III - Specific Security Trades	Minimum Maturity	The earliest possible date on which the transaction could contractually end (taking into account optionality)	YYYY-MM-DD (ISO 8601)	Exactly 8 characters

Schedule	Data Element	Definition	Field Inputs	# of Characters
Form III - Specific Security Trades	Security Identifier	Current security assigned to trade	Alpha-numeric string	Linked to Securities Identifier Type. Maximum 12 characters, warning will be generated otherwise
Form III - Specific Security Trades	Securities Identifier Type	Type of securities identifier used	ISIN; CUSIP; FIGI	Must match one of the 3 options provided
Form III - Specific Security Trades	Securities Quantity	Paramount / quantity	Decimal amount	Maximum of 17 characters. 14 characters to the left of decimal point, 2 characters to the right of the decimal point. Example: 12345678901234.12
Form III - Specific Security Trades	Substitution Collateral Identifier	Asset class identifier, "No substitution", or "No data"	Alpha-numeric string; "No data"; "No substitution"	Linked to Substitution Collateral Identifier Type. Maximum 15 characters, warning will be generated otherwise
Form III - Specific Security Trades	Substitution Collateral Identifier Type	Type of securities identifier used, "No substitution", or "No data"	ISIN; CUSIP; FIGI; "No data"; "No substitution"	Must match one of the 5 options provided
Form III - Specific Security Trades	Cash Provider Start Leg Amount	The amount of cash transferred by the Cash Provider on the open leg of the transaction	Decimal amount	Maximum of 17 characters. 14 characters to the left of decimal point, 2 characters to the right of the decimal point. Example: 12345678901234.12
Form III - Specific Security Trades	Securities Provider Start Leg Amount	The amount of cash received by the Securities Provider on the open leg of the transaction	Decimal amount	Maximum of 17 characters. 14 characters to the left of decimal point, 2 characters to the right of the decimal point. Example: 12345678901234.12

Schedule	Data Element	Definition	Field Inputs	# of Characters
Form III - Specific Security Trades	Cash Provider Rate	The rate of interest received by the Cash Provider, expressed as an annual percentage rate on a 360-day basis. ISO 20022. 15 decimal places with a leading zero if the interest rate is less than one percent. Negative interest rates are to be preceded with a ''-'' sign	Decimal amount	Maximum of 18 characters
Form III - Specific Security Trades	Securities Provider Rate	The rate of interest paid by the Securities Provider, expressed as an annual percentage rate on a 360-day basis. ISO 20022. 15 decimal places with a leading zero if the interest rate is less than one percent. Negative interest rates are to be preceded with a ''-'' sign	Decimal amount	Maximum of 18 characters
Form III - Specific Security Trades	Cash Provider Close Leg Settlement Amount	The amount of cash transferred to the Cash Provider on the close leg of the transaction	Decimal amount	Maximum of 17 characters. 14 characters to the left of decimal point, 2 characters to the right of the decimal point. Example: 12345678901234.12
Form III - Specific Security Trades	Securities Provider Close Leg Settlement Amount	Report the amount of cash transferred by the Securities Provider on the close leg of the transaction	Decimal amount	Maximum of 17 characters. 14 characters to the left of decimal point, 2 characters to the right of the decimal point. Example: 12345678901234.12

Appendix B –Validation Checks

Link to Technical Guidance - Validation Checks *(Excel file)*