

Clearstream SFTR API

Specifications

Clearstream SFTR API

Specifications

February 2024

Document number: 7396

This document is the property of Clearstream Banking S.A. ("Clearstream Banking") and may not be altered without the prior express written consent of Clearstream Banking. Information in this document is subject to change without notice and does not represent a commitment on the part of Clearstream Banking, or any other subsidiary or affiliate of Clearstream International, S.A. This document does not constitute a Governing Document as defined in Clearstream Banking's General Terms and Conditions. The sole purpose of this document is to provide Clearstream Banking's clients with information about the services described herein, and Clearstream Banking does not permit this document to be used for any other purpose without the prior express written consent of Clearstream Banking. This document is available in electronic format and may be provided in other formats at the discretion of Clearstream Banking. Clearstream Banking grants its clients permission to reproduce, store and print this document to the extent deemed reasonable and necessary for receiving from Clearstream Banking the services described herein. Any software provided, as set out in the present document, shall be provided under the applicable licence terms.

© Copyright Clearstream International, S.A. (2024). All rights reserved.

Vestima is a registered trademark of Clearstream International, S.A. S.W.I.F.T. is a registered trademark of the Society for Worldwide Interbank Financial Telecommunication. Microsoft and Excel are registered trademarks of Microsoft Corporation.

Clearstream International, S.A. is a Deutsche Börse Group company.

Overview

The Clearstream SFTR API allows clients 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 clients involved in ASL trades, where this activity is not usually captured by the systems of the clients.

This information could also be useful for clients 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 clients.

General notes on the data feed

- LEI based: Securities lending transaction data will be extracted at the client LEI level as used for SFTR reporting. For example, if clients 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.
- Data range: When called, the API will return all data information of the SFTs of the **selected period (previous business day or intra-day endpoint)**.
- Event based: Each and every event of the SFTs of the **selected period** can be extracted from the API. For example, **if** a loan was opened, partially reimbursed and closed again all on the same **selected period**, 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 **period**, clients can identify the chronological order of the different events using the "event timestamp" field.
- Update frequency: The data feed is updated **real time when calling for an intra-day window or on each business day**, after the close of the Clearstream business day (approximately after 21:30 CET).¹
- Availability: 24/7.²

¹ Very occasionally there could be system downtime which may delay the process.

² Subject to Clearstream's maintenance period.

Principal Data³

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 #
repCptyLei	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	Name of the counterparty to the reporting entity	"5493000L514RA0SXJJ44"	20 char	1.11
busDate	The business date for which data is provided. If the interval spans multiple business days, then the first business day is used	"2021-11-26"	YYYY-MM-DD	
windowStart	The start of the used time window. If no windowStart is provided, the default value is the UTC timestamp when Business Day started. Same feature applied for BD endpoint (start timestamp of previous Business Day in UTC)	"2023-12-11T10:01:35"	YYYY-MM-DDThh:mm:ss	
windowEnd	The end of the used time window. If no value is provided, the default value is time when API is called in UTC. Same feature applied for BD endpoint (end timestamp of previous Business Day in UTC)	"2023-12-11T15:10:00"	YYYY-MM-DDThh:mm:ss	

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 taker (lender)	4 char	1.09
othrCptyLei	LEI of the counterparty to the reporting entity	"5493000L514RA0SXJJ44"	20 char	1.11
tpAgentLei	LEI of any involved Triparty Agent	"222100112S92YQIZQD75"	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
eventTmstpUtc	The systems clock timestamp of when the event happened, converted to UTC	"2021-10-25T14:23:45Z"	YYYY-MM-DDThh:mm:ssZ	
sftType	Type of SFT	"SLEB"	4 char	2.04
masterAgreeType	Type of 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
execTmstpUtc	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

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 #
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.		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
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.		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.	

Field Name	Description	Possible values	Format (and max length)	SFTR field ref #
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.		Numeric, rounded to 2 dec.pl.	2.57
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

```
{
  "repCptyLei": "FAKELEI000000001799",
  "repCptyName": "INSTITUTION 1799",
  "othrCptyName": "CLEARSTREAM BANKING S.A.",
  "busDate": "2021-11-26",
  "windowStart": "2021-11-24T00:00:00Z",
  "windowEnd": "2021-11-24T23:59:00Z",
  "sfts": [{
    "cptySide": "GIVE",
    "othrCptyLei": "5493000L514RA0SXJJ44",
    "tpAgentLei": "222100112S92YQIZQD75",
    "accountNumb": "30141",
    "cblProduct": "ASLprincipal",
    "uti": "5493000L514RA0SXJJ442L001409577113014120191211021193",
    "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

```

{
  repCptyLei          string
  repCptyName        string
  othrCptyName       string
  busDate            string($date)
                    Business date for which data is provided in YYYYMMDD format
  windowStart        string ($date) in YYYY-MM-DDThh:mm:ss format
  windowEnd          string ($date) in YYYY-MM-DDThh:mm:ss format

  sfts

  [
  {
    cptySide          string
                    Enum: [GIVE, TAKE]
    othrCptyLei       string
                    Enum: [5493000L514RA0SXJJ44]
    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)
    genCollnd         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 clients can contact their relationship manager for further information.

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

<https://api.clearstream.com/>