

Instructions for Preparation of the Report of Centrally-Cleared Transactions in the U.S. Repurchase Agreement Market

Office of Financial Research Report OFR SFT-1

Effective February 2019

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General Instructions

The Office of Financial Research (OFR or Office) is providing these instructions for preparation of the report of centrally-cleared transactions in the U.S. repurchase agreement (repo) market.

The OFR SFT-1 report is filed on a daily basis and collects data on repo transactions cleared through a covered clearing agency acting as a central counterparty (CCP) for repo transactions. The report consists of three parts:

Schedule 1 collects data on outstanding general collateral trades;

Schedule 2 collects data on the securities used to settle netted general collateral obligations; and

Schedule 3 collects data on outstanding specific-security trades.

Purpose

The purpose of this data collection is to require the reporting of certain information to the Office about repo transactions cleared through a CCP. The information will be used by the Office to support the Financial Stability Oversight Council (Council) and member agencies by facilitating financial stability monitoring including research consistent with support of the Council and its member agencies, and for the publication of alternative reference rates.¹

Authority

The OFR promulgated final rule “Ongoing Data Collection of Centrally-Cleared Transactions in the U.S. Repurchase Agreement Market” which authorizes the OFR-SFT-1 collection.²

Who Needs to Report

Clearing agencies acting as central counterparties for repo transactions must file the OFR SFT-1 on a daily basis where:

Activity Criterion – Any central counterparty for repurchase agreement transactions whose average daily total open commitments in repurchase agreement contracts (gross cash positions prior to netting) across all services over all business days during the prior calendar quarter is at least \$50 billion.³ The definition of central counterparty requires it be a clearing agent that interposes itself between counterparties. Only CCPs performing the central clearing function for repurchase transactions at the established volume threshold are required to report.

Changes in Reporting Status – A CCP is required to report within two calendar quarters of surpassing the \$50 billion activity-based materiality threshold.⁴ If a covered reporter does not meet the \$50 billion activity-based materiality threshold for four consecutive calendar quarters, its reporting obligations will cease.⁵

¹ For more details please see 12 CFR 1610.10(b)(1)

² For more details please see 12 CFR 1610

³ For more details please see 12 CFR 1610.10(b)(2)

⁴ For more details please see 12 CFR 1610.10(e)(2)

⁵ For more details please see 12 CFR 1610.10(a)

Where to Submit Reports

The Board of Governors of the Federal Reserve System will act as the Office's collection agent, with required data to be submitted directly to the Federal Reserve Bank of New York (FRBNY). All respondents must submit their completed report using the Federal Reserve System's eFeds system or any successor technology identified by the FRBNY. FRBNY will also provide technical assistance to respondents on using this or any successor system.

When to Submit Reports

Respondents must file the OFR SFT-1 each business day by 6:00 a.m. Eastern Time one business day after the report date. If the submission date falls on a weekend or holiday as observed by the collection agent, the data must be received by 6:00 a.m. Eastern Time on the first business day after the weekend or holiday. No other extensions of time for submitting reports will be granted.

Confidentiality

The sharing of any data from this proposed collection will be subject to the confidentiality and security requirements of applicable laws, including the Dodd-Frank Act.⁶ Pursuant to the Dodd-Frank Act, the submission of any non-publicly available data to the Office under this collection will not constitute a waiver of, or otherwise affect, any privilege arising under federal or state law to which the data or information is otherwise subject.⁷

Consistent with the Dodd-Frank Act, the Office expects to share data and information with the Council and its member agencies. The Council has also granted permission to share this data with the Federal Reserve Bank of New York at the October 16, 2018 meeting. All data and information shared must be maintained with at least the same level of security as used by the Office and may not be shared with any individual or entity without the permission of the Council.⁸

Aggregate or summary data from the collection might be provided to the public to increase market transparency and facilitate research on the financial system, to the extent that intellectual property rights are not violated, business confidential information is properly protected, and the sharing of such information poses no significant threats to the U.S. financial system.⁹

Paperwork Reduction Act

The OFR SFT-1 reports have been reviewed and approved by the Office of Management and Budget (OMB) in accordance with the Paperwork Reduction Act of 1995 and assigned OMB control number 1505-0259. The estimated average annual burden associated with this collection of information is 1,512 hours per covered reporter. These averages include the time to gather and maintain data in the required form, to review instructions, and to complete the information collection. The amount of time required to complete these reports will vary depending on the amount of data to report. Comments concerning the accuracy of this burden estimate and suggestions for reducing burden should be directed to: U.S. Department of the Treasury, Office of Financial Research, Washington, D.C. 20220. No person is

⁶ *E.g.*, 12 U.S.C. 5343(b), 5344(b)(3).

⁷ 12 U.S.C. 5343(b), 5322(d)(5).

⁸ 12 U.S.C. 5343(b).

⁹ 12 U.S.C. 5344(b)(6).

required to respond to any collection of information from the Office unless it displays a currently valid OMB control number.

Requests for Revised Data

FRBNY staff review data submitted on the OFR SFT-1 report. As a result of their review and analytical procedures, FRBNY staff may ask reporters to explain data conditions and, if the previously submitted report contains errors, to resubmit a full amended report. Since these data are extremely time-sensitive, reporters should respond as quickly as possible to these requests. The full amended report must be submitted via the eFeds system or any successor system identified by the FRBNY. When corrections to prior period OFR SFT-1 data occur, the filer should identify the prior period date and contact the FRBNY to inform staff that full amended report for that period will be submitted.

General Terms for Reporting Data Elements

Cash Provider

The cash provider is the entity that executes the reverse side of the transaction and provides cash to buy securities that it will sell back at an agreed upon date in the future.

Dollar Amounts

All amounts on the OFR SFT-1 are reported in United States dollars to the nearest cent.

General Collateral Repurchase Agreements

General collateral repos are defined here as transactions where the settlement obligation as reported to the CCP is for a category of securities, rather than a specific issue.

General collateral repo services enable a CCP's clearing members to trade in general collateral repos based on rate, term, and underlying categories of securities, throughout the day without requiring intra-day, trade-for-trade settlement on a delivery-versus-payment (DVP) basis. Net settlement occurs at the end of the day for all transactions. End of day netting and settlement requires that those putting forth collateral deliver securities in accordance with the rules of the service and their outstanding net position in each category of securities.

General collateral trades are agreed to using asset class identifiers at trade initiation. These asset class identifiers represent categories of securities as specified by the CCP.

Interest Rates

All interest rates reported on the OFR SFT-1 should always be reported as a percent expressed out to fifteen decimal places, including a leading 0 if the rate is less than one percent. Negative interest rates are to be preceded with a "-" sign.

Example 1: An interest rate of 2.53 percent would be reported as 2.5300000000000000.

Example 2: An interest rate of 1/2 percent would be reported as 0.5000000000000000.

Example 3: A negative interest rate of -1.0 percent would be reported as -1.0000000000000000.

Legal Entity Identifiers

Legal Entity Identifiers (LEIs) are required for identifying parties to a transaction. LEIs must be current and valid with a status code of “Issued”, “Pending Transfer”, or “Pending Archival”.

Negative Entries

Except for interest rate fields, negative entries are not valid on the OFR SFT-1 and are not to be reported.

Specific Collateral Repurchase Agreements

Specific collateral repos are defined here as transactions where the settlement obligation as reported to the CCP is for a specific issue of security.

Security Identifier Types

When reporting securities identifiers or securities identifier types the value must be one of:

Securities Identifier Type	Description
CUSIP	Assigned by S&P’s CUSIP Service Bureau
FIGI	Assigned by Bloomberg
ISIN	Based on the ISO 6166 Standard

Securities Provider

The securities provider is the entity that executes the repo side of the transaction and sells securities in exchange for cash. The securities provider agrees to buy the securities back at an agreed upon date in the future.

Line Item Instructions for Schedule 1: General Collateral Trades

This section contains line item instructions for reporting trade details of general collateral trades. The elements of this schedule are listed in Table 1 in OFR’s Final Rule on the “Ongoing Data Collection of Centrally-Cleared Transactions in the U.S. Repurchase Agreement Market.”

Definition

Respondents should report trade details for all outstanding general collateral trades as of the end of the observation day. A trade is considered to be outstanding from the moment of it becoming an obligation of a counterparty to the clearing facility under the clearing facility’s rules until the cash and securities are returned or the position has been closed as a result of a default.

Items to Report

File Observation Date

An observation day is a day on which a covered reporter accepts and processes covered repo transactions. For every observation day, covered reporters are required to submit a file of all

outstanding transactions by 6:00 a.m. Eastern Time the following business day. Report the observation date of the file in the YYYYMMDD (ISO 8601) format.

Covered Reporter LEI

Report the full 20 character alpha-numeric legal entity identifier (ISO 17442) of the covered reporter required to submit the OFR SFT-1.

Transaction ID

Report the covered-reporter-generated unique transaction identifier in an alpha-numeric string format. The Transaction ID must be persistent throughout the lifetime of the transaction and all associated transaction data. This identifier must never be re-used for another transaction reported under the OFR SFT-1.

Submission Timestamp

Report the Universal Time Coordinated (UTC) date and time that the trade was submitted to the clearing facility in the YYYYMMDDThh:mm:ss.sssZ (ISO 8601) format.

Match Timestamp

Report the Universal Time Coordinated (UTC) date and time that the trade became an obligation of a counterparty to the clearing facility under the clearing facility's rules in the YYYYMMDDThh:mm:ss.sssZ (ISO 8601) format.

Securities Asset Class Identifier

Report the asset class identifier for the agreed-upon baskets of securities as recorded under the covered reporter's repo clearing service.

Securities Asset Class Identifier Type

Report the asset class identifier type for the agreed-upon securities as per the list above of Acceptable Securities Identifiers Types.

Cash Provider LEI

Report the full 20 character alpha-numeric legal entity identifier (ISO 17442) of the cash provider. In cases where the Cash Provider does not have an LEI, report "No LEI".

Cash Provider Name

Report the legal name of the cash provider.

Cash Provider Internal Identifier

Report the internal identifier assigned to the cash provider by the covered reporter.

Cash Provider Direct Clearing Member LEI

Report the full 20 character alpha-numeric legal entity identifier (ISO 17442) of the direct clearing member through which the cash provider accessed the service. In cases where the Direct Clearing Member does not have an LEI, report "No LEI".

Cash Provider Direct Clearing Member Name

Report the legal name of the direct clearing member through which the cash provider accessed the service.

Cash Provider Direct Clearing Member Internal Identifier

Report the internal identifier assigned to the direct clearing member through which the cash provider accessed the service.

Securities Provider LEI

Report the full 20 character alpha-numeric legal entity identifier (ISO 17442) of the securities provider. In cases where the Securities Provider does not have an LEI, report “No LEI”.

Securities Provider Name

Report the legal name of the securities provider.

Securities Provider Internal Identifier

Report the internal identifier assigned to the securities provider by the covered reporter.

Securities Provider Direct Clearing Member LEI

Report the full 20 character alpha-numeric legal entity identifier (ISO 17442) of the direct clearing member through which the securities provider accessed the service. In cases where the Direct Clearing Member does not have an LEI, report “No LEI”.

Securities Provider Direct Clearing Member Name

Report the legal name of the direct clearing member through which the securities provider accessed the service.

Securities Provider Direct Clearing Member Internal Identifier

Report the internal identifier of the direct clearing member through which the securities provider accessed the service.

Broker LEI

Report the full 20 character alpha-numeric legal entity identifier (ISO 17442) 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”.

Broker Name

Report the legal name of the broker. In cases where the transaction did not have a broker, report “No broker”.

Broker Internal Identifier

Report the internal identifier assigned to the broker by the covered reporter. In cases where the transaction did not have a broker, report “No broker”.

Start Date

Report the start date (the date on which cash and securities are first exchanged) of the repo agreement in the YYYYMMDD (ISO 8601) format.

End Date

Report the date the repo agreement matures, assuming that no optionality is exercised, in the YYYYMMDD (ISO 8601) format.

For “evergreen” or “open” repos, report the Minimum Maturity.

Rate

Report the repo rate applicable to the transaction, expressed as an annual percentage rate on an actual/360-day basis. The interest rate should always be reported as a percent expressed out to fifteen 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 (see guidance under Interest Rates above).

Principal

Report the amount of cash provided by the cash provider on the start leg of each transaction.

Optionality

Report the type of Optionality of each transaction. Report “Fixed” for trades with no optionality. For the purpose of this schedule, open trades are considered to be a form of optionality. Valid values for this field are:

Open-Daily: The trade is of open maturity (it terminates unless renewed by mutual agreement) and the interest rate is reset daily.

Open-Other: The trade is of open maturity (it terminates unless renewed by mutual agreement) and the interest rate is reset at a frequency other than daily.

Put: The maturity of the repurchase agreement can be shortened by the securities provider.

Call: The maturity of the repo can be shortened by the cash provider.

Put/Call: The maturity of the repo can be shortened by either the cash or securities provider.

Extendable: An extendable repo wherein the date of the repurchase/resale can be continuously renewed by mutual agreement of the parties. Extendable repos differ from open repos in that when they are not renewed, open repos terminate immediately, while extendable repos have a remaining term.

Evergreen: An evergreen repo is between two parties that is automatically renewed (rolled over) after each completion or maturity period, until canceled by either party.

Other: The repo contains a form of optionality or a combination of forms of optionality that is not specified above.

Fixed: The repo is of a fixed maturity with no optionality.

Minimum Maturity

For repos with optionality of any type other than “evergreen” or “open,” report the earliest possible date that the transaction could contractually end if the optionality in the contract is exercised in the YYYYMMDD (ISO 8601) format.

For evergreen repos, assume that the agreement is canceled at the next opportunity when calculating this maturity date.

For open trades, report the next interest rate reset date.

For repos with no optionality, report the contractual maturity date.

Line Item Instructions for Schedule 2: General Collateral Settlement

This section contains line item instructions for reporting trade details of the securities delivered to meet general collateral settlement obligations. The elements of this schedule are listed in Table 2 in OFR’s Final Rule on the “Ongoing Data Collection of Centrally-Cleared Transactions in the U.S. Repurchase Agreement Market.”

Definition

Respondents should report details for all collateral received or delivered by a clearing agency on the observation date in satisfaction of settlement obligations arising from general collateral trades.

Items to Report

File Observation Date

Report the observation date of the file in the YYYYMMDD (ISO 8601) format.

Covered Reporter LEI

Report the 20 character alpha-numeric legal entity identifier (ISO 17442) of the covered reporter.

Direct Clearing Member LEI

Report the 20 character alpha-numeric legal entity identifier (ISO 17442) of the direct clearing member of the service. In cases where the Direct Clearing Member does not have an LEI, report “No LEI”.

Direct Clearing Member Name

Report the legal name of the direct clearing member of the service.

Direct Clearing Member Internal Identifier

Report the internal identifier assigned to the direct clearing member of the service.

Transaction Side

Report the side of the transaction. Valid values for this field are:

Receive: the covered reporter received securities from the securities provider.

Deliver: the covered reporter delivered securities to the cash provider.

Securities Identifier

Report the identifier for transferred securities.

Securities Identifier Type

Report identifier type for the transferred securities as per the list above of Acceptable Securities Identifiers Types.

Securities Quantity

For fixed-income instruments, report the par amount of the transferred securities.

Securities Value

Report the market value of the transferred securities as of the most recent valuation inclusive of accrued interest (see guidance under Dollar Amounts above)

Line Item Instructions for Schedule 3: Specific Security Trades

This section contains line item instructions for reporting specific-security trades. The elements of this schedule are listed in Table 3 in OFR’s Final Rule on the “Ongoing Data Collection of Centrally-Cleared Transactions in the U.S. Repurchase Agreement Market.”

Definition

Respondents should report trade details for all outstanding specific-security trades as of the end of the observation day. A trade is considered to be outstanding from the moment of it becoming an obligation of a counterparty to the clearing facility under the clearing facility’s rules until the cash and securities are returned or the position has been closed as a result of a default.

Items to Report

File Observation Date

Report the observation date of the file in the YYYYMMDD (ISO 8601) format.

Covered Reporter LEI

Report the 20 character alpha-numeric legal entity identifier (ISO 17442) of the covered reporter.

Transaction ID

Report the respondent-generated unique transaction identifier in an alpha-numeric string format. The Transaction ID must be persistent throughout the lifetime of the transaction and all associated transaction data. This identifier must never be re-used for another transaction reported under the OFR SFT-1.

Cash Provider LEI

Report the 20 character alpha-numeric legal entity identifier (ISO 17442) of the cash provider. In cases where the Cash Provider does not have an LEI, report "No LEI".

Cash Provider Name

Report the legal name of the cash provider.

Cash Provider Internal Identifier

Report the internal identifier assigned to the cash provider by the covered reporter.

Cash Provider Direct Clearing Member LEI

Report the 20 character alpha-numeric legal entity identifier (ISO 17442) of the direct clearing member through which the cash provider accessed the service. In cases where the Direct Clearing Member does not have an LEI report, "No LEI".

Cash Provider Direct Clearing Member Name

Report the legal name of the direct clearing member through which the cash provider accessed the service.

Cash Provider Direct Clearing Member Internal Identifier

Report the internal identifier assigned to the direct clearing member through which the cash provider accessed the service.

Securities Provider LEI

Report the 20 character alpha-numeric legal entity identifier (ISO 17442) of the securities provider. In cases where the Securities Provider does not have an LEI, report "No LEI".

Securities Provider Name

Report the legal name of the securities provider.

Securities Provider Internal Identifier

Report the internal identifier assigned to the securities provider by the covered reporter.

Securities Provider Direct Clearing Member LEI

Report the 20 character alpha-numeric legal entity identifier (ISO 17442) of the direct clearing member through which the securities provider accessed the service. In cases where the Direct Clearing Member does not have an LEI report, "No LEI".

Securities Provider Direct Clearing Member Name

Report the legal name of the direct clearing member through which the securities provider accessed the service.

Securities Provider Direct Clearing Member Internal Identifier

Report the internal identifier of the direct clearing member through which the securities provider accessed the service.

Broker LEI

Report the 20 character alpha-numeric legal entity identifier (ISO 17442) 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”.

Broker Name

Report the legal name of the broker. In cases where the transaction did not have a broker, report “No broker”.

Broker Internal Identifier

Report the internal identifier assigned to the broker by the covered reporter. In cases where the transaction did not have a broker, report “No broker”.

Submission Timestamp

Report the Universal Time Coordinated (UTC) date and time that the trade was submitted to the clearing facility in the YYYYMMDDThh:mm:ss.sssZ (ISO 8601) format.

Match Timestamp

Report the Universal Time Coordinated (UTC) date and time that the trade became an obligation of a counterparty to the clearing facility under the clearing facility’s rules in the YYYYMMDDThh:mm:ss.sssZ (ISO 8601) format.

Start Date

Report the start date of the repo in the YYYYMMDD (ISO 8601) format.

End Date

Report the date the repo matures, assuming that no optionality is exercised, in the YYYYMMDD (ISO 8601) format.

For “evergreen” or “open” repos, report the Minimum Maturity.

Optionality

Report the type of Optionality of each transaction. Report “Fixed” for trades with no optionality. For the purpose of this form, open trades are considered to be a form of optionality. Valid values for this field are:

Open-Daily: The trade is of open maturity (it terminates unless renewed by mutual agreement) and the interest rate is reset daily.

Open-Other: The trade is of open maturity (it terminates unless renewed by mutual agreement) and the interest rate is reset at a frequency other than daily.

Put: The maturity of the repo can be shortened by the securities provider.

Call: The maturity of the repo can be shortened by the cash provider.

Put/Call: The maturity of the repo can be shortened by either the cash or securities provider.

Extendable: An extendable repo is an agreement wherein the date of the repurchase/resale can be continuously renewed by mutual agreement of the parties. Extendable repos differ from open repos in that when they are not renewed, open repos terminate immediately, while extendable repos have a remaining term.

Evergreen: An evergreen repo is an agreement between two parties that is automatically renewed (rolled over) after each completion or maturity period, until canceled by either party.

Other: The repo agreement contains a form of optionality or a combination of forms of optionality that is not specified above.

Fixed: The repo agreement is of a fixed maturity with no optionality.

Minimum Maturity

For repurchase agreements with optionality of any type other than “evergreen” or “open,” report the earliest possible date that the transaction could contractually end were the optionality feature in the contract exercised, in the YYYYMMDD (ISO 8601) format.

For evergreen repos, assume that the agreement is canceled at the next opportunity when calculating this maturity date.

For open repos, report the next interest rate reset date.

For repos with no optionality, again report the contractual maturity date.

Securities Identifier

Report the identifier for transferred securities.

Securities Identifier Type

Report identifier type for the transferred securities as per the list above of Acceptable Securities Identifiers Types.

Securities Quantity

For fixed-income instruments, report the par amount of the transferred securities.

Substitution Collateral Identifier

Report the asset class identifiers for securities acceptable for substitution or note that collateral cannot be substituted. If collateral cannot be substituted, report “No substitution”.

Substitution Collateral Identifier Type

Report the asset class identifier type as per the list above of Acceptable Securities Identifiers Types for the securities acceptable for substitution or note that collateral cannot be substituted. If collateral cannot be substituted, report “No substitution”.

Cash Provider Start Leg Amount

Report the amount of cash transferred by the cash provider on the open leg of the transaction (see guidance under Dollar Amounts above).

Securities Provider Start Leg Amount

Report the amount of cash transferred to the securities provider on the open leg of the transaction (see guidance under Dollar Amounts above).

Cash Provider Rate

Report the rate of interest received by the cash provider on the transaction, expressed as an annual percentage rate on an actual/360-day basis. The interest rate should always be reported as a percent expressed out to fifteen 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 (see guidance under Interest Rates above).

Securities Provider Rate

Report the rate of interest paid by the securities provider on the transaction, expressed as an annual percentage rate on an actual/360-day basis. The interest rate should always be reported as a percent expressed out to fifteen 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 (see guidance under Interest Rates above).

Cash Provider Close Leg Settlement Amount

Report the amount of cash to be transferred to the cash provider on the close leg of the transaction (see guidance under Dollar Amounts above). In the case of non-overnight repos, report the total amount that has accrued as of the file observation date.

Securities Provider Close Leg Settlement Amount

Report the amount of cash to be transferred by the securities provider on the close leg of the transaction (see guidance under Dollar Amounts above). In the case of non-overnight repos, report the total amount that has accrued as of the file observation date.

Submission Format

The Board of Governors of the Federal Reserve System will act as the OFR's collection agent, with required data to be submitted directly by covered reporters to the FRBNY. The FRBNY will be utilizing the eFeds system, or any successor technology identified by the FRBNY, which provides the ability to submit data files via the internet.

This appendix provides the required file format for submitting the data via the eFeds system or any successor system identified by the FRBNY and each report specific header information to be included as metadata within the file. Each of the three reports General Collateral Trades, General Collateral Net Exposure, and Security Specific Trades will be collected in separate files. The method used to create the file is at the discretion of the reporter.

File Format for Schedule 1 General Collateral Trades (OFR-SFT-1-GCT)

File Format – The data will be stored and transmitted as a Text File (.txt) In case of the OFR-SFT-1 General Collateral Trades report, there are 28 data elements per row, with the pipe symbol (|) used as the field separator.

Report Header Record for General Collateral Trades

The Report Header Record must be included in the text file, with the pipe symbol (|) used as the field separator.

Field	Length	Data Type	Description
Report Observation Date	8	Date	YYYYMMDD (ISO 8601) date format which represents the observation date of the report.
Report Generation Timestamp	22	Timestamp	YYYYMMDDThh:mm:ss.sssZ (ISO 8601) UTC timestamp format of when the covered reporter generated the file.
Report Submission Date	8	Date	YYYYMMDD (ISO 8601) date format which represents the submission date of the report.
Report Name	13	String	Name of the report. OFR-SFT-1-GCT

Covered Reporter LEI	20	String	The 20 character alpha-numeric legal entity identifier (ISO 17442) of the covered reporter.
Row Count	10	Integer	A count of rows submitted for this report for this observation date. Right justified with leading zeros.
Total Principal Amount	16	Float	Sum of principal amounts from all the data records in the file accurate to two decimals. Right justified with leading zeros.
Total Rate	16	Float	Sum of rates from all data records in file accurate to six decimals. Right justified with leading zeros.
Submission Count	2	Integer	A count of submissions the covered reporter has provided for a single report for a single observation date. The count will begin with 01 for the first submission for the observation day.

File Format for Schedule 2 General Collateral Net Exposure (OFR-SFT-1-GCE)

File Format – The data will be stored and transmitted as a Text File (.txt). In case of the OFR-SFT-1 General Collateral Net Exposure report, there are 10 data elements per row, with the pipe symbol (|) used as the field separator.

Report Header Record for General Collateral Net Exposure

The Report Header Record must be the first record in the text file, with the pipe symbol (|) used as the field separator.

Field	Length	Data Type	Description
Report Observation Date	8	Date	YYYYMMDD (ISO 8601) date format which represents the observation date of the report
Report Generation Timestamp	22	Timestamp	YYYYMMDDThh:mm:ss.sssZ (ISO 8601) UTC timestamp format of when the covered reporter generated the file.
Report Submission Date	8	Date	YYYYMMDD (ISO 8601) date format which represents the submission date of the report
Report Name	13	String	Name of the report. OFR-SFT-1-GCE
Covered Reporter LEI	20	String	The 20 character alpha-numeric legal entity identifier (ISO 17442) of the covered reporter
Row Count	10	Integer	A count of rows submitted for this report for this observation date. Right justified with leading zeros.
Total Securities Value	16	Float	Sum of securities value from all the data records in the file accurate to two decimals. Right justified with leading zeros
Total Securities Quantity	16	Float	Sum of securities quantity from all data records in file accurate to two decimals. Right justified with leading zeros.
Submission Count	2	Integer	A count of submissions the covered reporter has provided for a single report for a single observation date. The count will begin with 01 for the first submission for the observation day.

File Format for Schedule 3 Specific Security Trades (OFR-SFT-1-SST)

File Format – The data will be stored and transmitted as a Text File (.txt). In case of the OFR-SFT-1 Specific Security Trades report, there are 35 data elements per row, with the pipe symbol (|) used as the field separator.

Report Header Record for Specific Security Trades

The Report Header Record must be the first record in the text file, with the pipe symbol (|) used as the field separator.

Field	Length	Data Type	Description
Report Observation Date	8	Date	YYYYMMDD (ISO 8601) date format which represents the observation date of the report
Report Generation Timestamp	22	Timestamp	YYYYMMDDThh:mm:ss.sssZ (ISO 8601) UTC timestamp format of when the covered reporter generated the file.
Report Submission Date	8	Date	YYYYMMDD (ISO 8601) date format which represents the submission date of the report
Report Name	13	String	Name of the report. OFR-SFT-1-SST
Covered Reporter LEI	20	String	The 20 character alpha-numeric legal entity identifier (ISO 17442) of the covered reporter
Row Count	10	Integer	A count of rows submitted for this report for this observation date. Right justified with leading zeros.
Total Cash Provider Start Leg Amount	16	Float	Sum of cash provider start leg amounts from all the data records in the file accurate to two decimals. Right justified with leading zeros
Total Securities Provider Rate	16	Float	Sum of securities provider rates from all data records in file accurate to six decimals. Right justified with leading zeros.
Submission Count	2	Integer	A count of submissions the covered reporter has provided for a single report for a single observation date. The count will begin with 01 for the first submission for the observation day.