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Clearstream SFTR API

Specifications

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Overview

The Clearstream SFTR API allows customers to retrieve information about their securities lending transactions (that is, their participation in the products: ASL, ASLplus and ASL principal), in order to assist with their SFTR reporting as mandated under SFTR regulation introduced in July 2020.

This is especially useful for SFTR in-scope customers involved in ASL trades, where this activity is not usually captured by the systems of the customers.

This information could also be useful for customers who have subscribed to Clearstream's Reporting Support Service ("RRSS") for delegation and would like to have an overview of what has been reported by Clearstream on behalf of the customers.

General notes on the data feed

- o LEI based: Securities lending transaction data will be extracted at the customer LEI level as used for SFTR reporting. For example, if customers have multiple accounts that participate in Clearstream Securities Lending and Borrowing programmes, all the account securities lending transactions under the same LEI can be extracted in a single API call.
- o Data range: When called, the API will return all data information about the SFTs of the **previous business day**.
- o Event based: Each and every event of the SFTs of the previous business day can be extracted from the API. For example, on the previous business date, if a loan was opened, partially reimbursed and closed again all on the same business date, then three events occurred and will all be provided by the API separately – the first being for the SFT as it was upon its initial execution; another for the event of the alteration in the trade economics from the partial return/reimbursement; and a final one for the event of the SFT's termination. As multiple events can happen for the same SFT on a particular business date, clients can identify the chronological order of the different events using the "event timestamp" field.
- o Update frequency: The data feed is updated on each business day, after the close of the Clearstream business day (approximately after 21:30 CET).[1]
- o Availability: 24/7[2]

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[1] Very occasionally there could be system downtime which may delay the process.
[2] Subject to Clearstream's maintenance period.

Principal Data[3]

The table below shows the header of principal data extracted from SFTR API:

Field Name	Description	Possible values	Format (and max length)	SFTR field ref #
repCtptyLei	LEI of the entity/institution requesting the report		20 char	1.03
repCptyName	Full name of the entity/institution requesting the report		35 Char	
othrCptyName	LEI of the counterpaty to the reporting entity	"549300OL514RA0SXJJ44"	20 char	1.11
busDate	The business date of the data feed	"2021-11-26"	YYYY-MM_DD	

The table below shows the principal data that can be extracted from SFTR API:

Field Name	Description	Possible values	Format (and max length)	SFTR field ref #
cptySide	Counterparty side is used to tell the role of the participant in the SFT- either the borrower (collateral giver) or the lender (collateral taker)	"GIVE" = collateral giver (borrower) "TAKE" = collateral take (lender)	4 char	1.09
othrCptyLei	LEI of the counterpaty to the reporting entity	"549300OL514RA0SXJJ44"	20 char	1.11
tpAgentLei	LEI of any involved Triparty Agent	"222100I12S92YQIZQD75"	20 char	1.14
accountNumb	Internal account number participating in the loan as either a lender or a borrower	"12345"	5 char	
cblProduct	Which Clearstream Securities Lending product is the SFT from	"ASL", "ASLplus" or "ASLprincipal"	12 char	
Uti	Unique Trade Identifier of the SFT		52 char	2.01
latestCbLoanRef	Latest internal loan reference associated to the SFT	"Lxxxxxx"	7 char	
eventDt	The business date for which this trade event occurred		YYYY-MM-DD	2.03
eventTmstmpUtc	The systems clock timestamp of when the event happened, converted to UTC	"2021-10-25T14:23:45Z"	YYYY-MM-DDThh:mm:ss Z	
sftType	Type of SFT	"SLEB"	4 char	2.04
masterAgreeType	Type pf master agreement as we report for our own SFTR reporting	"GMSL" = ASLplus borrowers "OTHR" = ASLplus lenders "CSDA" = borrower or lender in either ASL or ASL principal	4 char	2.09
execTmstmpUtc	Execution timestamp converted to UTC	"2021-10-25T14:23:45Z"	YYYY-MM-DD'T'HH24:MI:SS'Z'	2.12
valStartDt	SFT's actual intended opening business date		YYYY-MM-DD	2.13
maturityEndDt	For SFTs where during their life a request is sent/received to close the loan on a future date, then that expected closure date is entered here. Note, the use of this field will only commence later in 2022		YYYY-MM-DD	2.14
terminationDt	When an SFT closes and 'maturityEndDt' is not used to advise the date, then 'terminationDt' will provide the date actual closure date		YYYY-MM-DD	2.15
genCollInd	Indicator to the nature of the collateral that will be allocated (either "General" or "Specific")	"GENE"	4 char	2.18

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[3] In the first version, only principal data will be available, and not collateral data

Field Name	Description	Possible values	Format (and max length)	SFTR field ref #
methodProvColl	Type pf Master Agreement as Clearstream report for our own SFTR reporting	"TTCA" - title transfer = use this for ASLplus and ASL principal borrowers, "SICA" - pledge with no reuse = use this for ASLplus and ASL principal lenders	4 char	2.20
openTerm	Indicate if the SFT is an Open or a Term trade	"TRUE" = for Open trades, or "FALSE" = for Term trades	5 char	2.21
assetType	Indicate if the principal of the SFT is a security or a commodity	"SECU"	4 char	2.40
securityId	The ISIN code of the principal of the SFT		12 char	2.41
latestSftAmnt	The size of the SFT when the event occurred, and for closed/terminated SFTs then the last size of it as it was being closed (so the final reimbursement amount needed to close it)		Numeric, rounded up to max. of 6 dec.pl.	2.46
quantOrNom	Indicate if the amount/size of the SFT just reported in 'latestSftAmnt' is representing a quantity or nominal figure	"QUANT" = for Equities (or similar NFI instruments), or "NOMIN" = for Bonds (or similar FI instruments)	5 char	
ccyNomAmnt	For any amount/size reported as a nominal (ie. 'quantOrNom' = "NOMIN") then this is used to report the ISO currency code of the instrument		3 char	2.48
priceType	Indicate if the principal security of the SFT is priced as a percentage or per unit	"PERC" = priced as a percentage or "UNIT" = priced on a per unit basis	4 char	
loanValBr	The current valuation of the SFT as used for fee calculation purposes, as expressed in our system's Loan Value currency		Numeric, rounded to 2 dec.pl.	
loanValBrCcy	The ISO currency code that the 'loanValBr' is expressed in - note, currently it will either be "USD" or "EUR"	"USD" or "EUR"	3 char	
loanValSftr	The Loan Value as to be reported under SFTR. This will be based on the same value from our books & records as just reported in 'loanValBr', but expressed in the currency as required by the SFTR regulation. Note, later in 2022 this will be in the instrument's 'natural' currency		Numeric, rounded to 2 dec.pl.	2.56
loanValSftrCcy	The ISO currency code that 'loanValSftr' is expressed in	Only one of "USD" or "EUR" initially, then later in 2022 it can become any of the ISO currency codes	3 char	
mrktValBr	The current Market Valuation of the SFT as used for exposure calculation purposes as expressed in "USD" (Clearstream's natural valuation currency)		Numeric, rounded to 2 dec.pl.	
mrktValBrCcy	The ISO currency code that the previous Market Value ('mrktValBr') is expressed in	"USD"	3 char	
mrktValSftr	The Market Value as to be reported under SFTR. This will be based on the same value from our books & records as just reported in 'mrktValBr' but expressed in the currency as required by the SFTR regulation. Note, later in 2022 this will be in the instrument's 'natural' currency		Numeric, rounded to 2 dec.pl.	2.57

Field Name	Description	Possible values	Format (and max length)	SFTR field ref #
mrktValSftrCcy	The ISO currency code that the previous Market Value ('mrktValSftr') is expressed in	Only one of "USD" or "EUR" initially, then later in 2022 it can become any of the ISO currency codes	3 char	2.50
lendFeeRate	Fee rate applicable to the SFT leg as reportable under SFTR – ie. the gross borrowing rate for the leg showing CBL vs borrower, and the net rate for the leg showing CBL vs lender		Numeric, rounded up to max. of 6 dec.pl.	2.67
repAsUncoll	Indicate if the SFT is to be reported with or without associated collateral	true = SFT can be reported as uncollateralised under SFTR, or false = collateral will also be reported later via a collateral update message	5 char	2.72
netExposColl	For SFTs that are to be reported as collateralised (ie. 'repAsUncoll' = "false"), indicate if the collateral will be provided at the individual SFT level (so to be linked by UTI) or on a net exposure basis (so to be linked by Master Agreement Type [MAT])	true = collateral to be reported on a net exposure level, or false = collateral to be reported on a specific SFT level	5 char	2.73
sftCancelled	Indicate if the SFT was cancelled after it had been initially booked	true = the SFT was cancelled, or false = the SFT wasn't cancelled	5 char	

Getting started

How to get started with Clearstream SFTR API.

Authentication

Base URL: https://api.clearstream.com/

It is recommended to start by reading the [OCAPI developer guide](#) and [Clearstream SFTR API technical documentation](#).

SFTRPrincipal

Retrieve all principal SFTR data for the previous business day.

Parameters
No parameter supported in version 1

Responses
Response content type: application/json

Code	Description
200	Successful operation

Example Value

```json
{
        "repCtptyLei": "FAKELEI0000000001799",
        "repCtptyName": "INSTITUTION 1799",
        "othrCtptyName": "CLEARSTREAM BANKING S.A.",
        "busDate": "2021-11-26",
        "sfts": [{
                "cptySide": "GIVE",
                "othrCtptyLei": "549300OL514RA0SXJJ44",
                "tpAgentLei": "222100I12S92YQIZQD75",
                "accountNumb": "30141",
                "cblProduct": "ASLprincipal",
                "uti": "549300OL514RA0SXJJ442L001409577113014120191211021193",
                "latestCblLoanRef": "L1021193",
                "eventDt": "2021-11-26",
                "eventTmstmpUtc": "2021-11-26T00:00:00Z",
                "sftType": "SLEB",
                "masterAgreeType": "CSDA",
                "execTmstmpUtc": "2021-11-26T14:00:00",
                "valStartDt": "2021-11-26",
                "maturityEndDt": "",
                "terminationDt": "",
                "genCollInd": "GENE",
                "methodProvColl": "TTCA",
                "openTerm": "true",
                "assetType": "SECU",
                "securityId": "DE0001141752",
                "latestSftAmnt": "10000.000000",
                "quantOrNom": "QUANT",
                "ccyNomAmnt": "",
                "priceType": "UNIT",
                "loanValBr": "11200.00",
                "loanValBrCcy": "EUR",
                "loanValSftr": "11200.00",
                "loanValSftrCcy": "EUR",
```

```
                              "mrktValBr": "10800.00",
                              "mrktValBrCcy": "USD",
                              "mrktValSftr": "10800.00",
                              "mrktValSftrCcy": "EUR",
                              "lendFeeRate": "2.300000",
                              "repAsUncoll": "false",
                              "netExposColl": "true",
                              "sftCancelled": "false"
                     }
              ]
      }
```

Model

```
{
repCtptyLei          string
repCptyName          string
othrCptyName         string
busDate              string($date)
                     Business date as of which the result is calculated, in YYYYMMDD format

sfts

[
{
cptySide             string
                     Enum: [GIVE, TAKE]
othrCptyLei          string
                     Enum: [549300OL514RA0SXJJ44]
tpAgentLei           string
                     Enum: [222100I12S92YQIZQD75, (blank)]
accountNumb          string
cblProduct           string
                     Enum: [ASL, ASLplus, ASLprincipal]
uti                  string
latestCbLoanRef      string
eventDt              string($date)
eventTmstmpUtc       string($date)
sftType              string
                     Enum: [SLEB]
masterAgreeType      string
                     Enum: [GMSL, OTHR, CSDA]
execTmstmpUtc        string($date)
valStartDt           string($date)
maturityEndDt        string($date)
terminationDt        string($date)
genCollInd           string
                     Enum: [GENE]
methodProvColl       string
                     Enum: [TTCA, SICA]
openTerm             boolean
assetType            string
```

		Enum: [SECU]
securityId	string	
latestSftAmnt	number	
quantOrNom	string	
		Enum: [QUANT, NOMIN]
ccyNomAmnt	string	
priceType	string	
		Enum: [PERC, UNIT]
loanValBr	number	
loanValBrCcy	string	
loanValSftr	number	
loanValSftrCcy	string	
mrktValBr	number	
mkktValBrCcy	string	
mrktValSftr	number	
mrktValSftrCcy	string	
lendFeeRate	number	
repAsUncoll	boolean	
netExposColl	boolean	
sftCancelled	boolean	

```
}
]
}
```

500   Internal server error

Client services

Clearstream customers can contact their relationship manager for further information.

Customers willing to subscribe to the service should first consult the Clearstream API On-boarding Guide that can be accessed from:

https://api.clearstream.com/