Version: BIS_SFT_20190615

June 2019

Securities Financing Transactions

IMPLEMENTATION

Data Structure Definition (DSD) for reporting SFT aggregates to the BIS

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1. Scope and organization

This document provides a formal *Data Structure Definition* (DSD) for representing and reporting the SFT national aggregates to the BIS, i.e. *BIS_SFT* DSD.

This DSD is only intended for the second tier of the SFT data reporting workflow, i.e. from the National Authorities to the BIS. The data structures, code lists and the rest of the technical aspects relating to the first tier of the SFT data reporting process, i.e. from the data providers in each jurisdiction to their National Authorities, is left to the discretion of each individual National Authority.

To limit its implementation burden, the *BIS_SFT* DSD is fully based on the data requirements and definitions provided in the November 2015 SFT Standards and on the data structures and code lists outlined in the SFT Reporting Guidelines.

The present document is organized in 3 sections in addition to this introduction, i.e. Section 2 shows a tabular representation of the *BIS_SFT* DSD; Sections 3 covers the code lists associated to the dimensions of the DSD; in the Annex section we provide, as reference documentation, the *SFT Consolidated Reporting Template* and a mapping table showing the connections between this template and the *BIS_SFT* DSD.

2. DSD for reporting SFT aggregates to the BIS

BIS_SFT DSD[1]

Dimensions

Dimension				Code list*	
Pos	**Name**	**Description**	**Format**	**Name**	**Count[2]**
01	FREQ	Frequency	S (1-1)	**CL_FREQ**	1
02	RTBL	Reporting Table	S (3-3)	**CL_SFT_REP_TABLE**	10
03	REJURI	Reporting Entity Jurisdiction	S (2-2)	**CL_BIS_IF_REF_AREA**	26
04	RESECT	Reporting Entity Sector	S (2-5)	**CL_SFT_SECTOR**	14
05	CTYPE	Contract Class	S (4-4)	**CL_CONTRACT_CLAS**	10
06	MSTRAD	Market Segment – Trading	S (2-2)	**CL_MKT_SEGTRAD**	3
07	MSCLEAR	Market Segment – Clearing	S (2-2)	**CL_MKT_SEGCLEAR**	3
08	CURRENCY	Currency	S (3-3)	**CL_CURRENCY_3POS**	301
09	MAT	Maturity	S (2-4)	**CL_SFT_MATURITY**	13
10	L_CP_SECTOR	Counterparty – Sector	S (2-5)	**CL_SFT_SECTOR**	14
11	CP_JURI	Counterparty – Jurisdiction	S (2-2)	**CL_BIS_IF_REF_AREA**	280
12	COLMGMT	Collateral – Management	S (2-2)	**CL_COL_MNG**	3
13	COLRUSE	Collateral – Re-use eligibility	S (2-3)	**CL_COL_REUSE**	3
14	COLTYPE	Collateral – Type	S (1-5)	**CL_COL_TYPE**	10
15	COLQUAL	Collateral – Quality	S (2-3)	**CL_COL_QLTY**	4
16	COLJURI	Collateral – Jurisdiction (of issuer)	S (2-2)	**CL_BIS_IF_REF_AREA**	280
17	COLCRCL	Collateral Cash – Reinvest. Class	S (2-3)	**CL_COL_CSHRETYP**	6
18	FUNDSRC	Funding Sources	S (2-3)	**CL_FUNDING_SOURC**	8
19	RHMB	Rate / Haircut / Margin buckets	S (2-4)	**CL_FEES_RATES**	2,000
20	MEASURE	Measure	S (1-1)	**CL_OD_TYPE**	6
21	TIME_PERIOD	Reporting period	T (1-35)	***YYYY-MM***	

Measure

Measure name	Format	Description
Value	S (1-15)	Primary measure

Attributes: Mandatory

Attribute name	Format	Code list		
		Name	**#members[2]**	**Att. Level**
Observation Status	S(1-1)	**CL_OBS_STATUS**	2	Obs
Observation confidentiality	S (1-1)	**CL_CONF_STATUS**	3	Obs

Attributes: Optional

Attribute name	Format	Code list		
		Name	**#members[2]**	**Att. Level**
Unit of measure	S (3-3)	**CL_BIS_UNIT**	1	Series
Unit multiplier	S(1-2)	**CL_UNIT_MULT**	1	Series
Title	S(1-100)			Series
Decimals	S(1-2)	**CL_DECIMALS**	1	Series
Observation Pre-break value	S (1-15)			Obs
Observation comment	S (1-1050)			Obs

*Full code lists are available in Section 3 of this document.

[1] The *BIS_SFT* DSD is only intended for the second tier of the SFT data reporting workflow, i.e. from the National Authorities to the BIS. This DSD is also available in SDMX format. [2] Number of members relevant for the SFT data set.

3. Code lists

In this section we provided the code lists associated to the each of the dimensions of the *BIS_SFT* DSD. These codes lists have been filtered to show only those codes that are relevant for the SFT data set.

3.1. Frequency: CL_FREQ

Code	Name
M	Monthly

3.2. Authority: CL_ORGANIZATION [1]

Code	Name
4T20	ESMA (European Securities and Markets Authority)
AR2	Banco Central de la Republica Argentina
AU2	Reserve Bank of Australia
BR2	Banco Central do Brasil
CA2	Bank of Canada
CH2	Schweizerische Nationalbank (Switzerland)
CN2	The People's Bank of China
DE2	Deutsche Bundesbank (Germany)
ES2	Banco de España (Spain)
FR2	Banque de France (France)
GB2	Bank of England (United Kingdom)
HK2	Hong Kong Monetary Authority
HK6	Securities & Futures Commission of Hong Kong (To be confirmed by DBS)
ID2	Bank Indonesia
IN2	Reserve Bank of India
IT2	Banca d Italia (Italy)
JP2	Bank of Japan
KR2	The Bank of Korea
MX2	Banco de Mexico
NL2	Nederlandse Bank (Netherlands)
RU2	Central Bank of Russian Federation
SA2	Saudi Arabian Monetary Agency
SG2	Monetary Authority of Singapore
TR2	Central Bank of the Republic of Turkey
US2	Federal Reserve Bank of New York
ZA2	South African Reserve Bank

[1] To be reported in the header of the SDMX data file.

3.3. Reporting table: CL_SFT_REP_TABLE

Code	Name
T02	Table 02: Reverse repos – Loans flow data
T03	Table 03: Reverse repos and Repos – Loans stock data
T04	Table 04: Reverse repos and Repos – Collateral stock data
T05	Table 05: Securities lending and borrowing – Loan stock data
T06	Table 06: Securities lending and borrowing – Collateral stock data
T07	Table 07: Securities lending and borrowing on cash collateral reinvestments
T8A	Table 8a: Margin lending – Loans stock data
T8B	Table 8b: Margin lending – Free credit balances and short market values
T09	Table 09: Margin lending – Collateral portfolios
T10	Table 10: Margin lending – Funding sources of the financial institution

3.4. Maturity: CL_SFT_MATURITY

Code	Name
_Z	Not applicable
OPEN	Open or continuing terms contracts for which no maturity date is specified
ON	Overnight, including 1-day term trades that mature the next business day
2D1W	From 2 days (included) to 1 week (included)
1W1M	From 1 week (not included) to 1 month (included)
1M3M	More than 1 month (not included) and up to 3 months (included)
3M6M	More than 3 months (not included) and up to 6 months (included)
6M1Y	More than 6 months (not included) and up to 12 months (included)
1YOV	One year (not included) and more
LT1M	Below 1 month (included)
1Y5Y	More than 1 year (not included) and up to 5 years (included)
5Y10	More than 5 years (not included) and up to 10 years (included)
10YO	More than 10 years (not included)

3.5. Contract type: CL_CONTRACT_CLASS

Code	Name
_Z	Not applicable
REPU	Repo
RVPO	Reverse Repo
SLAA	Securities Lending
SLEX	Securities Lending – Exclusive
SLNX	Securities Lending – Non-Exclusive
SBAA	Securities Borrowing
SBEX	Securities Borrowing – Exclusive
SBNX	Securities Borrowing – Non- Exclusive
MARL	Margin Lending

3.6. Entity Sector: CL_SFT_SECTOR

Code	Name
_Z	Not applicable
S1220	Banks
S1252	Broker-dealers and investment firms
S1230	MMFs
S1241	ETFs
S1242	REITs
S1253	CCPs
S1243	Other investment funds
S1251	Other financial corporations
S1281	Insurance/re-insurance corporations -Type 1[1]
S1282	Insurance/re-insurance corporations -Type 2[1]
S1290	Pension funds, retirement, charitable, and non-profit accounts
S1300	General government[2]
S1100	Non-financial corporations[3] and other sectors

[1] Insurance companies subject to regulatory capital and liquidity requirements that have access to central bank facilities excluded from the application of numerical haircut floors should be reported as **Type 2** insurance/re-insurance corporations. Otherwise, they should be reported as **Type 1** insurance/re-insurance corporations. [2] Transactions with central banks are excluded. [3] Including public non-financial corporations, large corporate and small-medium enterprises.

3.7. Market Segment – Trading: CL_MKT_SEGTRAD

Code	Name
_Z	Not applicable
TA	On a pure Principal-to-Principal basis
TB	With the intermediation of an agent

3.8. Market Segment – Clearing: CL_MKT_SEGCLEAR

Code	Name
_Z	Not applicable
AA	Centrally cleared
AB	Not centrally cleared

3.9. Collateral Management: CL_COL_MNG

Code	Name
_Z	Not applicable
MA	By a tri-party agent
MB	Bilaterally

3.10. Collateral Reuse: CL_COL_REUSE

Code	Name
_Z	Not applicable
REY	Yes
REN	No

3.11. Collateral Type: CL_COL_TYPE

Code	Name
_Z	Not applicable
C	Cash collateral
DBS13	Government securities
DBS02	Supra-nationals and agencies securities
DBS12	Debt securities (incl. covered bonds) issued by banks and other financial institutions
DBS11	Corporate debt securities (incl. covered bonds) issued by non-financial institutions
DA	Securitised products
E	Main index equities (including convertible bonds
O	Other equities (including convertible bonds
M	Other assets (including shares in mutual funds, excluding cash

3.12. Collateral Quality: CL_COL_QLTY

Code	Name
_Z	Not applicable
CQA	Investment grade
CQB	Non-Investment grade
CQC	Non-rated

3.13. Collateral Reinvestment Class: CL_COL_CSHRETYP

Code	Name
_Z	Not applicable
CRA	Register money market fund
CRB	Any other commingled pool
CRE	Repo market
CRF	Direct purchase of securities
CRG	Other

3.14. Funding Sources: CL_FUNDING_SOURCES

Code	Name
_Z	Not applicable
FSA	Repo (including sell/buy back)
FSB	Cash collateral from securities lending
FSC	Free credits
FSD	Proceeds from customer short sales
FSE	Proceeds from broker short sales
FSF	Unsecured borrowing
FSG	Other

3.15. Measure: CL_OD_TYPE

Code	Name
A	Outstanding - notional amounts
D	Outstanding - gross market values
K	Turnover – notional amounts
M	Turnover - number of contracts
G	Free Credit Balances – notional amounts
Y	Short sales – Market value

3.16. Rate / Haircut / Margin buckets: CL_FEES_RATES

Code	Name
_Z	Not applicable
^[P|N][0-9]{3}$	See worksheet ***CL|BIS#CL_FEES_RATES*** in MS Excel file.

3.17. Observation Status: CL_OBS_STATUS

Code	Name
A	Normal value
B	Break

3.18. Observation Confidentiality: CL_CONF_STATUS

Code	Name
F	Free
N	Not for publication, restricted for internal use only
C	Confidential statistical information

3.19. Unit of measure: CL_BIS_UNIT

Code	Name
USD	US dollar

3.20. Unit multiplier: CL_UNIT_MULT

Code	Name
0	Units

3.21. Decimals: CL_DECIMALS

Code	Name
0	Zero

3.22. Currency: CL_CURRENCY_3POS

Currency codes follow ISO 4217 standard unless otherwise noted.

Code	Currency name
	BIS-defined codes
ZZZ	Not applicable
	ISO codes
???	See worksheet ***CL|BIS#CL_CURRENCY_3POS*** in MS Excel file.

3.23. Country: CL_BIS_IF_REF_AREA

Country codes follow ISO 3116 standard unless otherwise noted. Codes defined by the BIS are marked with an asterisk (*).

Code	Country name
	BIS-defined codes
_Z	Not applicable
1C	International organizations
5C	Euro area
	ISO codes
??	See worksheet ***CL|BIS#CL_BIS_IF_REF_AREA*** in MS Excel file.

Annex

Annex A: SFT Consolidated Reporting Template

November 2015 Data Standards										SFT Consolidated Reporting Template[1]		
Repo			Securities Lending			Margin Lending					Dimension name	Data type
Table 2	Table 3	Table 4	Table 5	Table 6	Table 7	Table 8a	Table 8b	Table 9	Table 10			
T0a	T0a	T0a	T0a	T0a	T0a	T0a	T0a	T0a	T0a	01	Authority Name	List
T0b	T0b	T0b	T0b	T0b	T0b	T0b	T0b	T0b	T0b	02	Authority Country	List
T2	T3	T4	T5	T6	T7	T8a	T8b	T9	T10	03	Rep. Table	List
2.1	3.1	4.1	5.1	6.1	6.1	8a.1	8b.1	9.1	10.1	04	Rep. Period	List
2.3										05	Original Maturity	List
2.4	3.10	4.11	5.11	6.11	7.5	8a.5		9.8		06	Currency	List
	3.2	4.2	5.2							07	Contract Class	List
			5.3	6.2						08	Position	List
	3.3	4.3	5.4	6.3	7.2	8a.2	8b.2			09	Rep. Sector	List
	3.4		5.5							10	Market Seg. Trading	List
	3.5	4.4	5.6	6.4						11	Market Seg. Clearing	List
	3.6	4.6	5.7	6.6	7.3	8a.3	8b.3	9.2		12	Counterparty Sector	List
	3.7	4.7	5.8	6.7	7.4	8a.4	8b.4	9.3		13	Counterparty Country	List
	3.8	4.12	5.10	6.12		8a.6		9.9		14	Residual Maturity	List
		4.5		6.5						15	Collateral Mng	List
		4.8		6.8				9.4		16	Collateral Reuse	List
		4.9	5.9	6.9				9.5		17	Collateral Type	List
		4.10		6.10				9.6		18	Collateral Quality	List
		4.13		6.13				9.7		19	Issuer Country	List
									10.2	20	Funding Sources	List
					7.7					21	Cash Collateral Reinv	List
					7.6					22	Cash Reinv. Rate	List
			5.12							23	Feed or Rebate	List
	3.9					8a.7				24	Repo Rate	List
		4.14		6.14						25	Haircut	List
								9.10		26	Margin Requirement	List
2.5	3.11	4.15	5.13	6.15	7.7	8a.8	8b.5	9.11	10.3	27	Amount	Number
							8b.6			28	Short Market Value	Number
2.2										29	Number Transactions	Number
										30	Confidentiality	List

Source: SFT Reporting Guidelines

Annex B: Adjustments to the SFT Consolidated Reporting Template

SFT Consolidated Reporting Template (Dimension names)	BIS_SFT DSD	
	Dimension and Attributes	Code list
AuthorityName[1]	**...**	
...	**01. Frequency**[2]	CL_FREQ
ReportingTable	02. Reporting Table	CL_SFT_REP_TABLE
AuthorityCountry	03. Reporting Entity Jurisdiction	CL_BIS_IF_REF_AREA
ReportingSector	04. Reporting Entity Sector	CL_SFT_SECTOR
ContractType	**05. Contract Class**	CL_CONTRACT_CLASS
Position		
MarketSegmentTrading	07. Market Segment – Trading	CL_MKT_SEGTRAD
MarketSegmentClearing	08. Market Segment – Clearing	CL_MKT_SEGCLEAR
Currency	09. Currency	CL_CURRENCY_3POS
OriginalMaturity	**10. Maturity**	CL_SFT_MATURITY
ResidualMaturity		
CounterpartySector	11. Counterparty – Sector	CL_SFT_SECTOR
CounterpartyJurisdiction	12. Counterparty – Jurisdiction	CL_BIS_IF_REF_AREA
CollateralManagement	13. Collateral – Management	CL_COL_MNG
CollateralReuseEligibility	14. Collateral – Re-use eligibility	CL_COL_REUSE
CollateralType	15. Collateral – Type	CL_COL_TYPE
CollateralQuality	16. Collateral – Quality	CL_COL_QLTY
JurisdictionIssuer	17. Collateral – Jurisdiction (of issuer)	CL_BIS_IF_REF_AREA
CashCollateralReinvestm	18. Cash Collateral – Reinvest. Class	CL_COL_CSHRETYP
FundingSources	19. Funding Sources	CL_FUNDING_SOURCES
RepoRate	**20. Rate / Haircut / Margin buckets**	CL_FEES_RATES
FeeOrRebate		
HairCut		
CashReinvestmentRate		
MarginRequirement		
Amount	**21. Measure**	CL_OD_TYPE
ShortMarketValues		
NumberTransactions		
Reportingperiod	22. Reporting period	YYYY-MM
Confidentiliaty	Attribute: Obs. Conf	CL_CONF_STATUS

In red, dimensions added or supressed from the *SFT Consolidated Reporting Template.*

In blue, dimensions of the *SFT Consolidated Reporting Template* that were merged into one single dimension in the *BIS_SFT* DSD.

[1] The name of the authority submitting the data to the BIS will be provided in the header of the SDMX file. [2] Added to keep the consistency with other BIS data sets.

Annex C: Mapping of SFT *Data Elements* and BIS_SFT *Measures*

Data element[1]			Measure[2]	
Table	**Code**	**Name**	**Code**	**Code**
T02	2.2	Number of transactions	M	Turnover – number of contracts[3]
	2.5	Principal amount	K	Turnover – notional (principal) amounts[3]
T03	3.11	Principal amount	A	Outstanding – notional (principal) amounts
T04	4.15	Collateral market value	D	Outstanding – gross market values
T05	5.13	Amount of securities lent/borrowed	D	Outstanding – gross market values
T06	6.15	Collateral market value	D	Outstanding – gross market values
T07	7.7	Cash collateral reinvestment	D	Outstanding – gross market values
T8a	8a.8	Amount of outstanding loans	A	Outstanding – notional (principal) amounts
T8b	8b.5	Free credit balances	G	Free credit balances
	8b.6	Short market value	Y	Short sales – Market value
T09	9.11	Collateral market value	D	Outstanding – gross market values
T10	10.3	Market value of funding sources	D	Outstanding – gross market values

[1] Based on 2015 SFT Standards document. [2] Dimension *20 – Measure* in *BIS_SFT* DSD; associated code list *CL_OD_TYPE*. [3] It represents the total number of loans extended during the reporting period and their corresponding principal amount.